BLACKROCK Ltd DURATION INCOME TRUST Form N-Q July 27, 2016

#### **UNITED STATES**

#### SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

#### **FORM N-Q**

#### QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

#### MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number: 811-21349

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

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

Income Trust, 55 East 52<sup>nd</sup> Street, New York, NY 10055

Registrant s telephone number, including area code: (800) 882-0052, Option 4

Date of fiscal year end: 08/31/2016

Date of reporting period: 05/31/2016

Item 1 Schedule of Investments

## Schedule of Investments May 31, 2016 (Unaudited)

#### **BlackRock Limited Duration Income Trust (BLW)**

(Percentages shown are based on Net Assets)

LyondellBasell Industries NY. Class A   3, 3,010   Construction & Engineering 0.3%   1,548,954   1,5	Common Stocks		Shares	Val	lue
Construction & Engineering 0.3%   1,548,954   1,548,	Chemicals 0.0%				
USI United Subcontractors   6.454   1.548.954   1.54	LyondellBasell Industries NV, Class A		37	\$	3,010
Diversified Financial Services   0.0%   \$46,753.946   \$4,888   \$40,753.946   \$4,888   \$40,753.946   \$4,888   \$4,898	Construction & Engineering 0.3%				
Kacal Holdings LLd. (a)	USI United Subcontractors		6,454	1,54	18,954
Health Care Management Services   0.0%	Diversified Financial Services 0.0%	_			
New Millenium HoldCo, Inc. (a)(b)   3.980   1808	• ', '	54	46,753,936		5,468
Household Durables	9		0.511		2 000
Berkline Bencheraft Equity LLC (a)   3,155   1,000, Gas & Consumable Fuels 0.0%   3,165   1,000   1,			8,511	3	32,980
Dil. Case & Consumable Fuels   0.0%   154,272   20   20   20   20   20   20   20			2 155		
Denbury Resources, Inc. (a)	1 5 1		3,133		
Southcross Holdings LP (a)   40   12,000   191			40.280	14	54 272
Vantage Drilling International (a)   191   166,872   166,872   166,872   166,872   166,872   166,872   166,872   166,872   167,872   167,872   167,872   167,872   167,872   17,758,297					
Real Estate Investment Trusts (REITs) 0.0%  Real Estate Investment Trusts (REITs) 0.0%  Ovation Acquisition ILLC, (Acquired 12/28/15, cost \$15,599) (c)  1.013  1.013  Total Common Stocks 0.3%  Par  Asset-Backed Securities  Asset-Backed Securities  AcAS CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/18/26 (d)(c)  ACAS CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/18/26 (d)(c)  ACAS CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/18/26 (d)(c)  ALM Loan Funding, Series 2013-7RA, Class D, 5.64%, 4/24/24 (d)(c)  ALM Loan Funding, Series 2013-7RA, Class D, 5.64%, 4/24/24 (d)(c)  ALM VI Ltd., Series 2014-1A, Class C, 4.08%, 7/28/26 (d)(c)  ALM VI Ltd., Series 2014-1A, Class C, 4.08%, 7/28/26 (d)(c)  ALM VI Ltd., Series 2014-1A, Class D, 4.44%, 1/20/26 (d)(c)  ALM VI Ltd., Series 2014-1A, Class D, 4.44%, 1/20/26 (d)(c)  ALM VI Ltd., Series 2014-1A, Class D, 4.44%, 1/20/26 (d)(c)  ASSEM, 50/80/20  ASSEM, 50/80/20  ARS CLO Ltd. (d)(c):  Series 2012-2A, Class CR,  3.33%, 1/01/23  Series 2014-3. Class					12,000
Real Estate Investment Trusts (REITs) 0.0%	valuage Diming International (a)		171		
Decision Acquisition   LLC, (Acquired 12/28/15, cost \$15,599) (c)   1,013   1,758,297	D. LE 4.4 J. A. A. T. A. (DETE.). A.O.			16	66,872
Total Common Stocks   0.3%   1,758,297	` '		1.012		1.012
Asset-Backed Securities (000)  Asset-Backed Securities 16.6%  ACAS CLO Ldd., Series 2014-1A, Class C, 3.53%, 7/18/26 (d)(e) USD 1,000 975,183  Aircraft Lease Securitisation Ldd., Series 2014-1A, Class C, 3.53%, 7/18/26 (d)(e) USD 1,000 975,183  Aircraft Lease Securitisation Ldd., Series 2014-1A, Class D, 5.64%, 4/24/24 (d)(e) 1,040 977,039  ALM VLID Alm Care Soli 3-7RA, Class D, 5.64%, 4/24/24 (d)(e) 1,040 977,039  ALM VLID, Series 2012-6A, Class B28, 3.43%, 7/15/26 (d)(e) 1,040 975,000  ALM XIV Ltd., Series 2014-11AA, Class C, 4.08%, 7/28/26 (d)(e) 1,040 975,000  ALM XIV Ltd., Series 2014-11AA, Class C, 4.08%, 7/28/26 (d)(e) 1,040 975,000  ALM XIV Ltd., Series 2014-11AA, Class C, 4.08%, 7/28/26 (d)(e) 1,040 975,000  ALM XIV Ltd., Series 2014-15A, Class D, 4.84%, 12/09/26 (d)(e) 1,000 972,000  AmeriCredit Automobile Receivables  Series 2014-1A, Class D, 4.84%, 12/09/26 (d)(e) 1,000 972,950  April 2014-15A, Class D, 4.84%, 12/09/26 (d)(e) 1,000 972,950  Ares CLO Ltd., Series 2014-15A, Class B, 3.48%, 4/17/26 (d)(e) 1,000 986,200  Series 2012-2A, Class CR, 1,000 986,200  Series 2013-1A, Class B, 3.48%, 4/17/26 (d)(e) 1,000 986,200  Series 2014-3A, Class B, 1,15/25 1,242,728  Par  Asset-Backed Securities (continued)  Class C(d)(e):  Series 2013-1A, 463%, 2/14/25 5 250 237,967  Series 2013-1A, 463%, 2/14/25 5 250 237,967  Series 2013-1A, 478%, 10/16/25 250 498,491  Cless C(d)(e):  Class C(	1 1 1		1,013	1 74	
Asset-Backed Securities 16.6%  ACAS CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/18/26 (d)(e) USD 1,000 975,183  Aircraft Lease Securitisation Ltd., Series 2014-1A, Class C, 3.53%, 7/18/26 (d)(e) USD 1,000 975,183  Aircraft Lease Securitisation Ltd., Series Securitisation Ltd., Class C, 3.53%, 7/18/26 (d)(e) 1,000 975,1003  ALM Loan Funding, Series 2013-7RA, Class D, 5.64%, 4/24/24 (d)(e) 1,040 977,039  ALM VLtd., Series 2012-6A, Class B2R, 3.43%, 7/15/26 (d)(e) 1,000 975,000  ALM XIV Ltd., Series 2014-14A, Class C, 4.08%, 7/28/26 (d)(e) 1,000 975,000  ALM XIV Ltd., Series 2014-14A, Class C, 4.08%, 7/28/26 (d)(e) 3,140 2,900,240  AmeriCredit Automobile Receivables  Series 2014-3, Class C, 2.58%, 9/08/20 4,850 4,906,165  AMMC CLO Ltd., Series 2014-15A, Class D, 4.84%, 12/09/26 (d)(e) 2,000 1,855,000  Apidos CLO XVII, Series 2014-17A, Class B, 3.48%, 4/17/26 (d)(e) 2,000 1,855,000  Apidos CLO XVII, Series 2014-17A, Class B, 3.48%, 4/17/26 (d)(e) 2,000 972,950  Ares CLO Ltd., (d)(e): 1,000 986,200  Series 2014-32A, Class CR, 3,33%, 1/15/25 1,000 986,200  Series 2014-32A, Class B, 3.88%, 1/17/26 (d)(e) 1,000 986,200  Series 2014-32A, Class B, 3.88%, 1/17/26 (d)(e) 1,000 986,200  Series 2014-32A, Class B, 3.88%, 1/17/26 (d)(e) 1,000 986,200  Series 2014-32A, Class B, 3.88%, 1/17/26 (d)(e) 1,000 986,200  Series 2014-32A, Class B, 3.88%, 1/17/26 (d)(e) 1,000 986,200  Series 2014-50, Class CR, 3.88%, 1/17/26 (d)(e) 1,000 986,200  Series 2014-50, Class CR, 3.88%, 1/17/26 (d)(e) 1,000 986,200  Series 2014-50, Class CR, 3.88%, 1/17/26 (d)(e) 1,000 986,200  Series 2014-50, A,788%, 1/16/25 2,000 1,773,257  Series 2015-14, A,63%, 2/14/25 2,000 1,873,612  Series 2015-14, A,78%, 4/10/27 2,000 1,873	Total Common Stocks 0.3%			1,/3	58,297
ASSET-BACKED Securities 16.6%  ACAS CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/18/26 (d)(e)  ACAS CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/18/26 (d)(e)  ACAS CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/18/26 (d)(e)  Series 2007-1A, Class G3,  0.70%, 5/10/32 (d)(e)  ALM Loan Funding, Series 2013-7RA, Class D, 5.64%, 4/24/24 (d)(e)  ALM Loan Funding, Series 2012-6A, Class B2R, 3.43%, 7/15/26 (d)(e)  ALM MY Ltd., Series 2012-6A, Class B2R, 3.43%, 7/15/26 (d)(e)  ALM MY Ltd., Series 2014-14A, Class C, 4.08%, 7/28/26 (d)(e)  ALM MY Ltd., Series 2014-14A, Class C, 4.08%, 7/28/26 (d)(e)  ALM XIV Ltd., Series 2014-15A, Class C, 4.08%, 7/28/26 (d)(e)  ALM XIV Ltd., Series 2014-15A, Class D, 4.84%, 12/09/26 (d)(e)  Applica CLO Ltd., Series 2014-15A, Class D, 4.84%, 12/09/26 (d)(e)  Applica CLO Ltd., Series 2014-15A, Class D, 4.84%, 12/09/26 (d)(e)  Applica CLO Ltd., Geries 2014-17A, Class B, 3.48%, 4/17/26 (d)(e)  Are SCLO Ltd. (d)(e):  Series 2012-2A, Class CR,  3.38%, 10/12/23  \$1,000  \$86,2			Par		
ACAS CLO Ltd., Series 2014-1A, Class C, 3.53%, 7/18/26 (d)(e)  Aircraft Lease Securitisation Ltd.,  Series 2007-1A, Class G3,  0.70%, 5/10/32 (d)(e)  ALM Loan Funding, Series 2013-7RA, Class D, 5.64%, 4/24/24 (d)(e)  ALM Loan Funding, Series 2013-7RA, Class D, 5.64%, 4/24/24 (d)(e)  ALM VI Ltd., Series 2012-6A, Class B2R, 3.43%, 7/15/26 (d)(e)  ALM XIV Ltd., Series 2014-14A, Class C, 4.08%, 7/28/26 (d)(e)  ALM XIV Ltd., Series 2014-14A, Class C, 4.08%, 7/28/26 (d)(e)  ALM XIV Ltd., Series 2014-14A, Class C, 4.08%, 7/28/26 (d)(e)  ALM XIV Ltd., Series 2014-15A, Class C, 4.08%, 7/28/26 (d)(e)  ALM XIV Ltd., Series 2014-15A, Class C, 4.08%, 7/28/26 (d)(e)  ALM XIV Ltd., Series 2014-15A, Class C, 4.08%, 7/28/26 (d)(e)  ALM XIV Ltd., Series 2014-15A, Class C, 4.08%, 7/28/26 (d)(e)  ASSPONO SERIES 2014-15A, Class D, 4.84%, 12/09/26 (d)(e)  Apidos CLO XVII, Series 2014-15A, Class B, 3.48%, 4/17/26 (d)(e)  Ares CLO Ltd. (d)(e):  Series 2012-2A, Class CR,  3.33%, 10/12/23  Series 2012-2A, Class CR,  3.38%, 11/15/25  1,000  986,200  Series 2014-2A, Class B,  3.88%, 11/15/25  1,250  1,250  1,242,728  Par  Asset-Backed Securities  (000) Value  Asset-Backed Securities (continued)  Altium CDO Corp., Series 9A, Class D,  417%, 2/28/24 (d)(e)  USD 1,850  \$1,732,257  Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e)  2,250  2,379,67  Series 2013-1A, 4.63%, 2/14/25  Series 2013-1A, 4.63%, 2/14/25  Series 2013-1A, 4.78%, 4/20/27  500  498,491  CIFC Funding 2014-IV, Ltd., Series 2014-IA,  Class Cl., 3.53%, 1/01/26 (d)(e)  CIFC Funding Ltd., Class D (d)(e)	Asset-Backed Securities		(000)		
Aircraft Lease Securitisation Ltd., Series 2007-1A, Class G3,  0.70%, 5/10/32 (di)(e)  1.15  1.13, 261  ALM Loan Funding, Series 2013-7RA, Class D, 5.64%, 4/24/24 (d)(e)  1.00  1.00  977,039  ALM YI Ltd., Series 2014-1A, Class B2R, 3.43%, 7/15/26 (d)(e)  1.00  975,000  ALM XIV Ltd., Series 2014-14A, Class B2R, 3.43%, 7/15/26 (d)(e)  1.00  1.00  975,000  ALM XIV Ltd., Series 2014-1A, Class C, 4.08%, 7/28/26 (d)(e)  1.00  1.00  1.00  1.00  1.00  975,000  ALM XIV Ltd., Series 2014-1A, Class C, 4.08%, 7/28/26 (d)(e)  1.00  1.0		TTO D	4.000	0.5	
Series 2007-1A, Class G3,         115         113,261           0.70%, 5/10/32 (d)(e)         1,040         977,039           ALM Loan Funding, Series 2013-7RA, Class D, 5.64%, 4/24/24 (d)(e)         1,000         975,000           ALM XIV Ltd, Series 2014-1AA, Class C2, 4.08%, 7/28/26 (d)(e)         3,00         2,900,240           ALM XIV Ltd, Series 2014-14A, Class C5, 4.08%, 7/28/26 (d)(e)         3,10         2,900,240           AlmeriCredit Automobile Receivables         3,200         4,850         4,906,165           Alm XIV Ltd, Series 2014-15A, Class D, 4.84%, 12/09/26 (d)(e)         2,000         1,855,000           Apidos CLO XVII, Series 2014-17A, Class B, 3.48%, 4/17/26 (d)(e)         1,000         972,950           Ares CLO Ltd. (d)(e):         8         1,000         986,200           Series 2014-2A, Class B,         1,250         1,242,728           Asse, 10/12/23         1,250         1,242,728           3.88%, 11/15/25         1,250         1,242,728           3.88%, 11/15/25         1,250         1,242,728           Asset-Backed Securities         (000)         Value           Asset-Backed Securities (continued)           Attrium CDO Corp., Series 9A, Class D,         1,250         1,250         1,232,257           Benefit Street Partners CLO IV Ltd., Series		USD	1,000	97	/5,183
0.70%, 5/10/32 (d)(e) 115 113,261 ALM Loan Funding, Series 2013-7RA, Class D, 5.64%, 4/24/24 (d)(e) 1,040 977,039 ALM VI Ltd., Series 2012-6A. Class B2R, 3.43%, 7/15/26 (d)(e) 3,140 2,900,240 AlmeriCredit Automobile Receivables Series 2014-3, Class C, 2.58%, 9/08/20 4,850 4,906,165 AMM CLO Ltd., Series 2014-15A, Class D, 4.84%, 12/09/26 (d)(e) 2,000 1,855,000 Applios CLO XVII, Series 2014-17A, Class B, 3.48%, 4/17/26 (d)(e) 2,000 972,950 Ares CLO Ltd. (d)(e): Series 2012-2A, Class CR, 3.33%, 10/12/23 1,000 986,200 Series 2014-32A, Class CR, 3.38%, 11/15/25 1,000 986,200 Series 2014-32A, Class B, 3.88%, 11/15/25 1,250 1,242,728 Par  Asset-Backed Securities (continued) Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 (d)(e) USD 1,850 \$1,732,257 Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) USD 1,850 \$1,732,257 Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) USD 1,850 \$1,732,257 Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) USD 1,850 \$1,732,257 Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) USD 1,850 \$1,732,257 Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) USD 1,850 \$1,732,257 Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) USD 1,850 \$1,732,257 Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) USD 1,850 \$1,732,257 Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) USD 1,850 \$1,732,257 Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) USD 1,850 \$1,732,257 Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) USD 1,850 \$1,732,257 Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) USD 1,873,612 Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) USD 1,873,612 Benefit Street Partners CLO IV					
ALM Loan Funding, Series 2013-7RA, Class D, 5.64%, 4/24/24 (d)(e) 1,040 977,039 ALM VI Ltd., Series 2012-6A, Class BR, 3.43%, 7/15/26 (d)(e) 3,140 2,900,240 ALM XIV Ltd., Series 2014-14A, Class C, 4.08%, 7/28/26 (d)(e) 3,140 2,900,240 AmeriCredit Automobile Receivables Series 2014-3, Class C, 258%, 9/08/20 4,850 4,906,165 AMMC CLO Ltd., Series 2014-15A, Class D, 4.84%, 12/09/26 (d)(e) 2,000 1,855,000 Apidos CLO XVII, Series 2014-17A, Class B, 3.48%, 4/17/26 (d)(e) 2,000 972,950 Ares CLO Ltd. (d)(e): Series 2012-2A, Class CR, 3.33%, 10/12/23 1,000 986,200 Series 2014-32A, Class B, 3.88%, 11/15/25 1,1250 1,242,728 Par  Asset-Backed Securities (continued) Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 (d)(e) USD 1,850 \$1,732,257 Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) 1,250 2,779,257 Series 2013-1A, 4.63%, 2/14/25 250 237,967 Series 2015-1A, 3.78%, 4/20/27 500 498,491 CIFC Funding 2014-IV, Ltd., Series 2014-4A, Class C (J, 3.53%, 10/17/26 (d)(e) 2,850 2,777,229 CIFC Funding 2014-IV, Ltd., Series 2014-IA, Class C (J, 3.53%, 10/17/26 (d)(e) 2,850 2,777,229 CIFC Funding 2014-IV, Ltd., Series 2014-IA, Class C (J, 3.53%, 10/17/26 (d)(e) 2,850 2,777,229 CIFC Funding 2014-IV, Ltd., Series 2014-IA, Class C (J, 3.53%, 10/17/26 (d)(e)			115	1.1	2 261
ALM VI Ltd., Series 2012-6A, Class B2R, 3.43%, 7/15/26 (d)(e) 3,140 2,900,240 ALM XIV Ltd., Series 2014-14A, Class C, 4.08%, 7/28/26 (d)(e) 3,140 2,900,240 ALM XIV Ltd., Series 2014-14A, Class C, 4.08%, 7/28/26 (d)(e) 8,200 2,258%, 9/08/20 4,850 4,906,165 2,85%, 9/08/20 4,850 4,906,165 2,85%, 9/08/20 4,850 4,906,165 2,85%, 9/08/20 4,850 4,906,165 2,85%, 9/08/20 4,850 4,906,165 2,85% 2,85%, 9/08/20 4,850 4,906,165 2,85% 2,8					*
ALM XIV Ltd., Series 2014-14A, Class C, 4.08%, 7/28/26 (d)(e)  AmeriCredit Automobile Receivables Series 2014-3, Class C, 2.58%, 9/08/20  AMMC CLO Ltd., Series 2014-15A, Class D, 4.84%, 12/09/26 (d)(e) Apidos CLO XVII, Series 2014-17A, Class B, 3.48%, 4/17/26 (d)(e) Apidos CLO XVII, Series 2014-17A, Class B, 3.48%, 4/17/26 (d)(e) Ares CLO Ltd. (d)(e): Series 2012-2A, Class CR, 3.33%, 10/12/23 Series 2014-32A, Class B, 3.88%, 11/15/25  Asset-Backed Securities Asset-Backed Securities Asset-Backed Securities (continued) Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 (d)(e) Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) Carlyle Global Market Strategies CLO Ltd., Class C (d)(e): Series 2013-1A, 4.63%, 2/14/25 Series 2013-1A, 4.63%, 2/14/25 Series 2014-5A, 4.78%, 10/16/25 Series 2015-1A, 3.78%, 4/20/27					
AmeriCredit Automobile Receivables Series 2014-3, Class C, 258%, 9/08/20  AMMC CLO Ltd., Series 2014-15A, Class D, 4.84%, 12/09/26 (d)(e)  Apidos CLO XVII, Series 2014-17A, Class B, 3.48%, 4/17/26 (d)(e)  Ares CLO Ltd. (d)(e): Series 2012-2A, Class CR, 3.33%, 10/12/23  Series 2014-32A, Class B, 3.88%, 11/15/25  Asset-Backed Securities  Asset-Backed Securities  Asset-Backed Securities (000)  Value  Asset-Backed Securities (continued)  Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 (d)(e)  Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e)  Carlyle Global Market Strategies CLO Ltd., Class C (d)(e): Series 2013-1A, 4.63%, 2/14/25 Series 2013-1A, 4.63%, 2/14/25 Series 2013-1A, 4.78%, 10/16/25 Series 2015-1A, 3.78%, 4/20/27  Class CI, 3.35%, 10/17/26 (d)(e)  Class CI, 3.35%, 10/17/26 (d)(e)  2,850 2,777,229 CIFC Funding 2014-IV, Ltd., Series 2014-4A, Class CI, 3.35%, 10/17/26 (d)(e)  2,850 2,777,229 CIFC Funding Ltd., Class D (d)(e):			· ·		
Series 2014-3, Class C,			5,110	2,70	70,210
2.58%, 9/08/20					
AMMC CLO Ltd., Series 2014-15A, Class D, 4.84%, 12/09/26 (d)(e) 2,000 1,855,000 Apidos CLO XVII, Series 2014-17A, Class B, 3.48%, 4/17/26 (d)(e) 1,000 972,950 Ares CLO Ltd. (d)(e):  Series 2012-2A, Class CR, 3.33%, 10/12/23 1,000 986,200 Series 2014-32A, Class B, 3.88%, 11/15/25 1,242,728 Par  Asset-Backed Securities (000) Value  Asset-Backed Securities (continued)  Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 (d)(e) USD 1,850 \$ 1,732,257 Series 2014-10 (d)(e) 1,250 1,215,625 Carlyle Global Market Strategies CLO Ltd., Class C (d)(e): Series 2013-1A, 4.63%, 2/14/25 250 237,967 Series 2013-1A, 4.63%, 2/14/25 560 498,491 CIEC Funding 2014-IV, Ltd., Series 2014-4A, Class C1, 3.53%, 10/17/26 (d)(e) 2,850 2,777,229 CIFC Funding 2014-IV, Ltd., Series 2014-IVA, Class D (d)(e):			4,850	4,90	06,165
Ares CLO Ltd. (d)(e):  Series 2012-2A, Class CR, 3.33%, 10/12/23  Series 2014 32A, Class B, 3.88%, 11/15/25  Asset-Backed Securities  Asset-Backed Securities (ontinued)  Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 (d)(e)  Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e)  Carlyle Global Market Strategies CLO Ltd., Class C (d)(e):  Series 2013-1A, 4.63%, 2/14/25  Series 2014-5A, 4.78%, 10/16/25  Series 2015-1A, 3.78%, 4/20/27  CIFC Funding 2014-IV, Ltd., Series 2014-4A, Class C1, 3.53%, 10/17/26 (d)(e)  CIFC Funding Ltd., Class D (d)(e):	AMMC CLO Ltd., Series 2014-15A, Class D, 4.84%, 12/09/26 (d)(e)		•	•	
Series 2012-2A, Class CR, 3.33%, 10/12/23 1,000 986,200 Series 2014 32A, Class B, 3.88%, 11/15/25 1,242,728 Par  Asset-Backed Securities (000) Value  Asset-Backed Securities (continued)  Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 (d)(e) USD 1,850 \$1,732,257 Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) 1,250 1,215,625 Carlyle Global Market Strategies CLO Ltd., Class C (d)(e): Series 2013-1A, 4.63%, 2/14/25 250 237,967 Series 2014-5A, 4.78%, 10/16/25 250 237,967 Series 2015-1A, 3.78%, 4/20/27 250 498,491 CIFC Funding 2014-IV, Ltd., Series 2014-4A, Class C1, 3.53%, 10/17/26 (d)(e) 2,850 2,777,229 CIFC Funding Ltd., Class D (d)(e):	Apidos CLO XVII, Series 2014-17A, Class B, 3.48%, 4/17/26 (d)(e)		1,000	97	72,950
3.33%, 10/12/23 Series 2014 32A, Class B, 3.88%, 11/15/25 1,250 1,242,728 Par  Asset-Backed Securities (000) Value  Asset-Backed Securities (continued) Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 (d)(e) USD 1,850 1,250 1,215,625 Carlyle Global Market Strategies CLO Ltd., Class C (d)(e): Series 2013-1A, 4.63%, 2/14/25 Series 2013-1A, 4.63%, 10/16/25 Series 2014-5A, 4.78%, 10/16/25 Series 2015-1A, 3.78%, 4/20/27 CIFC Funding 2014-IV, Ltd., Series 2014-4A, Class C1, 3.53%, 10/17/26 (d)(e) CIFC Funding Ltd., Class D (d)(e):	Ares CLO Ltd. (d)(e):				
Series 2014 32A, Class B, 3.88%, 11/15/25 1,250 1,242,728  Asset-Backed Securities (000) Value  Asset-Backed Securities (continued)  Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 (d)(e) USD 1,850 \$1,732,257  Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) 1,250 1,215,625  Carlyle Global Market Strategies CLO Ltd., Class C (d)(e):  Series 2013-1A, 4.63%, 2/14/25 250 237,967  Series 2013-1A, 4.63%, 1/016/25 2,000 1,873,612  Series 2015-1A, 3.78%, 4/20/27 500 498,491  CIFC Funding 2014-IV, Ltd., Series 2014-4A, Class C 1, 3.53%, 10/17/26 (d)(e) 2,850 2,777,229  CIFC Funding Ltd., Class D (d)(e):	Series 2012-2A, Class CR,				
3.88%, 11/15/25 1,242,728 Par 1,242,728 Par 1,242,728 Par 1,242,728 Par 1,250 par 1,242,728 Par 1,250 par 1,242,728 Par 1,250	3.33%, 10/12/23		1,000	98	36,200
Asset-Backed Securities (000) Value  Asset-Backed Securities (continued)  Atrium CDO Corp., Series 9A, Class D,  4.17%, 2/28/24 (d)(e) USD 1,850 \$1,732,257  Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) 1,250 1,215,625  Carlyle Global Market Strategies CLO Ltd.,  Class C (d)(e):  Series 2013-1A, 4.63%, 2/14/25 250 237,967  Series 2014-5A, 4.78%, 10/16/25 2,000 1,873,612  Series 2015-1A, 3.78%, 4/20/27 500 498,491  CIFC Funding 2014-IV, Ltd., Series 2014-4A,  Class C1, 3.53%, 10/17/26 (d)(e) 2,850 2,777,229  CIFC Funding Ltd., Class D (d)(e):					
Asset-Backed Securities (continued)  Asset-Backed Securities (continued)  Atrium CDO Corp., Series 9A, Class D,  4.17%, 2/28/24 (d)(e)  Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e)  Carlyle Global Market Strategies CLO Ltd.,  Class C (d)(e):  Series 2013-1A, 4.63%, 2/14/25  Series 2013-1A, 4.63%, 2/14/25  Series 2014-5A, 4.78%, 10/16/25  Series 2015-1A, 3.78%, 4/20/27  Series 2015-1A, 3.78%, 4/20/27  Class C (1, 3.53%, 10/17/26 (d)(e)  Class C (1, 3.53%, 10/17/26 (d)(e)  CIFC Funding Ltd., Class D (d)(e):	3.88%, 11/15/25			1,24	12,728
Asset-Backed Securities (continued) Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 (d)(e)  Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e)  Carlyle Global Market Strategies CLO Ltd., Class C (d)(e):  Series 2013-1A, 4.63%, 2/14/25  Series 2014-5A, 4.78%, 10/16/25  Series 2015-1A, 3.78%, 4/20/27  CIFC Funding 2014-IV, Ltd., Series 2014-4A, Class C1, 3.53%, 10/17/26 (d)(e)  CIFC Funding Ltd., Class D (d)(e):			Par		
Asset-Backed Securities (continued) Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 (d)(e)  Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e)  Carlyle Global Market Strategies CLO Ltd., Class C (d)(e):  Series 2013-1A, 4.63%, 2/14/25  Series 2014-5A, 4.78%, 10/16/25  Series 2015-1A, 3.78%, 4/20/27  CIFC Funding 2014-IV, Ltd., Series 2014-4A, Class C1, 3.53%, 10/17/26 (d)(e)  CIFC Funding Ltd., Class D (d)(e):	Asset-Backed Securities		(000)	Vəlu	ie
Atrium CDO Corp., Series 9A, Class D, 4.17%, 2/28/24 (d)(e) USD 1,850 \$1,732,257  Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) 1,250 1,215,625  Carlyle Global Market Strategies CLO Ltd., Class C (d)(e):  Series 2013-1A, 4.63%, 2/14/25 Series 2014-5A, 4.78%, 10/16/25 Series 2015-1A, 3.78%, 4/20/27 500 498,491  CIFC Funding 2014-IV, Ltd., Series 2014-4A, Class C1, 3.53%, 10/17/26 (d)(e) 2,850 2,777,229  CIFC Funding Ltd., Class D (d)(e):			(000)	7 410	
4.17%, 2/28/24 (d)(e)  Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e)  Carlyle Global Market Strategies CLO Ltd., Class C (d)(e):  Series 2013-1A, 4.63%, 2/14/25  Series 2014-5A, 4.78%, 10/16/25  Series 2015-1A, 3.78%, 4/20/27  CIFC Funding 2014-IV, Ltd., Series 2014-4A, Class C1, 3.53%, 10/17/26 (d)(e)  CIFC Funding Ltd., Class D (d)(e):	Atrium CDO Corp., Series 9A, Class D,				
Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e) 1,250 1,215,625  Carlyle Global Market Strategies CLO Ltd.,  Class C (d)(e):  Series 2013-1A, 4.63%, 2/14/25 250 237,967  Series 2014-5A, 4.78%, 10/16/25 2,000 1,873,612  Series 2015-1A, 3.78%, 4/20/27 500 498,491  CIFC Funding 2014-IV, Ltd., Series 2014-4A,  Class C1, 3.53%, 10/17/26 (d)(e) 2,850 2,777,229  CIFC Funding Ltd., Class D (d)(e):	4.17%, 2/28/24 (d)(e)	USD	1,850	\$ 1,73	32,257
Carlyle Global Market Strategies CLO Ltd., Class C (d)(e): Series 2013-1A, 4.63%, 2/14/25 Series 2014-5A, 4.78%, 10/16/25 Series 2015-1A, 3.78%, 4/20/27 Series 2015-1A, 3.78%, 4/20/27 Solution 2014-IV, Ltd., Series 2014-4A, Class C1, 3.53%, 10/17/26 (d)(e) CIFC Funding Ltd., Class D (d)(e):	Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.43%, 7/20/26 (d)(e)				- 1
Series 2013-1A, 4.63%, 2/14/25       250       237,967         Series 2014-5A, 4.78%, 10/16/25       2,000       1,873,612         Series 2015-1A, 3.78%, 4/20/27       500       498,491         CIFC Funding 2014-IV, Ltd., Series 2014-4A,       2,850       2,777,229         CIFC Funding Ltd., Class D (d)(e):       2,850       2,777,229	Carlyle Global Market Strategies CLO Ltd.,				
Series 2014-5A, 4.78%, 10/16/25       2,000       1,873,612         Series 2015-1A, 3.78%, 4/20/27       500       498,491         CIFC Funding 2014-IV, Ltd., Series 2014-4A,       500       2,850       2,777,229         CIFC Funding Ltd., Class D (d)(e):       2,850       2,777,229	Class C (d)(e):				
Series 2015-1A, 3.78%, 4/20/27       500       498,491         CIFC Funding 2014-IV, Ltd., Series 2014-4A,       500       298,491         Class C1, 3.53%, 10/17/26 (d)(e)       2,850       2,777,229         CIFC Funding Ltd., Class D (d)(e):       500       498,491	Series 2013-1A, 4.63%, 2/14/25		250	23	37,967
CIFC Funding 2014-IV, Ltd., Series 2014-4A, Class C1, 3.53%, 10/17/26 (d)(e) 2,850 2,777,229 CIFC Funding Ltd., Class D (d)(e):	Series 2014-5A, 4.78%, 10/16/25		2,000	1,87	73,612
Class C1, 3.53%, 10/17/26 (d)(e) 2,850 2,777,229 CIFC Funding Ltd., Class D (d)(e):	Series 2015-1A, 3.78%, 4/20/27		500	49	98,491
CIFC Funding Ltd., Class D (d)(e):	CIFC Funding 2014-IV, Ltd., Series 2014-4A,				
	Class C1, 3.53%, 10/17/26 (d)(e)		2,850	2,77	77,229
Series 2014-3A, 4.04%, 7/22/26 420 373,068			40.0		
	Series 2014-3A, 4.04%, 7/22/26		420	33	13,068

Series 2015-1A, 4.64%, 1/22/27	600	561,035
Credit Suisse ABS Repackaging Trust,		,
Series 2013-A, Class B,		
2.50%, 1/25/30 (e)	1,616	1,532,576
DCP Rights LLC, Series 2014-1A, Class A,		
5.46%, 10/25/44 (e)	3,157	3,111,938
Flagship CLO, Series 2014-8A, Class C,		
3.76%, 1/16/26 (d)(e)	1,000	956,451
Gramercy Park CLO, Ltd., Series 2012-1AR,		
Class CR, 4.68%, 7/17/23 (d)(e)	5,000	4,811,655
GSAA Trust, Series 2007-3, Class 1A2,		
0.62%, 3/25/47 (d)	2,510	1,218,646
Llitigation Fee Residual FDG, 4.00%, 10/30/27	1,857	1,847,815
Madison Park Funding Ltd., Series 2012-10A,	<b>5</b> 00	(T. 1. 0T.)
Class D, 4.88%, 1/20/25 (d)(e)	700	674,270
Madison Park Funding XI Ltd.,		
Series 2013-11A, Class D,	120	272.424
4.14%, 10/23/25 (d)(e)	420	373,424
Madison Park Funding XV Ltd.,		
Series 2014-15A, Class B1,	1.500	1 501 002
3.88%, 1/27/26 (d)(e)	1,500	1,501,803
Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class B, 3.78%, 11/14/25 (d)(e)	1,000	988,488
OneMain Financial Issuance Trust (e):	250	2/1 000
Series 2015-1A, Class D, 6.63%, 3/18/26	350	341,888
Series 2015-2A, Class C, 4.32%, 7/18/25	4,000	3,811,304

BLACKROCK LIMITED DURATION INCOME TRUST

		Par	
Asset-Backed Securities		(000)	Value
Asset-Backed Securities (continued)		(000)	v aluc
OneMain Financial Issuance Trust (e) (continued):			
Series 2015-2A, Class D, 5.64%, 7/18/25	USD	2,000	\$ 1,909,272
OZLM Funding Ltd., Series 2012-2A, Class C,		,	, ,,,,,,
4.99%, 10/30/23 (d)(e)		500	483,252
OZLM IX Ltd., Series 2014-9A, Class C,			
4.23%, 1/20/27 (d)(e)		1,000	887,148
OZLM VII Ltd., Series 2014-7A, Class C,			
4.23%, 7/17/26 (d)(e)		780	689,109
OZLM VIII Ltd., Series 2014-8A (d)(e):			
Class B, 3.63%, 10/17/26		2,500	2,474,196
Class C, 4.13%, 10/17/26		500	438,086
OZLM XII Ltd., Series 2015-12A, Class C,			
4.34%, 4/30/27 (d)(e)		1,000	883,599
Regatta Funding LP, Series 2013-2A, Class C,			
4.63%, 1/15/25 (d)(e)		500	473,408
Regatta V Funding Ltd., Series 2014-1A, Class B, 3.64%, 10/25/26 (d)(e)		2,000	1,888,769
Santander Drive Auto Receivables Trust:			
Series 2014-3, Class D, 2.65%, 8/17/20		4,015	4,041,962
Series 2014-4, Class C, 2.60%, 11/16/20		4,500	4,548,053
Series 2014-4, Class D, 3.10%, 11/16/20		4,500	4,559,682
Series 2014-S3, 0.00%, 2/19/19		3	8,977,500
Series 2014-S4, 0.00%, 4/16/19		3	11,927,250
Sound Point CLO Ltd., Series 2014-3A, Class D, 4.24%, 1/23/27 (d)(e)		2,000	1,756,793
Symphony CLO XV Ltd., Series 2014-15A,			
Class C, 3.83%, 10/17/26 (d)(e)		4,000	3,976,017
Venture XXI CLO Ltd., Series 2015-21A, Class D, 4.23%, 7/15/27 (d)(e)		400	362,092
Voya CLO Ltd., Series 2014-4A, Class C,			
4.63%, 10/14/26 (d)(e)		2,500	2,261,194
World Financial Network Credit Card Master Trust, Series 2012-C, Class B,		2 000	2 2 4 7 2 2 2
3.57%, 8/15/22		3,000	3,045,828
		_	101,926,518
		Par	
Asset-Backed Securities			
Interest Only Asset-Backed Securities 0.2%		(000)	Value
•		(000)	Value
·	USD	5,193	<b>Value</b> \$ 370,019
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A,	USD	, ,	
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A,	USD	, ,	
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A,	USD	5,193	\$ 370,019
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A,	USD	5,193	\$ 370,019 489,828
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 4/15/29	USD	5,193	\$ 370,019 489,828 859,847
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 4/15/29	USD	5,193	\$ 370,019 489,828
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 4/15/29	USD	5,193	\$ 370,019 489,828 859,847
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 4/15/29	USD	5,193	\$ 370,019 489,828 859,847
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 4/15/29  Total Asset-Backed Securities 16.8%	USD	5,193	\$ 370,019 489,828 859,847
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 4/15/29  Total Asset-Backed Securities 16.8%  Corporate Bonds	USD	5,193	\$ 370,019 489,828 859,847
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 4/15/29  Total Asset-Backed Securities 16.8%  Corporate Bonds Aerospace & Defense 0.9%	USD	5,193	\$ 370,019 489,828 859,847
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 4/15/29  Total Asset-Backed Securities 16.8%  Corporate Bonds Aerospace & Defense 0.9%  Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (e)(f)	USD	5,193 7,034	\$ 370,019 489,828 859,847 102,786,365
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 4/15/29  Total Asset-Backed Securities 16.8%  Corporate Bonds Aerospace & Defense 0.9% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (e)(f) Bombardier, Inc. (e):	USD	5,193 7,034	\$ 370,019 489,828 859,847 102,786,365
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 4/15/29  Total Asset-Backed Securities 16.8%  Corporate Bonds Aerospace & Defense 0.9% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (e)(f) Bombardier, Inc. (e): 7.50%, 3/15/18	USD	5,193 7,034 560	\$ 370,019 489,828 859,847 102,786,365 464,800 64,260
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 4/15/29  Total Asset-Backed Securities 16.8%  Corporate Bonds Aerospace & Defense 0.9% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (e)(f) Bombardier, Inc. (e): 7.50%, 3/15/18 5.50%, 9/15/18	USD	5,193 7,034 560 63	\$ 370,019 489,828 859,847 102,786,365
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 4/15/29  Total Asset-Backed Securities 16.8%  Corporate Bonds Aerospace & Defense 0.9% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (e)(f) Bombardier, Inc. (e): 7.50%, 3/15/18 5.50%, 9/15/18 6.00%, 10/15/22	USD	5,193 7,034 560 63 166	\$ 370,019 489,828 859,847 102,786,365 464,800 64,260 162,680
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e)  Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 4/15/29  Total Asset-Backed Securities 16.8%  Corporate Bonds  Aerospace & Defense 0.9%  Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (e)(f)  Bombardier, Inc. (e): 7.50%, 3/15/18 5.50%, 9/15/18 6.00%, 10/15/22 7.50%, 3/15/25	USD	5,193 7,034 560 63 166 139	\$ 370,019 489,828 859,847 102,786,365 464,800 64,260 162,680 118,845
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 4/15/29  Total Asset-Backed Securities 16.8%  Corporate Bonds Aerospace & Defense 0.9% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (e)(f) Bombardier, Inc. (e): 7.50%, 3/15/18 5.50%, 9/15/18 6.00%, 10/15/22 7.50%, 3/15/25 Huntington Ingalls Industries, Inc.,	USD	5,193 7,034 560 63 166 139	\$ 370,019 489,828 859,847 102,786,365 464,800 64,260 162,680 118,845
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 4/15/29  Total Asset-Backed Securities 16.8%  Corporate Bonds Aerospace & Defense 0.9% Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (e)(f) Bombardier, Inc. (e): 7.50%, 3/15/18 5.50%, 9/15/18 6.00%, 10/15/22 7.50%, 3/15/25 Huntington Ingalls Industries, Inc., 5.00%, 12/15/21 (e)	USD	5,193 7,034 560 63 166 139 466	\$ 370,019 489,828 859,847 102,786,365 464,800 64,260 162,680 118,845 410,080 263,125
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (e) Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 4/15/29  Total Asset-Backed Securities 16.8%  Corporate Bonds	USD	5,193 7,034 560 63 166 139 466 250	\$ 370,019 489,828 859,847 102,786,365 464,800 64,260 162,680 118,845 410,080

7.50%, 7/15/21		263	278,535
6.00%, 7/15/22 (f)		1,825	1,856,937
6.50%, 7/15/24 (f)		680	693,600
6.38%, 6/15/26 (e)(g)		428	428,535
			5,257,110
Air Freight & Logistics 0.2%			
XPO Logistics, Inc.:			
5.75%, 6/15/21	EUR	100	107,450
6.50%, 6/15/22 (e)(f)	USD	1,100	1,056,000
			1,163,450
Airlines 2.3%			
Air Canada Pass-Through Trust (e):			
Series 2013-1, Class C,			
6.63%, 5/15/18		651	669,716
Series 2015-1, Class B,			
3.88%, 9/15/24 (f)		1,455	1,404,160
American Airlines Group, Inc.,			
4.63%, 3/01/20 (e)		315	305,550
American Airlines Pass-Through Trust,			
Series 2013-2 (f):			
Class A, 4.95%, 7/15/24		3,246	3,488,941
Class B, 5.60%, 1/15/22 (e)		630	647,737
Continental Airlines Pass-Through Trust,			
Series 2012-3, Class C, 6.13%, 4/29/18 (f)		780	819,000

BLACKROCK LIMITED DURATION INCOME TRUST

#### **BlackRock Limited Duration Income Trust (BLW)**

Corporate Bonds Afrilines (continued) Delta Afr Lines Pass-Through Trust, Series 2009-1, Class B, 9.75%, 6/17/18 USD United Africines Pass-Through Trust (f): Series 2014-2, Class B, 4.63%, 3/03/04 Series 2014-2, Class B, 4.63%, 5/03/04 US Airways Pass-Through Trust, Series 2011-1, Class B, 9.75%, 4/22/20 Virgin Australia Trust, Series 2013-1 (e)(f): Class A, 5.00%, 4/23/25 Class C, 7.13%, 10/23/18  Auto Components 0.7% CNH Industrial Finance Europe SA, 2.88%, 5/17/23  BUR Dakar Finance SA, 9.75% Cash PIK), 9.00%, 11/15/20 (h) Fiat Chryster Finance Europe: 4.75%, 3/22/21 4.75%, 3/22/21 4.75%, 3/22/21 6.004/29 Time & Rubber Co.: 6.00%, 3/01/21 (f) USD 5.00%, 5/31/26 Class Delta Europe SA, 2.88%, 3/15/19 (f) Schaeffler Holding Finance BV (h): 6.25% Cash), 6.5% (a.50%), 5/15/17 Co.57% Cash), 6.75%, 11/15/22 (e)(f) 6.25% Cash), 6.25%, 11/15/19 (e)(f) Co.58% Cash), 6.25%, 11/15/19 (e)(f) Co.68% Cash), 6.25%, 11/15/19 (e)(f) Co.88% Cash), 6.88%, 8/15/18  EUR  Automobiles 0.4% General Motors Co., 3.50%, 10/02/18 (f) Banks 1.4% Automobiles 0.4% General Motors Co., 3.50%, 10/02/18 (f) Banks 1.4% Allied Irish Banks PLC, 4.13%, 11/26/25 (d) Banco Espirito Santo SA (a)(b): 4.75%, 11/5/18 Banks (continued) Banco Espirito Santo SA (a)(b): 4.75%, 11/5/19 (e)(f) Sanks Cash), 6.25%, 11/24 (d) Banks (continued) Banco Espirito Santo SA (a)(b): 4.75%, 11/5/19 (e)(f) Soow, 8/01/22 Soow, 2/15/19 (e)(f) Soow, 8/01/22 Sonwander Holdings USA, Inc., 4.50%, 7/17/125 (f) USD  Beverages 0.5% Anhouser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f) Constellation Brands, Inc., 7.25%, 5/15/17	Par	
Delta Air Lines Pass-Through Trust, Series 2009-1, Class B, 9.75%, 6/17/18 USD United Airlines Pass-Through Trust (f): Series 2014-2, Class B, 4.65%, 3/03/24 Series 2015-1, Class B, 4.65%, 3/08/2, 6/01/24 Series 2015-1, Class B, 5.05%, 6/01/24 Series 2015-1, Class B, 5.05%, 6/01/24 Series 2015-1, Class B, 9.75%, 4/22/20 Virgin Australia Trust, Series 2011-1, Class B, 9.75%, 4/22/20 Virgin Australia Trust, Series 2011-1, Class B, 9.75%, 4/22/20 Virgin Australia Trust, Series 2011-1, Class B, 9.75%, 4/22/20 Series 2015-1, Class B, 9.75%, 2018-1, Class B, 9.75%, 4/22/20 Series 2015-1, Class B, 9.75%, 2.88%, 5/17/23 Series 2013-1, Class B, 9.75%, 2.88%, 5/17/23 Series 2015-1, Class B, 9.75%, 2.88%, 3/15/19 (f) Series 2015-1, Class B, 9.75%, 2.11/15/21 Series 2015-1, Class B,	(000)	Value
United Airlines Pass-Through Trust (f): Series 2014-2 (Class B. 4.63%, 30324 Series 2015-1, Class A, 3.70%, 6/01/24 US Airways Pass-Through Trust, Series 2011-1, Class B, 9.75%, 4/22/20 Virgin Australia Trust, Series 2015-1 (e)(f): Class A, 5.00%, 4/23/25 Class C, 7.13%, 10/23/18  Auto Components 0.7% CNH Industrial Finance Europe SA, 2.88%, 5/17/23 Dakar Finance SA, 0.75% Cash PIK), 9.00%, 11/15/20 (h) Fiat Chrysler Finance Europe: 4.75%, 3/22/1 4.75%, 3/22/2 4.75%, 3/22/2 4.75%, 7/15/22 Goodyear Tire & Rubber Co.: 5.09%, 5/31/26 Ceahn Enterprises LP/Icahn Enterprises Finance Corp., 4.88%, 3/15/19 (f) Schaeffler Holding Finance BV (h): 5.75% Cash or 6.50% PIK), 5.75%, 11/15/21  EUR 6.25% Cash), 6.25%, 11/15/19 (e)(f) USD 6.675% Cash), 6.35%, 11/15/19 (e)(f) USD Ceneral Motors Co., 3.50%, 10/02/18 (f) Banks 1.4% Automobiles 0.4% General Motors Co., 3.50%, 10/02/18 (f) Banks 1.4% Allied Irish Banks PLC, 4.13%, 11/26/25 (d) Bance Espirito Santo SA (a)(b): 4.75%, 1/15/18  Corporate Bonds Banks (continued) Bance Sanks Santo SA (a)(b) (continued): 4.00%, 1/21/19 EUR Banco Espirito Santo SA (a)(b) (continued): 4.00%, 1/21/19 EUR Bank of Ireland, 4.25%, 6/11/24 (d) Bance Espirito Santo SA (a)(b) (continued): 5.50%, 2/15/19 (e)(f) 5.00%, 8/01/23 Commerzbank AG, 7.75%, 3/16/21 EUR Bank Sanks R.40%, 5/22/24 (d) Barclags Bank PLC, 3.65%, 3/16/25 (f) CUT Group, Inc.: 5.50%, 2/15/19 (e)(f) 5.00%, 8/01/23 Commerzbank AG, 7.75%, 3/16/21 EUR Bank Sanks R.40%, 5/22/25 (d) Barclags Bank PLC, 3.65%, 3/16/25 (f) CUSD Currier Banks Banks R.C., 3.50%, 7/8/25 (f) CUSD Santander Holdings USA, Inc., 4.50%, 7/17/25 (f) USD	186	\$ 193,592
Series 2014-2, Class B, 463%, 303/24 Series 2015-1 (Class A, 3.70%, 601/24 US Airways Pass-Through Trust, Series 2011-1, Class B, 9.75%, 4/22/20 Virgin Australia Trust, Series 2013-1 (e)(f): - Lass A, 5.00%, 4/23/25 - Lass C, 7.13%, 10/23/18  Auto Components 0.7%  NH Industrial Finance Europe SA, 2.88%, 5/17/23  EUR Dakar Finance SA, (9.75% Cash PIK), 9.00%, 11/15/20 (h) - Trial Chrysler Finance Europe: - 4.75%, 3/22/21 - 4.75%, 3/22/21 - 4.75%, 3/22/21 - 4.75%, 3/22/21 - 5.00%, 5/31/26  Casha Enterprises LP/Icahn Enterprises Finance Corp., 4.88%, 3/15/19 (f) - 5.00%, 5/31/26  Casha Enterprises LP/Icahn Enterprises Finance Corp., 4.88%, 3/15/19 (f) - 5.00%, 5/31/26  Casha Enterprises LP/Icahn Enterprises Finance Corp., 4.88%, 3/15/19 (f) - 5.00%, 5/31/26  Casha Cash, 6.50%, 11/15/19 (e)(f) - USD - 6.75% Cash), 6.55%, 11/15/19 (e)(f) - USD - 6.88% Cash), 6.88%, 8/15/18  EUR  Automobiles 0.4% - General Motors Co., 3.50%, 10/02/18 (f) - Banks 1.4% - Seneral Motors Co., 3.50%, 10/02/18 (f) - Banks 1.4% - Seneral Motors Co., 3.50%, 10/02/18 (f) - Banks 1.4% - Seneral Motors Co., 3.50%, 10/02/18 (f) - Banks 1.4% - Seneral Motors Co., 3.50%, 10/02/18 (f) - Banks 1.4% - Seneral Motors Co., 3.50%, 10/02/18 (f) - Bunks 1.4% - Seneral Motors Co., 3.50%, 10/02/18 (f) - Bunks 1.4% - Seneral Motors Co., 3.50%, 10/02/18 (f) - Bunks 1.4% - Seneral Motors Co., 3.50%, 10/02/18 (f) - Bunks 1.4% - Seneral Motors Co., 3.50%, 10/02/18 (f) - Bunks 1.4% - Seneral Motors Co., 3.50%, 10/02/18 (f) - Bunks 1.4% - Seneral Motors Co., 3.50%, 10/02/18 (f) - Seneral Motors Co., 3.50%, 10/0	100	· 1,5,5,2
US Airways Pass-Through Trust, Series 2011-1, Class B, 9.75%, 4/22/20 Virgin Australia Trust, Series 2013-1 (e)(f):  Class A, 5.00%, 4/23/25  Class C, 7.13%, 10/23/18  Auto Components 0.7%  CNH Industrial Finance Europe SA, 2.88%, 5/17/23 EUR  Dakar Finance SA, (9.75% Cash PIK), 9.00%, 11/15/20 (h)  Firat Chrysler Finance Europe:  4.75%, 71/5/22  Goodyear True & Rubber Co.:  5.50%, 3/01/21 (f) USD  Soodyear True & Rubber Co.:  5.50%, 3/01/21 (f) USD  Soodyear True & Rubber Co.:  5.50%, 3/01/21 (g) USD  Soodyear True & Rubber Co.:  5.50%, 3/01/21 (g) USD  Sobaeffelt Holding Finance BV (h):  5.75% Cash of 6.50% PIK), 5.75%, 11/15/21 BUR  6.25% Cash of 6.50% PIK), 5.75%, 11/15/21 BUR  6.25% Cash), 6.25%, 11/15/19 (e)(f) USD  6.57% Cash), 6.75%, 11/15/22 (e)(f) USD  General Motors Co., 3.50%, 10/02/18 (f) Burk  Bance Apair Co., 3.50%, 10/02/18 (f) Burk  Bance de Sabadell SA, 5.63%, 5/06/26  Bance de Sabadell SA, 5.63%, 5/06/26  Bance Sabrito Santo SA (a)(b):  4.75%, 11/5/18  Corporate Bonds  Banks (Continued)  Banks (Irland, 4.25%, 6/11/24 (d)  Banks af Irland, 4.25%, 6/11/24 (d)  Banks af Irland, 4.25%, 6/11/24 (d)  Banks are Saprito Santo SA (a)(b) (continued):  4.00%, 1/21/19  Banks Af Irland, 4.25%, 6/11/24 (d)  Banks are Saprito Santo SA, 5.00%, 7/20/25 (f) USD  TUT Group, Inc.:  5.50%, 2/15/19 (e)(f)  Soody, 8/01/25  Commerzbank AG, 7.75%, 3/16/21 EUR  Barcagia Banco SA, 5.00%, 7/28/25 (d)  Nordea Bank AB, 4.50%, 3/26/20  Santander Holdings USA, Inc., 4.50%, 7/17/25 (f) USD  Beverages 0.5%  Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	2,187	2,198,113
Virgin Australia Trust, Series 2013-1 (e)(f):  Class A, 5.00%, 4/23/25  Class C, 7.13%, 10/23/18  Auto Components 0.7%  NH Industrial Finance Europe SA, 2.88%, 5/17/23  BEUR  Dakar Finance SA, 0.75% Cash PIK), 9.00%, 11/15/20 (th)  Fiar Chrysler Finance Europe:  1.75%, 7/15/22  Joodyser Tire & Rubber Co.:  5.05%, 3/01/21 (f)  USD  5.00%, 5/31/26  Canh Enterprises LPICahn Enterprises Finance Corp., 4.88%, 3/15/19 (f)  Schaeffler Holding Finance BV (h):  5.75% Cash or 6.50% PIK), 5.75%, 11/15/21  EUR  6.55% Cash), 6.25%, 11/15/19 (e)(f)  USD  6.75% Cash), 6.25%, 11/15/19 (e)(f)  USD  6.75% Cash), 6.38%, 8/15/18  EUR  Automobiles 0.4%  Jeneral Motors Co., 3.50%, 10/02/18 (f)  Banks 1.4%  Allied Irish Banks PLC, 4.13%, 11/26/25 (d)  BEUR  Banks 1.4%  Allied Irish Banks PLC, 4.13%, 11/26/25 (d)  BEUR  Banco Espirito Santo SA (a)(b):  1.75%, 1/15/18  Corporate Bonds  Banks (continued)  Banco Espirito Santo SA (a)(b) (continued):  1.00%, 1/21/19  BANKS (Continued)  Banks 1.4%  BANKS (Continued)  BANKS (Continued	2,430	2,466,450
Class A, 5,00%, 4/23/25	352	393,753
Class C, 7.13%, 10/23/18		
Auto Components 0.7%  CNH Industrial Finance Europe SA, 2.88%, 5/17/23  EUR  Dakar Finance SA, (0.75% Cash PlK), 9.00%, 11/15/20 (h)  "air Chrysler Finance Europe:  1.75%, 7/15/22  Goodyear Tire & Rubber Co.:  1.50%, 3/01/21 (f)  USD  1.50%, 3/15/22  Goodyear Tire & Rubber Co.:  1.50%, 3/01/21 (g)  USD  1.50%, 3/15/29  Cashn Enterprises L P/Icahn Enterprises Finance Corp., 4.88%, 3/15/19 (f)  Scheaffler Holding Finance BV (h):  5.75% Cash or 6.50% PlK), 5.75%, 11/15/21  EUR  6.25% Cash), 6.25%, 11/15/19 (e)(f)  6.88% Cash), 6.88%, 8/15/18  EUR  Automobiles 0.4%  General Motors Co., 3.50%, 10/02/18 (f)  Sanks 1.4%  Allied Irish Banks PLC, 4.13%, 11/26/25 (d)  Sance de Sabadell SA, 5.63%, 5/06/26  Sance Despirito Santo SA (a)(b):  1.75%, 1/15/18  Corporate Bonds  Sanks (continued)  Sance Sepirito Santo SA (a)(b) (continued):  1.00%, 1/21/19  Sank of Ireland, 4.25%, 6/11/24 (d)  Sanks 3A, 4.00%, 5/22/24 (d)  Sanks Sanks, 4.00%, 5/22/24 (d)  Sanks Sanks of Ireland, 4.25%, 6/11/24 (d)  Sanking SA, 4.00%, 5/22/24 (d)  Sanking SA, 4.00%, 5/25/26 (d)  Sonw, 8/01/23  Commerzbank AG, 7.75%, 3/16/21  EUR  Bereraj Banco SA, 5.00%, 7/28/25 (d)  Sorden Bank AB, 4.50%, 3/26/20  Santander Holdings USA, Inc., 4.50%, 7/17/25 (f)  USD  Beverages 0.5%  Authouser-Busch laBev Finance, Inc., 3.30%, 2/01/23 (f)	536	554,448
EUR Industrial Finance Europe SA, 2.88%, 5/17/23  ital Chrysler Finance Europe: 1.75%, 715/22  3000year Tire & Rubber Co.: 300%, 5/31/26  cahn Enterprises LPItcahn Enterprises Finance Corp., 4.88%, 3/15/19 (f)  schaeffler Holding Finance BV (hy. 5.75%, 11/15/21)  EUR 6.25% Cash), 6.25%, 11/15/19 (e)(f)  6.88% Cash), 6.88%, 8/15/18  EUR  Automobiles 0.4%  30nca Eyhrito Santo SA (a)(b): 1.75%, 1/15/18  EUR  Automobiles 0.4%  32nca Eyhrito Santo SA (a)(b): 1.75%, 1/15/18  EUR  Automobiles 0.4%  32nca Eyhrito Santo SA (a)(b): 1.75%, 1/15/18  EUR  Automobiles 0.4%  32nca Eyhrito Santo SA (a)(b): 1.75%, 1/15/18  EUR  Automobiles 0.4%  32nca Espirito Santo SA (a)(b): 1.75%, 1/15/18  Corporate Bonds  32nca Espirito Santo SA (a)(b): 1.75%, 1/15/18  Corporate Bonds  32nca Espirito Santo SA (a)(b) (continued): 1.00%, 1/21/19  32nca Eyhrito Santo SA (a)(b) (continued): 32nca Eyhrito Santo SA (a)(b) (contin	678	678,142
EUR Dakar Finance Europe S.A., 2.88%, 5/17/23 Dakar Finance SA, (9.75% Cash PIK), 9.00%, 11/15/20 (h)  "air Chrysler Finance Europe: 1.75%, 7/15/22 Joodyear Tire & Rubber Co.: 5.50%, 3/10/121 (f) USD JOONS, 5/31/26 Ceahn Enterprises LPIcahn Enterprises Finance Corp., 4.88%, 3/15/19 (f) Schaeffler Holding Finance BV (h): 5.75% Cash or 6.50% PIK), 5.75%, 11/15/21 EUR 6.25% Cash), 6.25%, 11/15/19 (e)(f) USD 6.88% Cash), 6.88%, 8/15/18 EUR  Automobiles 0.4% General Motors Co., 3.50%, 10/02/18 (f) Banks 1.4% Allicel Irish Banks PLC, 4.13%, 11/26/25 (d) Banco Espirito Santo SA (a)(b): 4.75%, 1/15/18  Corporate Bonds Banks (continued) Banco Espirito Santo SA (a)(b) (continued): 4.00%, 1/21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Banco Espirito Santo SA (a)(b) (continued) Banco Espirito Santo SA (a)(b) 1.21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Banco Espirito Santo SA (a)(b) 1.21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Banco Espirito Santo SA (a)(b) 1.21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Banco Espirito Santo SA (a)(b) 1.21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Banco Espirito Santo SA (a)(b) 1.21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Banco Espirito Santo SA (a)(b) 1.21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Banco Espirito Santo SA (a)(b) 1.21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Banco Espirito Santo SA (a)(b) 1.21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Banco Espirito Santo SA (a)(b) 1.21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Banco Espirito Santo SA (a)(b) 1.21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Banco Espirito Santo SA (a)(b) 1.21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Banco Espirito Santo SA (a)(b) 1.21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Banco Espirito Santo SA (a)(b) 1.21/19 Bank of Ireland, 4.25%, 6/11/25 (f) 1.21/19 Bank of Ireland, 4.25%, 6		13,819,602
Dakar Finance SA, (9.75% Cash PIK), 9.00%, 11/15/20 (h) "iat Chrysler Finance Europe: 1.75%, 71/5/22 1.75%, 71/5/22 1.500, 3/01/21 (f) 1.00%, 5/31/26 1.50%, 3/01/21 (f) 1.00%, 5/31/26 1.50%, 3/01/21 (f) 1.00%, 5/31/26 1.00%, 5/31/2		
Fiat Chrysler Finance Europe: 1,75%, 7/22/21 1,75%, 7/15/22 200dyear Tire & Rubber Co.: 1,50%, 3/01/21 (f) 1,00%, 5/31/26 2ahn Enterprises LP/Icahn Enterprises Finance Corp., 4.88%, 3/15/19 (f) 2,50%, 5/31/26 2ahn Enterprises LP/Icahn Enterprises Finance Corp., 4.88%, 3/15/19 (f) 3,57% Cash or 6.50% PIK), 5.75%, 11/15/21 2,57% Cash or 6.50% PIK), 5.75%, 11/15/21 3,57% Cash or 6.50% PIK), 5.75%, 11/15/21 3,57% Cash or 6.50% PIK), 5.75%, 11/15/20 (e)(f) 4,57% Cash), 6.25%, 11/15/19 (e)(f) 4,57% Cash), 6.75%, 11/15/22 (e)(f) 4,57% Cash), 6.75%, 11/15/22 (e)(f) 4,57% Cash), 6.75%, 11/15/22 (e)(f) 4,57% Cash), 6.88%, 8/15/18 4,50% Cash), 6.88%, 8/15/19 4,50% Cash), 6.88%, 8/15/18 4,50% Cash), 6.88%, 8/15/18 4,50% Cash), 6.88%, 8/15/19 4,50% Cash), 6.88%, 8/15/18 4,50% Cash), 6.88%	175	192,523
1.75%, 7/15/22   300	100	110,709
Soodyear Tire & Rubber Co.:   1.50%, 3/01/21 (f) USD     1.50%, 3/01/22 (f) USD     1.50%, 3/01/23 (f) USD     1.50%, 3/01/24 (f) USD     1.50%, 3/01/25 (f) USD     1.50%, 3/01/25 (f) USD     1.50%, 3/01/25 (f) USD     1.50%, 3/01/25 (f) USD     1.50%, 3/15/19 (e)(f) USD	100	120,622
Goodyear Tire & Rubber Co.:   1.50%, 3/01/21 (f) USD     1.57% Cash or 6.50% PIK), 5.75%, 11/15/21 EUR     1.52% Cash), 6.25%, 11/15/19 (e)(f) USD     1.57% Cash or 6.50% PIK), 5.75%, 11/15/22 (e)(f) USD     1.57% Cash or 6.50%, 11/15/22 (e)(f) USD     1.57% Cash or 6.50%, 11/15/22 (e)(f) USD     1.57% Cash or 6.50%, 11/15/22 (e)(f) USD     1.58% Cash or 6.50%, 11/15/26 (e)(f) USD     1.58% Cash or 6.50% (e)(f) USD     1.58% Cash or 6.50% (e)(f) USD     1.59% Cash or 6.50% (e)(f) USD     1.59% Cash of 6.50% (e)(f) USD	100	121,742
Corporate Bonds Sance Spirito Santo SA (a)(b):  Corporate Bonds Sance (Spirito Santo SA) (a)(b) (continued):  LO%, 1/15/%, 1/15/19 Sanc of Fliand, 4.25%, 6/11/24 (d) Sancia Spirito Santo SA (a)(b) (continued):  LO%, 1/19 Sanch of JE/19 Sanch of JE/19 Sanch of JE/19 Sanch of JE/19 Sanch of Spirito Santo SA (a)(b) (continued):  LO%, 1/19 Sanch of JE/19 Sanch of JE/1		
cahn Enterprises LP/Icahn Enterprises Finance Corp., 4.88%, 3/15/19 (f) chaeffler Holding Finance BV (h): 5.75% Cash or 6.50% PLS, 5.75%, 11/15/21 EUR 6.25% Cash), 6.25%, 11/15/19 (e)(f) USD 6.75% Cash), 6.75%, 11/15/22 (e)(f) 6.88% Cash), 6.88%, 8/15/18 EUR  Automobiles 0.4% General Motors Co., 3.50%, 10/02/18 (f) USD Banks 1.4% USD Banks 1.4% USD Banks 1.4% USD Banks 1.4% USD Banco Espirito Santo SA (a)(b): 5.75%, 1/15/18  Corporate Bonds Banco Espirito Santo SA (a)(b): 5.75%, 1/15/18  Corporate Bonds Banks (continued) Banks (continued) Banco Espirito Santo SA (a)(b) (continued): 5.00%, 1/21/19 EUR Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) Bankia SA, 4.00%, 5/22/24 (d) Bank Sanks (prediction of the properties of th	901	944,924
Schaeffler Holding Finance BV (h):  5.75% Cash or 6.50% PIK), 5.75%, 11/15/21  EUR  6.25% Cash), 6.25%, 11/15/19 (e)(f)  6.88% Cash), 6.25%, 11/15/19 (e)(f)  6.88% Cash), 6.88%, 8/15/18  EUR  Automobiles 0.4%  Seneral Motors Co., 3.50%, 10/02/18 (f)  Banks 1.4%  Banco de Sabadell SA, 5.63%, 5/06/26  Banco de Sabadell SA, 5.63%, 5/06/26  Banco Espirito Santo SA (a)(b):  1.75%, 1/15/18  Corporate Bonds  Banks (continued)  Banco Espirito Santo SA (a)(b) (continued):  1.00%, 1/21/19  EUR  Banks (of Ireland, 4.25%, 6/11/24 (d)  Bankankia SA, 4.00%, 5/22/24 (d)  Barclays Bank PLC, 3.65%, 3/16/25 (f)  EUR  Barclays Bank PLC, 3.65%, 3/16/25 (f)  EUR  Barclays Bank SA, 4.00%, 5/22/24 (d)  Barclays Bank SA, 5.00%, 7/28/25 (d)  Sommerzbank AG, 7.75%, 3/16/21  EUR  Barclays Bank AB, 4.50%, 3/26/20  Barclays Bank BB, 4.50%, 3/26/20  Barclays B	67	67,754
5.75% Cash or 6.50% PIK), 5.75%, 11/15/21	1,314	1,269,653
6.25% Cash), 6.25%, 11/15/19 (e)(f) 6.75% Cash), 6.75%, 11/15/22 (e)(f) 6.88% Cash), 6.88%, 8/15/18  EUR  Automobiles 0.4% General Motors Co., 3.50%, 10/02/18 (f) USD Sanks 1.4% Allied Irish Banks PLC, 4.13%, 11/26/25 (d) Banco de Sabadell SA, 5.63%, 5/06/26 Banco Espirito Santo SA (a)(b): 3.75%, 1/15/18  Corporate Bonds Banks (continued) Banco Espirito Santo SA (a)(b) (continued): 3.00%, 1/21/19  Bank of Ireland, 4.25%, 6/11/24 (d) Banciays Bank PLC, 3.65%, 3/16/25 (f) CUSD CUTT Group, Inc.: 3.50%, 2/15/19 (e)(f) 3.00%, 8/01/23 Commerzbank AG, 7.75%, 3/16/21 Bercaja Banco SA, 5.00%, 7/28/25 (d) Sordea Bank AB, 4.50%, 3/26/20 Bantander Holdings USA, Inc., 4.50%, 7/17/25 (f) Severages 0.5% Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	(0)	02.200
6.75% Cash), 6.75%, 11/15/122 (e)(f) 6.88% Cash), 6.88%, 8/15/18  LUR  Automobiles 0.4% General Motors Co., 3.50%, 10/02/18 (f) Sanks 1.4%  Mileid Irish Banks PLC, 4.13%, 11/26/25 (d) Sanco de Sabadell SA, 5.63%, 5/06/26 Banco Espirito Santo SA (a)(b): 1.75%, 1/15/18  Corporate Bonds Banks (continued) Sanco Espirito Santo SA (a)(b): 1.75%, 1/21/19 EUR Sanks (fortinued) Sanco Espirito Santo SA (a)(b) (continued): 1.00%, 1/21/19 EUR Sank of Ireland, 4.25%, 6/11/24 (d) Sancia SA, 4.00%, 5/22/24 (d) Sancia SA, 4.00%, 5/22/24 (d) Sanciays Bank PLC, 3.65%, 3/16/25 (f) EUR Scow, 2/15/19 (e)(f) 1.00%, 8/01/23 Commerzbank AG, 7.75%, 3/16/21 EUR Decraja Banco SA, 5.00%, 7/28/25 (d) Sordea Bank AB, 4.50%, 3/26/20 Santander Holdings USA, Inc., 4.50%, 7/17/25 (f) Severages 0.5% Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	69	82,208
Automobiles 0.4% General Motors Co., 3.50%, 10/02/18 (f) USD General Motors Co., 3.50%, 10/02/18 (f) USD General Motors Co., 3.50%, 10/02/18 (f) USD General Motors Co., 3.50%, 11/26/25 (d) USD General Motors Co., 3.50%, 5/06/26 USD General Genera	804 576	840,180
Automobiles 0.4%  General Motors Co., 3.50%, 10/02/18 (f)  Sanks 1.4%  Allied Irish Banks PLC, 4.13%, 11/26/25 (d)  Banco de Sabadell SA, 5.63%, 5/06/26  Banco Espirito Santo SA (a)(b):  L75%, 1/15/18   Corporate Bonds  Banks (continued)  Bank of Ireland, 4.25%, 6/11/24 (d)  Bank of Ireland, 4.25%, 6/11/24 (d)  Bank and SA, 4.00%, 5/22/24 (d)  Barclays Bank PLC, 3.65%, 3/16/25 (f)  USD  UT Group, Inc.:  1.50%, 2/15/19 (e)(f)  1.00%, 8/01/23  Commerzbank AG, 7.75%, 3/16/21  EUR  Bercaja Banco SA, 5.00%, 7/28/25 (d)  Nordea Bank AB, 4.50%, 3/26/20  Bantander Holdings USA, Inc., 4.50%, 7/17/25 (f)  USD  Beverages 0.5%  Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	576 141	634,663 152,110
General Motors Co., 3.50%, 10/02/18 (f)  Banks 1.4%  Allied Irish Banks PLC, 4.13%, 11/26/25 (d) Banco de Sabadell SA, 5.63%, 5/06/26 Banco Espirito Santo SA (a)(b):  1.75%, 1/15/18  Corporate Bonds Banks (continued) Banks (continued) Banco Espirito Santo SA (a)(b) (continued):  1.00%, 1/21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) Bankia SA, 4.00%, 5/22/24 (d) Bancia SA, 4.00%, 5/20/24 (d) Banci	141	132,110
General Motors Co., 3.50%, 10/02/18 (f)  Banks 1.4%  Allied Irish Banks PLC, 4.13%, 11/26/25 (d) Banco de Sabadell SA, 5.63%, 5/06/26 Banco Espirito Santo SA (a)(b):  1.75%, 1/15/18  Corporate Bonds Banks (continued) Banks (continued) Banco Espirito Santo SA (a)(b) (continued):  1.00%, 1/21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) Bankia SA, 4.00%, 5/22/24 (d) Bancia SA, 4.00%, 5/20/24 (d) Banci		4,537,088
Banks 1.4% Allied Irish Banks PLC, 4.13%, 11/26/25 (d) EUR Banco de Sabadell SA, 5.63%, 5/06/26 Banco Espirito Santo SA (a)(b): 4.75%, 1/15/18  Corporate Bonds Banks (continued) Banco Espirito Santo SA (a)(b) (continued): 4.00%, 1/21/19 EUR Bank of Ireland, 4.25%, 6/11/24 (d) Bancias SA, 4.00%, 5/22/24 (d) Barclays Bank PLC, 3.65%, 3/16/25 (f) USD CIT Group, Inc.: 5.50%, 2/15/19 (e)(f) 5.00%, 8/01/23 Commerzbank AG, 7.75%, 3/16/21 EUR Bercaja Banco SA, 5.00%, 7/28/25 (d) Nordea Bank AB, 4.50%, 3/26/20 Santander Holdings USA, Inc., 4.50%, 7/17/25 (f) USD Beverages 0.5% Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	0.470	0.541.677
Allied Irish Banks PLC, 4.13%, 11/26/25 (d) Banco de Sabadell SA, 5.63%, 5/06/26 Banco Espirito Santo SA (a)(b):  4.75%, 1/15/18  Corporate Bonds Banks (continued) Banco Espirito Santo SA (a)(b) (continued):  4.00%, 1/21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) Barclays Bank PLC, 3.65%, 3/16/25 (f) USD UTT Group, Inc.:  5.50%, 2/15/19 (e)(f)  6.00%, 8/01/23 Commerzbank AG, 7.75%, 3/16/21 EUR Bercaja Banco SA, 5.00%, 7/28/25 (d) Vordea Bank AB, 4.50%, 3/26/20 Bantander Holdings USA, Inc., 4.50%, 7/17/25 (f)  Beverages 0.5% Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	2,478	2,541,677
Banco de Sabadell SA, 5.63%, 5/06/26 Banco Espirito Santo SA (a)(b):  1.75%, 1/15/18  Corporate Bonds Banks (continued) Banco Espirito Santo SA (a)(b) (continued):  1.00%, 1/21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) Barclays Bank PLC, 3.65%, 3/16/25 (f) USD UTT Group, Inc.:  1.50%, 2/15/19 (e)(f) 1.00%, 8/01/23 Commerzbank AG, 7.75%, 3/16/21 EUR Bercaja Banco SA, 5.00%, 7/28/25 (d) Vordea Bank AB, 4.50%, 3/26/20 Santander Holdings USA, Inc., 4.50%, 7/17/25 (f) USD Beverages 0.5% Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	100	105 000
Banco Espirito Santo SA (a)(b):  2.75%, 1/15/18  Corporate Bonds Banks (continued) Banco Espirito Santo SA (a)(b) (continued):  2.00%, 1/21/19  Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) Barclays Bank PLC, 3.65%, 3/16/25 (f) CIT Group, Inc.:  2.50%, 2/15/19 (e)(f)  2.00%, 8/01/23  Commerzbank AG, 7.75%, 3/16/21  EUR  Bercaja Banco SA, 5.00%, 7/28/25 (d)  Sondea Bank AB, 4.50%, 3/26/20  Santander Holdings USA, Inc., 4.50%, 7/17/25 (f)  USD  Beverages 0.5%  Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	100	105,980
Corporate Bonds Banks (continued) Banco Espirito Santo SA (a)(b) (continued): L.00%, 1/21/19 Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) Barclays Bank PLC, 3.65%, 3/16/25 (f) USD CIT Group, Inc.: L.5.50%, 2/15/19 (e)(f) L.00%, 8/01/23 Commerzbank AG, 7.75%, 3/16/21 EUR Bercaja Banco SA, 5.00%, 7/28/25 (d) Bordea Bank AB, 4.50%, 3/26/20 Bantander Holdings USA, Inc., 4.50%, 7/17/25 (f) USD Beverages 0.5% Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	100	112,925
Corporate Bonds Banks (continued) Banco Espirito Santo SA (a)(b) (continued): 4.00%, 1/21/19 EUR Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) Barclays Bank PLC, 3.65%, 3/16/25 (f) USD CIT Group, Inc.: 5.50%, 2/15/19 (e)(f) 5.00%, 8/01/23 Commerzbank AG, 7.75%, 3/16/21 EUR Bercaja Banco SA, 5.00%, 7/28/25 (d) Nordea Bank AB, 4.50%, 3/26/20 Santander Holdings USA, Inc., 4.50%, 7/17/25 (f) USD Beverages 0.5% Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	100	24,479
Banks (continued) Banco Espirito Santo SA (a)(b) (continued):  Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) Barclays Bank PLC, 3.65%, 3/16/25 (f)  CIT Group, Inc.:  5.50%, 2/15/19 (e)(f)  6.00%, 8/01/23  Commerzbank AG, 7.75%, 3/16/21  EUR  Bercaja Banco SA, 5.00%, 7/28/25 (d)  Nordea Bank AB, 4.50%, 3/26/20  Santander Holdings USA, Inc., 4.50%, 7/17/25 (f)  Beverages 0.5%  Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	Par	24,477
Banks (continued) Banco Espirito Santo SA (a)(b) (continued):  Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) Barclays Bank PLC, 3.65%, 3/16/25 (f)  USD CIT Group, Inc.:  5.50%, 2/15/19 (e)(f)  5.00%, 8/01/23  Commerzbank AG, 7.75%, 3/16/21  EUR  bercaja Banco SA, 5.00%, 7/28/25 (d)  Nordea Bank AB, 4.50%, 3/26/20  Santander Holdings USA, Inc., 4.50%, 7/17/25 (f)  Beverages 0.5%  Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	(000)	<b>X</b> 7-1
Banco Espirito Santo SA (a)(b) (continued):  1.00%, 1/21/19  Bank of Ireland, 4.25%, 6/11/24 (d)  Bankia SA, 4.00%, 5/22/24 (d)  Barclays Bank PLC, 3.65%, 3/16/25 (f)  USD CIT Group, Inc.:  5.50%, 2/15/19 (e)(f)  5.00%, 8/01/23  Commerzbank AG, 7.75%, 3/16/21  EUR  bercaja Banco SA, 5.00%, 7/28/25 (d)  Nordea Bank AB, 4.50%, 3/26/20  Santander Holdings USA, Inc., 4.50%, 7/17/25 (f)  USD  Beverages 0.5%  Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	(000)	Value
EUR Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) Barclays Bank PLC, 3.65%, 3/16/25 (f) USD CIT Group, Inc.: 5.50%, 2/15/19 (e)(f) 5.00%, 8/01/23 Commerzbank AG, 7.75%, 3/16/21 EUR bercaja Banco SA, 5.00%, 7/28/25 (d) Nordea Bank AB, 4.50%, 3/26/20 Santander Holdings USA, Inc., 4.50%, 7/17/25 (f) USD Beverages 0.5% Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)		
Bank of Ireland, 4.25%, 6/11/24 (d) Bankia SA, 4.00%, 5/22/24 (d) Barclays Bank PLC, 3.65%, 3/16/25 (f) USD CIT Group, Inc.: 5.50%, 2/15/19 (e)(f) 5.00%, 8/01/23 Commerzbank AG, 7.75%, 3/16/21 EUR bercaja Banco SA, 5.00%, 7/28/25 (d) Nordea Bank AB, 4.50%, 3/26/20 Santander Holdings USA, Inc., 4.50%, 7/17/25 (f) USD Beverages 0.5% Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	100	\$ 24,478
Bankia SA, 4.00%, 5/22/24 (d) Barclays Bank PLC, 3.65%, 3/16/25 (f) USD CIT Group, Inc.: 5.50%, 2/15/19 (e)(f) 5.00%, 8/01/23 Commerzbank AG, 7.75%, 3/16/21 EUR bercaja Banco SA, 5.00%, 7/28/25 (d) Nordea Bank AB, 4.50%, 3/26/20 Santander Holdings USA, Inc., 4.50%, 7/17/25 (f) USD Beverages 0.5% Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	100	111,258
Barclays Bank PLC, 3.65%, 3/16/25 (f) USD CIT Group, Inc.: 5.50%, 2/15/19 (e)(f) 5.00%, 8/01/23 Commerzbank AG, 7.75%, 3/16/21 EUR bercaja Banco SA, 5.00%, 7/28/25 (d) Nordea Bank AB, 4.50%, 3/26/20 Santander Holdings USA, Inc., 4.50%, 7/17/25 (f) USD Beverages 0.5% Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	100	108,465
CIT Group, Inc.: 5.50%, 2/15/19 (e)(f) 5.00%, 8/01/23 Commerzbank AG, 7.75%, 3/16/21 EUR bercaja Banco SA, 5.00%, 7/28/25 (d) Nordea Bank AB, 4.50%, 3/26/20 Contained Holdings USA, Inc., 4.50%, 7/17/25 (f)		3,490,765
2.50%, 2/15/19 (e)(f) 2.00%, 8/01/23 Commerzbank AG, 7.75%, 3/16/21 EUR bercaja Banco SA, 5.00%, 7/28/25 (d) Nordea Bank AB, 4.50%, 3/26/20 Cantander Holdings USA, Inc., 4.50%, 7/17/25 (f) USD Beverages 0.5% Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	2,000	2,.,0,,00
6.00%, 8/01/23 Commerzbank AG, 7.75%, 3/16/21 EUR bercaja Banco SA, 5.00%, 7/28/25 (d) Nordea Bank AB, 4.50%, 3/26/20 Cantander Holdings USA, Inc., 4.50%, 7/17/25 (f) USD Beverages 0.5% Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	1,195	1,248,775
Commerzbank AG, 7.75%, 3/16/21 EUR bercaja Banco SA, 5.00%, 7/28/25 (d) Nordea Bank AB, 4.50%, 3/26/20 Santander Holdings USA, Inc., 4.50%, 7/17/25 (f) USD  Beverages 0.5% Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	235	239,700
bercaja Banco SA, 5.00%, 7/28/25 (d) Nordea Bank AB, 4.50%, 3/26/20 Santander Holdings USA, Inc., 4.50%, 7/17/25 (f)  Beverages 0.5% Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)		134,696
Gantander Holdings USA, Inc., 4.50%, 7/17/25 (f)  Beverages 0.5% Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	100	105,313
Beverages 0.5% Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	1,020	1,284,833
Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)	1,750	1,800,932
Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)		
Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)		8,792,599
	3,000	3,084,903
2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2	82	86,202
	02	00,202
		3,171,105
Building Products 0.9%		- , , 0

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5.63%, 4/15/21		190	197,125
5.75%, 12/15/23		141	146,640
Building Materials Corp. of America, 6.00%, 10/15/25 (e)(f)		535	568,438
CPG Merger Sub LLC, 8.00%, 10/01/21 (e)(f)		1,030	973,350
HeidelbergCement AG, 2.25%, 3/30/23	EUR	75	85,222
Masonite International Corp., 5.63%, 3/15/23 (e)(f)	USD	404	422,180
Ply Gem Industries, Inc., 6.50%, 2/01/22 (f)		904	899,480
Standard Industries, Inc. (e)(f):			
5.13%, 2/15/21		140	145,250
5.50%, 2/15/23		229	235,870
USG Corp., 9.75%, 1/15/18 (f)		1,390	1,553,700
			5,227,255
Capital Markets 0.6%			3,221,233
American Capital Ltd., 6.50%, 9/15/18 (e)(f)		975	994,500
Blackstone COP Holdco LP, 9.30%, 3/19/19		1.146	1.143.055
Diackstolic CQ1 Holico E1, 9.50/6, 5/19/19		1,140	1,145,055

BLACKROCK LIMITED DURATION INCOME TRUST

		Par	
Corporate Bonds		(000)	Value
Capital Markets (continued)			
E*Trade Financial Corp. (f):			
5.38%, 11/15/22	USD	272	\$ 284,240
4.63%, 9/15/23		405	406,013
Morgan Stanley, 4.00%, 7/23/25 (f)		965	1,014,380
			3,842,188
Chemicals 0.6%			5,6 .2,100
Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding BV,			
7.38%, 5/01/21 (e)		398	421,601
Chemours Co.:			
6.63%, 5/15/23		125	112,188
7.00%, 5/15/25		195	170,991
Huntsman International LLC:			
4.88%, 11/15/20		133	135,328
5.13%, 4/15/21	EUR	100	114,547
Ineos Finance PLC, 4.00%, 5/01/23		100	108,736
Inovyn Finance PLC, 6.25%, 5/15/21		100	115,298
Momentive Performance Materials, Inc., 3.88%, 10/24/21 (f)	USD	590	472,000
NOVA Chemicals Corp., 5.25%, 8/01/23 (e)		130	130,325
Platform Specialty Products Corp. (e):			
10.38%, 5/01/21		53	54,060
6.50%, 2/01/22 (f)		1,472	1,307,320
PQ Corp., 6.75%, 11/15/22 (e)		319	332,557
WR Grace & Co-Conn (e):			
5.13%, 10/01/21		41	42,512
5.63%, 10/01/24		200	211,500
Commercial Services & Supplies 0.8%			3,728,963
AA Bond Co., Ltd., 5.50%, 7/31/43	GBP	125	177,875
ADS Waste Holdings, Inc., 8.25%, 10/01/20	USD	247	254,410
ADT Corp.:	USD	247	234,410
3.50%, 7/15/22		369	338,558
4.13%, 6/15/23		155	144,150
Aviation Capital Group Corp.,		133	144,130
4.63%, 1/31/18 (e)(f)		1,000	1,023,750
Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)		319	303,050
Iron Mountain, Inc., 6.00%, 10/01/20 (e)		315	332,325
Mobile Mini, Inc.:		010	252,520
7.88%, 12/01/20 (f)		275	286.000
5.88%, 7/01/24 (e)		400	410,000
,		Par	.,
Corporate Bonds		(000)	Value
Commercial Services & Supplies (continued)			
Modular Space Corp., 10.25%, 1/31/19 (e)(f)	USD	1,253	\$ 635,897
Silk Bidco AS, 7.50%, 2/01/22	EUR	120	137,524
United Rentals North America, Inc.:			
7.63%, 4/15/22	USD	128	136,160
5.75%, 11/15/24 (f)		579	580,447
Verisure Holding AB, 6.00%, 11/01/22	EUR	125	149,165
			4,909,311
Communications Equipment 1.0%			, <del>,.</del>
Alcatel-Lucent USA, Inc., 6.45%, 3/15/29 (f)	USD	2,115	2,241,900
CommScope Technologies Finance LLC, 6.00%, 6/15/25 (e)(f)		564	573,870
CommScope, Inc., 4.38%, 6/15/20 (e)(f)		465	478,950
Motorola Solutions, Inc., 3.75%, 5/15/22 (f)		1,500	1,472,800

Nokia OYJ, 6.63%, 5/15/39		200	212,500
Zayo Group LLC/Zayo Capital, Inc. (f):			
6.00%, 4/01/23		704	723,360
6.38%, 5/15/25		589	612,560
			6,315,940
Construction & Engineering 0.3%			3,0 20,7 10
AECOM Co.:			
5.75%, 10/15/22		150	154,875
5.88%, 10/15/24		344	356,040
BlueLine Rental Finance Corp., 7.00%, 2/01/19 (e)(f)		575	485,875
Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (e)(f)		463	467,630
Weekley Homes LLC/Weekley Finance Corp., 6.00%, 2/01/23		320	297,600
			1,762,020
Construction Materials 0.8%			-,,
Beacon Roofing Supply, Inc., 6.38%, 10/01/23		305	323,300
HD Supply, Inc. (f):			
7.50%, 7/15/20		1,548	1,633,140
5.25%, 12/15/21 (e)		1,828	1,923,970
5.75%, 4/15/24 (e)		647	672,880
LKQ Italia Bondco SpA, 3.88%, 4/01/24	EUR	100	115,298
Officine MaccaFerri SpA, 5.75%, 6/01/21		150	150,256
PulteGroup, Inc., 5.50%, 3/01/26	USD	228	232,419

BLACKROCK LIMITED DURATION INCOME TRUST

		Par	
Corporate Bonds		(000)	Value
Construction Materials (continued)			
exel SA, 3.50%, 6/15/23	EUR	116	\$ 131,649
			5,182,912
onsumer Finance 1.5%			
lly Financial, Inc. (f):	Hab	1.001	1.006.070
63%, 3/30/25	USD	1,891	1,886,272
00%, 11/01/31 eneral Motors Financial Co., Inc.,		2,750	3,231,250
63%, 7/10/17 (f)		2,760	2,780,347
IcGraw Hill Financial, Inc.,		,	,,.
.50%, 8/15/18		445	452,019
lavient Corp.:			
.00%, 10/26/20		310	289,850
50%, 1/25/23		25	21,500
.13%, 3/25/24		115	101,308
.88%, 10/25/24		125	106,875
neMain Financial Holdings LLC (e):			
.75%, 12/15/19		101	102,010
.25%, 12/15/21		34	34,170
			9,005,601
Containers & Packaging 0.9%			
ardagh Packaging Finance PLC,			
.13%, 10/15/20 (e)(f)		1,140	1,194,720
rdagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:		605	600 505
75%, 1/31/21 (e)		605	609,537
88%, 5/15/21 (d)(e)	EUR	290	290,725
.25%, 1/15/22 .75%, 5/15/24	EUR	120 100	136,022
rdagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. (e):		100	112,934
.63%, 5/15/23	USD	206	204,970
.25%, 5/15/24 (f)	ОЗД	653	666,060
sall Corp.:		055	000,000
.00%, 3/15/22		360	376,200
.38%, 12/15/23	EUR	100	120,272
severage Packaging Holdings Luxembourg II SA,	Lon	100	120,272
.00%, 6/15/17 (e)(f)	USD	550	550,000
rown Americas LLC/Crown Americas Capital Corp. IV,	0.00		
.50%, 1/15/23		128	129,440
rown European Holdings SA,			
.00%, 7/15/22	EUR	149	178,633
H-Holding Finance SA, (8.25% Cash),			
.25%, 12/01/22 (h)		200	237,128
ealed Air Corp.:			
.88%, 12/01/22 (e)	USD	80	81,800
.50%, 9/15/23	EUR	100	117,861
.13%, 12/01/24 (e)	USD	151 <b>P</b> or	155,152
		Par	
orporate Bonds		(000)	Value
Containers & Packaging (continued)			
ealed Air Corp. (continued):			
.88%, 7/15/33 (e)	USD	115	\$ 120,750
GD Group SAS,			
.63%, 5/15/19	EUR	100	114,603
			5,396,807
iversified Consumer Services 0.2%			3,390,607
AT VANDALOUS COMMUNICAL DOM TACOD OF MINOR OF THE PROPERTY OF			

APX Group, Inc.:			
6.38%, 12/01/19	USD	44	43,560
8.75%, 12/01/20	CDD	113	102,830
Laureate Education, Inc.,		110	102,000
9.25%, 9/01/19 (e)		495	455,400
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 5/15/23 (e)		333	347,152
Service Corp. International,		333	317,132
5.38%, 5/15/24 (f)		500	517,500
2.60 (c) (c)		200	217,200
			1,466,442
Diversified Financial Services 1.4%			1,400,442
AerCap Ireland Capital Ltd./AerCap Global Aviation Trust (f):			
4.63%, 10/30/20		1.015	1,050,525
5.00%, 10/01/21		500	523,750
4.63%, 7/01/22		340	348,500
Aircastle Ltd.:			
6.25%, 12/01/19 (f)		367	401,406
5.13%, 3/15/21		40	42,200
5.50%, 2/15/22		205	216,275
5.00%, 4/01/23		90	92,025
Deutsche Bank AG,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
4.50%, 5/19/26	EUR	100	110,504
Garfunkelux Holdco 3 SA.			,
8.50%, 11/01/22	GBP	100	146,486
General Motors Financial Co., Inc.,			
4.38%, 9/25/21 (f)	USD	530	555,667
HSH Nordbank AG,			,
0.58%, 2/14/17 (d)	EUR	103	106,601
International Lease Finance Corp. (f):			
5.88%, 4/01/19	USD	160	171,000
8.25%, 12/15/20		150	176,438
4.63%, 4/15/21		147	151,778
5.88%, 8/15/22		560	611,100
Jefferies Finance LLC/JFIN Co-Issuer Corp. (e):			
7.38%, 4/01/20		290	272,600
6.88%, 4/15/22 (f)		480	422,400
Mercury Bondco PLC, (8.25% Cash, 9.00% PIK),			, , , , , , , , , , , , , , , , , , ,
8.25%, 5/30/21 (h)	EUR	100	113,490
MSCI, Inc., 5.75%, 8/15/25 (e)	USD	201	211,552
Reynolds Group Issuer, Inc.:			· .
9.88%, 8/15/19		245	254,494

BLACKROCK LIMITED DURATION INCOME TRUST

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	Par	
Corporate Bonds	(000)	Value
Diversified Financial Services (continued)	(000)	v uzuc
Reynolds Group Issuer, Inc. (continued):		
5.75%, 10/15/20 (f) USD	1,062	\$ 1,095,187
6.88%, 2/15/21	210	217,875
8.25%, 2/15/21	695	721,966
UniCredit SpA:		
6.95%, 10/31/22 EUR	100	128,436
5.75%, 10/28/25 (d)	100	118,699
4.38%, 1/03/27 (d)(g)	100	111,165
		8,372,119
Diversified Telecommunication Services 2.2%		0,372,117
CenturyLink, Inc., 6.45%, 6/15/21 USD	456	462,840
Frontier Communications Corp.:		
7.13%, 3/15/19	170	180,625
6.25%, 9/15/21	45	41,963
7.13%, 1/15/23	170	151,725
7.63%, 4/15/24	276	243,570
6.88%, 1/15/25 (f)	947	788,377
Level 3 Financing, Inc.:	217	. 00,5 / /
4.41%, 1/15/18 (d)	411	414,596
5.38%, 8/15/22 (f)	971	985,565
5.13%, 5/01/23 (f)	905	909,525
5.38%, 1/15/24	240	244,248
5.38%, 5/01/25 (f)	1,725	1,755,532
5.25%, 3/15/26 (e)	167	166,583
OTE PLC, 3.50%, 7/09/20 EUR		111,265
SoftBank Group Corp., 4.75%, 7/30/25	122	145,408
Telecom Italia Capital SA:		
6.38%, 11/15/33 USD		129,025
6.00%, 9/30/34	630	596,925
7.20%, 7/18/36	160	163,520
Telecom Italia Finance SA, 7.75%, 1/24/33 EUR	37	55,318
Telecom Italia SpA:		
6.38%, 6/24/19	200	318,412
5.88%, 5/19/23	450	715,630
Telenet Finance V Luxembourg SCA, 6.75%, 8/15/24 EUR	397	493,660
Verizon Communications, Inc.,	371	473,000
3.65%, 9/14/18 (f) USD	4,000	4,200,424
		13,274,736
Electric Utilities 0.5%		13,274,730
AES Corp.:		
8.00%, 6/01/20 (f)	230	268,525
4.88%, 5/15/23	270	266,625
4.88%, 5/15/25 Exelon Corp., 3.40%, 4/15/26	140	141,397
		· · · · · · · · · · · · · · · · · · ·
Mirant Mid Atlantic Pass-Through Trust, Series B, 9.13%, 6/30/17 (f) The Southern Co. 2.05% 7/01/23	303	290,633
The Southern Co., 2.95%, 7/01/23	1,920 <b>Par</b>	1,945,394
	(000)	<b>X</b> 7 <b>X</b>
Corporate Bonds Electric Utilities (continued)	(000)	Value
Texas Competitive Electric Holdings Co. LLC/TCEH Finance Inc. (a)(b):		
	USD 31	\$ 1,907
Series A, 10.25%, 11/01/15	47	2,890
		2,917,371
Electrical Equipment 0.0%		_,,,,,,,,

D.11 T. 5509 AUSTO	ELID	1.40	160.240
Belden, Inc., 5.50%, 4/15/23	EUR	149	169,349
Electronic Equipment, Instruments & Components 0.2%			
CDW LLC/CDW Finance Corp.:	TIOD	C15	645.750
6.00%, 8/15/22 (f)	USD	615	645,750
5.00%, 9/01/23		122	122,610
5.50%, 12/01/24 (f)		455	467,513
			1,235,873
Energy Equipment & Services 0.4%			
Ensco PLC:			
4.70%, 3/15/21		75	58,875
4.50%, 10/01/24		287	179,375
5.20%, 3/15/25 (f)		288	191,376
Genesis Energy LP/Genesis Energy Finance Corp.:			
5.75%, 2/15/21		30	27,900
6.75%, 8/01/22		282	267,900
Halliburton Co., 3.80%, 11/15/25 (f)		100	101,206
Noble Holding International Ltd.:			
4.63%, 3/01/21		35	26,425
6.95%, 4/01/25		95	69,587
Transocean, Inc.:			
3.75%, 10/15/17 (f)		414	402,615
6.00%, 3/15/18 (f)		740	717,800
7.38%, 4/15/18		30	29,213
6.50%, 11/15/20		179	138,277
5.05%, 10/15/22		111	69,930
			2,280,479
Environmental, Maintenance, & Security Service 0.0%			2,280,479
Befesa Zinc SAU Via Zinc Capital SA,			
8.88%, 5/15/18	EUR	100	111,265
Food & Staples Retailing 1.1%	LUK	100	111,203
Albertsons Cos. LLC/Safeway, Inc./New Albertson s, Inc./Albertson s LLC, 6.63%, 6/15/24 (e)	USD	264	270,270
Brakes Capital, 7.13%, 12/15/18	GBP	255	383,216
Casino Guichard Perrachon SA:	UDF	233	363,210
3.31%, 1/25/23	EUR	100	117,482
3.25%, 3/07/24	LUK	200	230,623
2.33%, 2/07/25		100	108,019
4.33 الله ١٥ الم ١		100	100,019

BLACKROCK LIMITED DURATION INCOME TRUST

		Par	
Corporate Bonds		(000)	Value
Food & Staples Retailing (continued)		` ′	
CVS Health Corp., 4.75%, 12/01/22 (e)(f)	USD	165	\$ 183,722
Pollar Tree, Inc. (e):			
5.25%, 3/01/20		108	112,590
5.75%, 3/01/23 (f)		2,161	2,282,556
R&R Ice Cream PLC, 4.75%, 5/15/20	EUR	150	170,456
Rite Aid Corp. (f):			
.25%, 3/15/20	USD	1,095	1,155,225
1.13%, 4/01/23 (e)		1,570	1,660,275
Tesco PLC, 5.00%, 3/24/23	GBP	100	150,245
			6,824,679
Cood Products 0.7%			
Acosta, Inc., 7.75%, 10/01/22 (e)	USD	464	447,760
aramark Services, Inc.:			
.13%, 1/15/24 (e)		138	143,175
.13%, 1/15/24 (f)		729	756,337
BS USA LLC/JBS USA Finance, Inc.,			
.75%, 6/15/25 (e)		256	244,480
rinnacle Foods Finance Corp., 5.88%, 1/15/24 (e)		62	65,100
ost Holdings, Inc.:			
.38%, 2/15/22		245	258,781
.75%, 3/15/24 (e)(f)		844	916,795
.00%, 7/15/25 (e)		416	461,760
mithfield Foods, Inc., 5.88%, 8/01/21 (e)		193	201,203
reeHouse Foods, Inc., 6.00%, 2/15/24 (e)		383	403,108
WhiteWave Foods Co., 5.38%, 10/01/22		168	179,550
Iealth Care Equipment & Supplies 0.6%			4,078,049
Crimson Merger Sub, Inc., 6.63%, 5/15/22 (e)		485	395,881
DJO Finance LLC/DJO Finance Corp.,		403	373,001
.13%, 6/15/21 (e)(f)		1,261	1,131,747
resenius Medical Care US Finance II, Inc.,		1,201	1,131,747
.75%, 10/15/24 (e)		245	254,494
		260	267,800
resenius US Finance II, Inc., 4.50%, 1/15/23 (e) Iologic, Inc., Series 2010, 2.00%, 12/15/37 (i)(j)			
C 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		265	397,831
Cinetic Concepts, Inc./KCI USA, Inc.,		02	00.760
(.88%, 2/15/21 (e)		93	99,769
Mallinckrodt International Finance SA/Mallinckrodt CB LLC (e):		201	275 100
.88%, 4/15/20 (f)		284	275,480
.75%, 8/01/22		330 Par	311,850
Corporate Bonds		(000)	Value
Health Care Equipment & Supplies (continued)		(000)	v and t
eleflex, Inc.:			
.88% (j)(k)	USD	100	\$ 262,000
.25%, 6/15/24	USD	250	258,750
88%, 6/01/26		96	96,240
.88%, 0/01/20		96	90,240
			3,751,842
. W. G D U G			3,731,612
			3,731,012
cadia Healthcare Co., Inc.:			
.cadia Healthcare Co., Inc.: .13%, 7/01/22		105	105,525
cadia Healthcare Co., Inc.: .13%, 7/01/22 .63%, 2/15/23		150	105,525 152,438
.cadia Healthcare Co., Inc.: .13%, 7/01/22 .63%, 2/15/23 .50%, 3/01/24 (e)		150 61	105,525
Health Care Providers & Services 2.8% Acadia Healthcare Co., Inc.: 6.13%, 7/01/22 6.63%, 2/15/23 6.50%, 3/01/24 (e) Alere, Inc., 6.38%, 7/01/23 (e)		150	105,525 152,438

Centene Corp., 4.75%, 5/15/22	370	380,175
Centene Escrow Corp. (e):		
5.63%, 2/15/21	359	373,360
6.13%, 2/15/24	213	224,317
CHS/Community Health Systems, Inc.,		
6.88%, 2/01/22 (f)	414	355,787
DaVita HealthCare Partners, Inc. (f):		
5.13%, 7/15/24	975	988,162
5.00%, 5/01/25	217	215,101
Envision Healthcare Corp., 5.13%, 7/01/22 (e)	165	165,413
ExamWorks Group, Inc., 5.63%, 4/15/23	216	231,660
HCA Holdings, Inc., 6.25%, 2/15/21	35	37,450
HCA, Inc.:		
3.75%, 3/15/19 (f)	786	809,580
6.50%, 2/15/20 (f)	125	137,500
7.50%, 2/15/22 (f)	572	648,505
5.88%, 3/15/22 (f)	82	88,560
4.75%, 5/01/23 (f)	108	110,160
5.88%, 5/01/23	70	74,113
5.00%, 3/15/24 (f)	335	343,794
5.38%, 2/01/25 (f)	637	646,555
5.25%, 4/15/25 (f)	1,230	1,266,900
5.88%, 2/15/26	426	440,910
5.25%, 6/15/26	123	126,383
HealthSouth Corp.:		
5.75%, 11/01/24 (f)	720	729,900
5.75%, 9/15/25	257	259,570
2.00%, 12/01/43 (j)	335	397,184
Hologic, Inc., 5.25%, 7/15/22 (e)(f)	720	753,300
MEDNAX, Inc., 5.25%, 12/01/23 (e)(f)	201	205,649
MPH Acquisition Holdings LLC,		
7.13%, 6/01/24 (e)(g)	307	315,442

BLACKROCK LIMITED DURATION INCOME TRUST

		Par	
Corporate Bonds		(000)	Value
Health Care Providers & Services (continued)		· ´	
RegionalCare Hospital Partners Holdings, Inc.,			
8.25%, 5/01/23 (e)	USD	376	\$ 387,047
Sterigenics-Nordion Holdings LLC,			
6.50%, 5/15/23 (e)		104	105,820
Surgery Center Holdings, Inc.,			
8.88%, 4/15/21 (e)		71	71,355
Tenet Healthcare Corp.:		261	250 400
6.25%, 11/01/18 (f)		264	279,180
4.75%, 6/01/20 (f)		520	532,025
4.13%, 6/15/20 (d)(e)(f)		805	800,975 253,652
6.00%, 10/01/20		241	,
6.75%, 6/15/23 (f) UnitedHealth Group, Inc., 3.75%, 7/15/25 (f)		1,430 1,470	1,344,200 1,585,821
Voyage Care Bondco PLC, 6.50%, 8/01/18	GBP	355	507,650
Voyage Care Bondco FLC, 0.50%, 6/01/16	ОБГ	333	307,030
Hetele Destaurants & Leignus 4.20/			17,433,063
Hotels, Restaurants & Leisure 4.2%  Poyd Coming Com. 6.88% 5/15/23	HCD	226	252 206
Boyd Gaming Corp., 6.88%, 5/15/23 Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20	USD	336	352,296
(f)		1,270	1,279,525
Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (e)(h)		204	197,370
Cirsa Funding Luxembourg SA, 5.88%, 5/15/23	EUR	100	113,602
CPUK Finance, Ltd., 7.00%, 2/28/42	GBP	100	151,932
Enterprise Funding Ltd., Series ETI,	ODI	100	131,732
3.50%, 9/10/20 (j)		100	112,754
ESH Hospitality, Inc., 5.25%, 5/01/25 (e)(f)	USD	766	743,020
Gala Electric Casinos PLC, 11.50%, 6/01/19	GBP	64	95,762
GLP Capital LP / GLP Financing II, Inc.,			
4.38%, 4/15/21	USD	48	49,200
GLP Capital LP/GLP Financing II, Inc.,			
4.38%, 11/01/18 (f)		357	368,603
International Game Technology PLC,			
4.75%, 2/15/23	EUR	125	145,688
McDonald s Corp., 3.70%, 1/30/26 (f)	USD	405	430,769
MGM Resorts International:			
8.63%, 2/01/19		149	168,743
5.25%, 3/31/20		368	380,880
6.75%, 10/01/20		413	449,344
6.63%, 12/15/21 (f)		960	1,035,600
6.00%, 3/15/23		17	17,765
		Par	
Corporate Bonds		(000)	Value
Hotels, Restaurants & Leisure (continued)		(000)	, arac
MGP Escrow Issuer LLC/MGP Escrow Co-Issuer, Inc., 5.63%, 5/01/24 (e)(f)	USD	981	\$ 1,030,050
New Red Finance, Inc., 6.00%, 4/01/22 (e)(f)	CSE	1,095	1,134,694
Pinnacle Entertainment, Inc., 5.63%, 5/01/24 (e)		68	66,470
Pizzaexpress Financing 2 PLC, 6.63%, 8/01/21	GBP	100	144,485
PortAventura Entertainment Barcelona BV,			
7.25%, 12/01/20	EUR	100	116,292
RHP Hotel Properties LP/RHP Finance Corp.,			
5.00%, 4/15/21 (f) Sabre GLBL, Inc. (e):	USD	630	642,600
5.38%, 4/15/23		192	196,320
5.25%, 11/15/23		92	93,955
Scientific Games International, Inc.:		· -	,
7.00%, 1/01/22 (e)		394	397,940
10.00%, 12/01/22		94	76,140
		486	503,311

Six Flags Entertainment Corp.,			
5.25%, 1/15/21 (e)			
Snai SpA, 7.63%, 6/15/18	EUR	205	238,358
Spirit Issuer PLC:			
Series A1, 1.14%, 12/28/28 (d)	GBP	445	432,503
Series A2, 3.29%, 12/28/31 (d)		1,800	2,282,532
Series A5, 5.47%, 12/28/28		4,500	6,510,274
Series A6, 2.39%, 12/28/36 (d)		2,670	3,579,386
Station Casinos LLC, 7.50%, 3/01/21 (f)	USD	1,025	1,078,812
Tropicana Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/16 (a)(b)		375	
Unique Pub Finance Co. PLC:			
Series A4, 5.66%, 6/30/27	GBP	722	1,029,297
Series N, 6.46%, 3/30/32		100	122,535
Yum! Brands, Inc.:			
3.75%, 11/01/21	USD	68	65,620
3.88%, 11/01/23		30	27,600
			25,862,027
Household Durables 0.6%			
Beazer Homes USA, Inc., 6.63%, 4/15/18		250	255,067
Berkline/Benchcraft LLC, 4.50%, 6/01/17 (a)(b)		200	
Brookfield Residential Properties, Inc./Brookfield Residential US Corp., 6.13%, 7/01/22 (e)		259	246,698

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		Par	
Corporate Bonds		(000)	Value
Household Durables (continued)	USD	220	\$ 257,950
CalAtlantic Group Inc., 8.38%, 1/15/21 (f) DR Horton, Inc., 4.00%, 2/15/20 (f)	USD	340	351,050
Lennar Corp.:		340	331,030
4.50%, 11/15/19		370	383,412
4.75%, 4/01/21		158	161,555
4.88%, 12/15/23		122	120,475
4.75%, 5/30/25		260	254,800
Meritage Homes Corp., 4.50%, 3/01/18 (f)		510	520,200
PulteGroup, Inc., 6.38%, 5/15/33 (f)		600	609,000
TRI Pointe Group, Inc.:			
4.38%, 6/15/19		110	110,000
4.88%, 7/01/21		190	190,238
5.88%, 6/15/24 (f)		340	339,150
			3,799,595
Household Products 0.3%			
Prestige Brands, Inc., 6.38%, 3/01/24 (e)		150	157,875
Spectrum Brands, Inc.:			
6.38%, 11/15/20		250	262,188
6.63%, 11/15/22 (f)		815	868,488
5.75%, 7/15/25 (f)		396	413,820
Tempur Sealy International, Inc., 5.50%, 6/15/26 (e)		136	136,680
			1,839,051
Independent Power and Renewable Electricity Producers 0.6%			
Calpine Corp.:			
6.00%, 1/15/22 (e)		143	149,971
5.38%, 1/15/23 (f)		624	609,765
5.88%, 1/15/24 (e)		108	113,130
5.50%, 2/01/24 (f)		410	396,547
Dynegy, Inc.:		(10	(11.505
6.75%, 11/01/19 (f)		610	611,525
7.38%, 11/01/22		154	148,610
NRG Energy, Inc.: 8.25%, 9/01/20		30	31,125
7.88%, 5/15/21		380	394,250
6.63%, 3/15/23		40	394,230
7.25%, 5/15/26 (e)		461	459,848
NRG Yield Operating LLC, 5.38%, 8/15/24		135	129,938
OEP Resources, Inc., 5.38%, 10/01/22 (f)		874	812,820
QLI Resources, Inc., 5.56 %, 10/01/22 (1)		071	012,020
			3,897,229
		Dor	3,091,229
Corporate Bonds		Par (000)	Value
Insurance 1.5%		(000)	, aiut
Allied World Assurance Co. Holdings Ltd.,			
4.35%, 10/29/25 (f)	USD	360	\$ 360,832
Allied World Assurance Co. Ltd., 7.50%, 8/01/16 (f)		1,500	1,515,142
American International Group, Inc., 3.75%, 7/10/25 (f)		2,705	2,718,089
Aon PLC, 3.88%, 12/15/25 (f)		1,115	1,147,969
Forethought Financial Group, Inc., 8.63%, 4/15/21 (e)(f)		750	810,826
HUB International Ltd. (e):			
9.25%, 2/15/21		129	134,160
7.88%, 10/01/21 (f)		678	664,440
Lincoln National Corp., 3.35%, 3/09/25 (f)		845	825,320
Muenchener Rueckversicherungs AG,			
6.00%, 5/26/41 (d)	EUR	400	522,938
Pension Insurance Corp. PLC, 6.50%, 7/03/24	GBP	125	167,580
		1.50	155.050
Trader Corp., 9.88%, 8/15/18 (e)(f) Wayne Merger Sub LLC, 8.25%, 8/01/23 (e)	USD	150 435	155,250 431,738

		9,454,284
Internet Software & Services 0.3%		
Blue Coat Holdings, Inc., 8.38%, 6/01/23 (e)	411	441,311
Equinix, Inc., 5.88%, 1/15/26 (f)	828	863,190
Netflix, Inc., 5.75%, 3/01/24 (f)	600	627,000
		1,931,501
IT Services 1.1%		, ,- ,-
Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e)(f)	219	219,548
First Data Corp. (e)(f):		
5.38%, 8/15/23	1,093	1,120,325
7.00%, 12/01/23	2,271	2,302,226
5.00%, 1/15/24	716	715,549
5.75%, 1/15/24	2,234	2,234,000
Millennium Corp., 0.00%, 12/31/49 (b)	1,779	
WEX, Inc., 4.75%, 2/01/23 (e)	220	202,400
		6,794,048
Life Sciences Tools & Services 0.0%		, ,,
Thermo Fisher Scientific, Inc., 3.00%, 4/15/23	305	306,173
Machinery 0.0%		
Gardner Denver, Inc., 6.88%, 8/15/21 (e)	135	115,763

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		Par	
Corporate Bonds		(000)	Value
Media 6.6%		(000)	
Altice Financing SA:			
6.50%, 1/15/22 (e)(f)	USD	335	\$ 340,863
5.25%, 2/15/23	EUR	100	114,742
7.50%, 5/15/26 (e)	USD	237	236,408
Altice Luxembourg SA:			
7.25%, 5/15/22	EUR	200	226,424
7.75%, 5/15/22 (e)(f)	USD	850	870,719
5.25%, 2/15/25	EUR	175	182,544
7.63%, 2/15/25 (e)(f)	USD	540	533,250
Altice US Finance I Corp. (e):			
5.38%, 7/15/23 (f)		1,146	1,166,490
5.50%, 5/15/26		439	447,780
Altice US Finance II Corp., 7.75%, 7/15/25 (e)(f)		1,276	1,323,850
AMC Networks, Inc.:			, ,
1.75%, 12/15/22		70	70,000
5.00%, 4/01/24		267	267,668
CCO Holdings LLC/CCO Holdings Capital Corp.:		207	207,000
5.25%, 9/30/22 (f)		595	611,362
5.13%, 2/15/23		270	274,725
5.13%, 5/01/23 (e)(f)		561	568,012
5.88%, 4/01/24 (e)(f)		566	590,055
5.75%, 2/15/26 (e)(f)		198	202,950
5.50%, 5/01/26 (e)		419	423,190
5.88%, 5/01/27 (e)(f)		1,025	1,049,344
, , , , , , , , , , , , , , , , , , , ,		1,023	1,049,344
Cengage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)		500	
		509	152 702
Cequel Communications Escrow 1 LLC/Cequel Capital Corp., 6.38%, 9/15/20 (e)		150	152,702
Cequel Communications Holdings I LLC/Cequel Capital Corp., 5.13%, 12/15/21 (e)		596	568,780
Charter Communications Operating LLC/Charter Communications Operating Capital,		2.425	2 502 026
4.91%, 7/23/25 (e)(f)		2,425	2,593,836
Clear Channel International BV, 8.75%, 12/15/20 (e)		425	437,750
Clear Channel Worldwide Holdings, Inc. (f):			
5.50%, 11/15/22		2,289	2,265,729
Series B, 7.63%, 3/15/20		952	913,920
Columbus International, Inc., 7.38%, 3/30/21 (e)(f)		686	719,099
CSC Holdings LLC, 5.25%, 6/01/24 (f)		690	621,000
Discovery Communications LLC (f):			
3.25%, 4/01/23		1,490	1,441,956
3.45%, 3/15/25		170	164,282
DISH DBS Corp.:			
4.25%, 4/01/18 (f)		670	686,750
		Par	
Corporate Bonds		(000)	Value
Media (continued)		(000)	, and
DISH DBS Corp. (continued):			
5.88%, 7/15/22	USD	65	\$ 62,888
5.88%, 11/15/24 (f)	CSD	541	500,701
DreamWorks Animation SKG, Inc., 6.88%, 8/15/20 (e)		185	196,331
HeartCommunications, Inc.:		103	170,331
		380	200 200
.00%, 12/15/19			298,300
0.00%, 3/01/21		50	37,313
0.00%, 9/15/22 (f)		755	556,812
0.63%, 3/15/23 (f)		944	698,560
ntelsat Jackson Holdings SA:			
7.25%, 10/15/20		496	345,960
5.63%, 12/15/22		243	163,418
5.50%, 8/01/23 (f)		501	321,893
3.00%, 2/15/24 (e)(f)		681	693,769

Lamar Media Corp., 5.75%, 2/01/26 (e)		234	246,285
Live Nation Entertainment, Inc., 7.00%, 9/01/20 (e)		185	194,085
McGraw-Hill Global Education Holdings LLC/McGraw-Hill Global Education Finance, 7.88%, 5/15/24			
(e)		91	94,640
MDC Partners, Inc., 6.50%, 5/01/24 (e)		420	406,350
Midcontinent Communications & Midcontinent Finance Corp., 6.25%, 8/01/21 (e)		245	253,575
NAI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 8/01/18 (e)(f)		345	351,900
Neptune Finco Corp. (e):			
10.13%, 1/15/23		426	477,120
6.63%, 10/15/25 (f)		445	475,264
Nielsen Finance LLC/Nielsen Finance Co.,			
5.00%, 4/15/22 (e)(f)		635	649,287
Numericable Group SA:			
5.38%, 5/15/22	EUR	110	127,036
6.00%, 5/15/22 (e)(f)	USD	370	368,335
5.63%, 5/15/24	EUR	260	300,137
7.38%, 5/01/26 (e)(f)	USD	1,943	1,960,001
Outfront Media Capital LLC/Outfront Media Capital Corp.:			
5.25%, 2/15/22		300	304,875
5.63%, 2/15/24		439	454,365
RCN Telecom Services LLC/RCN Capital Corp.,			
8.50%, 8/15/20 (e)(f)		450	463,500
Sirius XM Radio, Inc. (e):			
5.75%, 8/01/21 (f)		424	443,610
4.63%, 5/15/23		40	39,300

BLACKROCK LIMITED DURATION INCOME TRUST

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		Par	
Corporate Bonds Media (continued)		(000)	Value
Sterling Entertainment Corp., 9.75%, 12/15/19	USD	1,175	\$ 1,163,250
TEGNA, Inc.:		,	, , , , , , , , , , , , , , , , , , , ,
5.13%, 10/15/19		197	202,910
4.88%, 9/15/21 (e)		70	71,400
Tribune Media Co., 5.88%, 7/15/22 (f)		786	793,860
Unitymedia GmbH, 3.75%, 1/15/27	EUR	200	203,615
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH:			
5.50%, 1/15/23 (e)	USD	210	216,563
4.00%, 1/15/25	EUR	136	154,120
5.00%, 1/15/25 (e)(f)	USD	749	752,745
Univision Communications, Inc. (e)(f):		1 120	1 126 460
5.13%, 5/15/23 5.13%, 2/15/25		1,128 1,218	1,136,460
		1,216	1,208,865
Virgin Media Finance PLC: 6.38%, 10/15/24	GBP	100	147,370
5.75%, 1/15/25 (e)	USD	255	254,363
Virgin Media Secured Finance PLC:	USD	433	254,505
6.00%, 4/15/21	GBP	652	982,910
5.50%, 8/15/26 (e)	USD	200	202,000
WaveDivision Escrow LLC/WaveDivision Escrow Corp., 8.13%, 9/01/20 (e)(f)	CSB	790	813,700
Wind Acquisition Finance SA, 7.00%, 4/23/21	EUR	100	106,814
Ziggo Bond Finance BV:			/ -
4.63%, 1/15/25		137	149,003
5.88%, 1/15/25 (e)(f)	USD	470	465,300
			40,577,038
Metals & Mining 2.1%			
Alcoa, Inc. (f):			
5.87%, 2/23/22		630	647,325
5.13%, 10/01/24		498	480,416
Anglo American Capital PLC:			101.000
4.45%, 9/27/20 (e)	TI ID	106	101,098
3.50%, 3/28/22	EUR	100	102,265
4.13%, 9/27/22 (e)	USD	200	181,500
ArcelorMittal:		370	206 107
6.13%, 6/01/18 7.25%, 2/25/22		22	386,187 22,990
7.75%, 3/01/41		195	179,400
7.13%, 3/01/41 Constellium NV, 5.75%, 5/15/24 (e)(f)		1,127	879.060
First Quantum Minerals Ltd. (e):		1,127	077,000
7.00%, 2/15/21		119	93,936
7.25%, 5/15/22		356	272,340
, , <del>, , , , , , , , , , , , , , , , , </del>		Par	,
Corporate Bonds		(000)	Value
Metals & Mining (continued)			
FMG Resources August 2006 Property Ltd.,			
9.75%, 3/01/22 (e)	USD	189	\$ 201,285
Freeport-McMoRan, Inc.:			
2.30%, 11/14/17		286	278,850
2.38%, 3/15/18 (f)		1,563	1,516,110
3.10%, 3/15/20		160	145,900
4.00%, 11/14/21		135	117,113
3.55%, 3/01/22		656	549,400
3.88%, 3/15/23 (f)		853	701,592
5.40%, 11/14/34		411	311,332
5.45%, 3/15/43 (f)	PIID	221	166,786
Glencore Finance Europe SA, 4.63%, 4/03/18  Learnh T Program & San Inc., 11,00%, 5/15/22 (a)	EUR	100	117,396
Joseph T Ryerson & Son, Inc., 11.00%, 5/15/22 (e)	USD	172	176,730
Kaiser Aluminum Corp.: 8.25%, 6/01/20 (f)		510	531,037
0.25 70, 0/01/20 (1)		310	331,037

5.88%, 5/15/24 (e)	112	114,957
Novelis, Inc.:		
8.38%, 12/15/17	175	178,938
8.75%, 12/15/20 (f)	1,194	1,238,775
Steel Dynamics, Inc.:		
5.13%, 10/01/21 (f)	645	657,500
6.38%, 8/15/22 (f)	555	582,750
5.25%, 4/15/23	200	205,160
5.50%, 10/01/24	56	57,551
Teck Resources Ltd.:		
2.50%, 2/01/18	257	258,927
3.00%, 3/01/19	291	278,632
8.00%, 6/01/21 (e)(g)	277	282,540
3.75%, 2/01/23	99	72,023
8.50%, 6/01/24 (e)(g)	341	349,525
United States Steel Corp., 8.38%, 7/01/21 (e)	320	330,400
Wise Metals Group LLC/Wise Alloys Finance Corp., 8.75%, 12/15/18 (e)(f)	388	355,990
		13,123,716
Multi-Utilities 0.3%		
Brooklyn Union Gas Co., 3.41%, 3/10/26 (e)(f)	1,475	1,538,786
Multiline Retail 0.1%		
Neiman Marcus Group Ltd., 8.00%, 10/15/21 (e)(f)	566	427,330
Offshore Drilling & Other Services 0.1%		
Lam Research Corp., 3.90%, 6/15/26 (g)	355	361,319

BLACKROCK LIMITED DURATION INCOME TRUST

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		Par	
Corporate Bonds		(000)	Value
Offshore Drilling & Other Services (continued) Sensata Technologies BV, 5.63%, 11/01/24 (e)	USD	179	\$ 187,503
chisada reciniologies BV, 3.03 %, 11/01/24 (c)	OSD	179	\$ 167,505
			548.822
Dil, Gas & Consumable Fuels 5.2%			340,022
Alberta Energy Co. Ltd., 7.38%, 11/01/31		73	69,980
California Resources Corp., 8.00%, 12/15/22 (e)(f)		1,817	1,326,410
Carrizo Oil & Gas, Inc., 6.25%, 4/15/23 (f)		695	679,362
Cenovus Energy, Inc.:			
.70%, 10/15/19		44	45,018
.00%, 8/15/22		37	32,937
.80%, 9/15/23 (f)		100	89,210
.75%, 11/15/39 (f)		166	159,516
.20%, 9/15/43		20	15,818
heniere Corpus Christi Holdings LLC,			
.00%, 6/30/24 (e)		513	525,825
Chesapeake Energy Corp.:			
.88%, 4/15/19 (d)		407	298,891
63%, 8/15/20		50	32,750
.00%, 12/15/22 (e)		190	152,950
ConocoPhillips Co., 4.20%, 3/15/21 (f)		290	307,431
ONSOL Energy, Inc.:			
.88%, 4/15/22 (f)		1,571	1,280,365
.00%, 4/01/23		54	46,440
ontinental Resources, Inc.:			
.00%, 9/15/22		322	304,290
.50%, 4/15/23		197	179,393
.80%, 6/01/24 (f)		680	593,300
.90%, 6/01/44		165	135,712
Prestwood Midstream Partners LP/Crestwood Midstream Finance Corp., 6.25%, 4/01/23 (e)		35	32,725
rownRock LP/CrownRock Finance, Inc.,			
.13%, 4/15/21 (e)(f)		1,020	1,055,700
Denbury Resources, Inc., 9.00%, 5/15/21 (e)		578	568,607
Diamondback Energy, Inc., 7.63%, 10/01/21		471	499,849
ncana Corp. (f):			
.90%, 11/15/21		147	130,830
.50%, 8/15/34		256	226,798
.63%, 8/15/37		161	141,796
.50%, 2/01/38		465	410,832
.15%, 11/15/41		193	141,924
energy Transfer Equity LP (f):		120	125 500
50%, 10/15/20		429	437,580
.88%, 1/15/24		582 D	539,805
1 4 . P 1		Par	¥7 ¥
Corporate Bonds		(000)	Value
bil, Gas & Consumable Fuels (continued)			
nergy Transfer Equity LP (f) (continued): .50%, 6/01/27	HCD	£00	¢ 422.750
•	USD	500	\$ 433,750
reeport-McMoRan Oil & Gas LLC/FCX Oil & Gas, Inc.:		125	120 (00
50%, 11/15/20		135	129,600
63%, 5/01/21		135	127,912
enesis Energy LP / Genesis Energy Finance Corp., 5.63%, 6/15/24		83	74,493
ulfport Energy Corp.:		210	221.270
75%, 11/01/20		218	221,270
63%, 5/01/23		21	20,633
ilcorp Energy I LP/Hilcorp Finance Co. (e):		15	16 162
63%, 4/15/21		45	46,463
.00%, 12/01/24 (f)		377	358,150
Marathon Oil Corp., 5.20%, 6/01/45 (f)		290	243,599
Matador Resources Co., 6.88%, 4/15/23		390	391,950

6.50%, 3/15/21       384       302,400         7.00%, 3/31/24 (f)       1,669       1,285,130         Memorial Resource Development Corp       ************************************			
Memorial Resource Development Corp.         5.88%, 7/01/22 (f)         569         566,866           NGPL PipeCo LLC (e):         7.12%, 12/15/17 (f)         2,203         2,304,889           9.63%, 6/01/19         353         369,767           7.7%, 12/15/37         129         126,742           0asis Petroleum, Inc::         2         203,830,00           6.5%, 2/01/19         40         38,300           6.5%, 1/10/121         300         270,750           6.88%, 3/15/22 (f)         522         480,240           6.88%, 3/15/23         175         157,937           ONEOK, Inc., 4.25%, 2/01/22         70         63,000           Parsley Energy LLC/Parsley Finance Corp. (e):         515         543,969           6.25%, 6/01/24         61         62,068           QEP Resources, Inc.:         7         74,370           6.88%, 3/01/21         74         74,370           5.25%, 5/01/23         35         32,200           Range Resources Corp.:         57         25,575           5.75%, 6/01/21         161         156,572           5.75%, 6/01/21         161         156,572           5.75%, 6/01/23         275         255,755           4.88%, 5/15/25	6.50%, 3/15/21	384	302,400
5.88%, 701/22 (f)       569       566,866         NGPL PipeCo LLC (e):       2,03       2,04,889         7.12%, 121/517 (f)       2,03       3,09,767         7.77%, 121/5137       129       126,742         Oasis Petroleum, Inc:	7.00%, 3/31/24 (f)	1,669	1,285,130
NGPL PipeCo LLC (e):       7.12%, 12/15/17 (f)       2,203       2,304,889         9.63%, 6/01/19       353       369,767         7.77%, 12/15/37       129       126,742         Oasis Petroleum, Inc:       ************************************	Memorial Resource Development Corp.,		
7.12%, 12/15/17 (f)       2,203       2,304,889         9.63%, 6/01/19       353       369,767         7.77%, 12/15/37       129       126,742         Oasis Petroleum, Inc.:       ************************************	5.88%, 7/01/22 (f)	569	566,866
9.63%, 6/01/19       353       369,767         7.77%, 12/15/37       129       126,742         Oasis Petroleum, Inc.:       ************************************	NGPL PipeCo LLC (e):		
7.77%, 12/15/37       129       126,742         Oasis Petroleum, Inc.:       ****         7.25%, 2/01/19       40       38,300         6.50%, 11/01/21       300       27,0750         6.88%, 3/15/22 (f)       522       480,240         6.88%, 1/15/23       175       157,937         ONEOK, Inc., 4.25%, 2/01/22       70       63,000         Parsley Energy LLC/Parsley Finance Corp. (e):       ***         7.50%, 2/15/22 (f)       515       543,969         6.25%, 6/01/24       61       62,068         QEP Resources, Inc.:       ***       4       74,370         6.88%, 3/01/21       74       74,370       5.25%,501/23       35       32,200         8ange Resources Corp.:       ***       5.75%, 6/01/21       161       156,572       5.00%, 3/15/23       275       255,750       4.88%, 5/15/25       40       37,800         Rockies Express Pipeline LLC (e):       ***       88%, 5/15/18       183       190,320       6.85%, 7/15/18       6.00%, 1/15/19       20       20,750       5.50,625       550,625       550,625       550,625       550,625       550,625       550,625       550,625       550,625       550,625       550,625       550,625       550,625	7.12%, 12/15/17 (f)	2,203	2,304,889
Oasis Petroleum, Inc.:       7.25%, 2/01/19       40       38,300         6.50%, 11/01/21       300       270,750         6.88%, 3/15/22 (f)       522       480,240         6.88%, 11/15/23       175       157,937         ONEOK, Inc., 4.25%, 2/01/22       70       63,000         Parsley Energy LLC/Parsley Finance Corp. (e):       ************************************	9.63%, 6/01/19	353	369,767
7.25%, 2/01/19       40       38,300         6.50%, 11/01/21       300       270,750         6.88%, 3/15/22 (f)       522       480,240         6.88%, 1/15/23       175       157,937         ONEOK, Inc., 4.25%, 2/01/22       70       63,000         Parsley Energy LLC/Parsley Finance Corp. (e):	7.77%, 12/15/37	129	126,742
6.50%, 11/01/21       300       270,750         6.88%, 3/15/22 (f)       522       480,240         6.88%, 1/15/23       175       157,937         ONEOK, Inc., 4.25%, 2/01/22       70       63,000         Parsley Energy LLC/Parsley Finance Corp. (e):       ************************************	Oasis Petroleum, Inc.:		
6.88%, 3/15/22 (f)       522       480,240         6.88%, 1/15/23       175       157,937         ONEOK, Inc., 4.25%, 2/01/22       70       63,000         Parsley Energy LLC/Parsley Finance Corp. (e):         7.50%, 2/15/22 (f)       515       543,969         6.25%, 6/01/24       61       62,068         QEP Resources, Inc.:         6.88%, 3/01/21       74       74,370         5.25%, 5/01/23       35       32,200         Range Resources Corp.:         5.75%, 6/01/21       161       156,572         5.00%, 3/15/23       275       255,750         4.88%, 5/15/25       40       37,800         Rockies Express Pipeline LLC (e):       88%, 7/15/18       183       190,320         6.00%, 1/15/19       20       20,750       5.63%, 4/15/20 (f)       550       559,625	7.25%, 2/01/19	40	38,300
6.88%, 1/15/23       175       157,937         ONEOK, Inc., 4.25%, 2/01/22       70       63,000         Parsley Energy LLC/Parsley Finance Corp. (e):       7.50%, 2/15/22 (f)       515       543,969         6.25%, 6/01/24       61       62,068         QEP Resources, Inc.:       6.88%, 3/01/21       74       74,370         5.25%, 5/01/23       35       32,200         Range Resources Corp.:       5.75%, 6/01/21       161       156,572         5.00%, 3/15/23       275       255,750         4.88%, 5/15/25       40       37,800         Rockies Express Pipeline LLC (e):       6.85%, 7/15/18       183       190,320         6.00%, 1/15/19       20       20,750         5.63%, 4/15/20 (f)       550       559,625	6.50%, 11/01/21	300	270,750
ONEOK, Inc., 4.25%, 2/01/22       70       63,000         Parsley Energy LLC/Parsley Finance Corp. (e):       515       543,969         6.25%, 6/01/24       61       62,068         QEP Resources, Inc.:       88%, 3/01/21       74       74,370         5.25%, 5/01/23       35       32,200         Range Resources Corp.:       5.75%, 6/01/21       161       156,572         5.75%, 6/01/21       275       255,750         4.88%, 5/15/25       40       37,800         Rockies Express Pipeline LLC (e):       85%, 7/15/18       183       190,320         6.00%, 1/15/19       20       20,750         5.63%, 4/15/20 (f)       550       559,625	6.88%, 3/15/22 (f)	522	480,240
Parsley Energy LLC/Parsley Finance Corp. (e):         7.50%, 2/15/22 (f)       515       543,969         6.25%, 6/01/24       61       62,068         QEP Resources, Inc.:	6.88%, 1/15/23	175	157,937
7.50%, 2/15/22 (f)       515       543,969         6.25%, 6/01/24       61       62,068         QEP Resources, Inc.:       6.88%, 3/01/21       74       74,370         5.25%, 5/01/23       35       32,200         Range Resources Corp.:         5.75%, 6/01/21       161       156,572         5.00%, 3/15/23       275       255,750         4.88%, 5/15/25       40       37,800         Rockies Express Pipeline LLC (e):       6.85%, 7/15/18       183       190,320         6.00%, 1/15/19       20       20,750         5.63%, 4/15/20 (f)       550       559,625		70	63,000
6.25%, 6/01/24 61 62,068 QEP Resources, Inc.: 6.88%, 3/01/21 74 74,370 5.25%, 5/01/23 35 32,200 Range Resources Corp.: 5.75%, 6/01/21 161 156,572 5.00%, 3/15/23 275 255,750 4.88%, 5/15/25 40 37,800 Rockies Express Pipeline LLC (e): 6.85%, 7/15/18 183 190,320 6.00%, 1/15/19 20 20,750 5.63%, 4/15/20 (f) 550 559,625	Parsley Energy LLC/Parsley Finance Corp. (e):		
QEP Resources, Inc.:       74       74,370         6.88%, 3/01/21       74       74,370         5.25%, 5/01/23       35       32,200         Range Resources Corp.:       5.75%, 6/01/21         5.00%, 3/15/23       161       156,572         5.00%, 3/15/25       275       255,750         4.88%, 5/15/25       40       37,800         Rockies Express Pipeline LLC (e):       85%, 7/15/18       183       190,320         6.00%, 1/15/19       20       20,750         5.63%, 4/15/20 (f)       550       559,625	7.50%, 2/15/22 (f)	515	543,969
6.88%, 3/01/21       74       74,370         5.25%, 5/01/23       35       32,200         Range Resources Corp.:       5.75%, 6/01/21       161       156,572         5.00%, 3/15/23       275       255,750         4.88%, 5/15/25       40       37,800         Rockies Express Pipeline LLC (e):       6.85%, 7/15/18       183       190,320         6.00%, 1/15/19       20       20,750         5.63%, 4/15/20 (f)       550       559,625	6.25%, 6/01/24	61	62,068
5.25%, 5/01/23       35       32,200         Range Resources Corp.:       5.75%, 6/01/21       161       156,572         5.00%, 3/15/23       275       255,750         4.88%, 5/15/25       40       37,800         Rockies Express Pipeline LLC (e):       85%, 7/15/18       183       190,320         6.00%, 1/15/19       20       20,750         5.63%, 4/15/20 (f)       550       559,625	QEP Resources, Inc.:		
Range Resources Corp.:         5.75%, 6/01/21       161       156,572         5.00%, 3/15/23       275       255,750         4.88%, 5/15/25       40       37,800         Rockies Express Pipeline LLC (e):         6.85%, 7/15/18       183       190,320         6.00%, 1/15/19       20       20,750         5.63%, 4/15/20 (f)       550       559,625	·	74	74,370
5.75%, 6/01/21       161       156,572         5.00%, 3/15/23       275       255,750         4.88%, 5/15/25       40       37,800         Rockies Express Pipeline LLC (e):         6.85%, 7/15/18       183       190,320         6.00%, 1/15/19       20       20,750         5.63%, 4/15/20 (f)       550       559,625	5.25%, 5/01/23	35	32,200
5.00%, 3/15/23       275       255,750         4.88%, 5/15/25       40       37,800         Rockies Express Pipeline LLC (e):       8.5%, 7/15/18       183       190,320         6.00%, 1/15/19       20       20,750         5.63%, 4/15/20 (f)       550       559,625	Range Resources Corp.:		
4.88%, 5/15/25       40       37,800         Rockies Express Pipeline LLC (e):       50       183       190,320         6.85%, 7/15/18       183       190,320        190,320       190,320       190,320       190,320       190,320       190,320       190,320       190,320			156,572
Rockies Express Pipeline LLC (e):         6.85%, 7/15/18       183       190,320         6.00%, 1/15/19       20       20,750         5.63%, 4/15/20 (f)       550       559,625	5.00%, 3/15/23	275	255,750
6.85%, 7/15/18       183       190,320         6.00%, 1/15/19       20       20,750         5.63%, 4/15/20 (f)       550       559,625	4.88%, 5/15/25	40	37,800
6.00%, 1/15/19 20,750 5.63%, 4/15/20 (f) 550 559,625	Rockies Express Pipeline LLC (e):		
5.63%, 4/15/20 (f) 559,625	6.85%, 7/15/18	183	190,320
	6.00%, 1/15/19	20	20,750
6.88%, 4/15/40 55 53.625		550	559,625
	6.88%, 4/15/40	55	53,625

BLACKROCK LIMITED DURATION INCOME TRUST

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Paper & Forest Products 0.0%

		Par	
Corporate Bonds		(000)	Value
Oil, Gas & Consumable Fuels (continued)			
RSP Permian, Inc., 6.63%, 10/01/22	USI	291	\$ 300,457
Sabine Pass Liquefaction LLC:			
5.63%, 2/01/21		245	250,206
5.63%, 4/15/23 (f)		762	769,620
5.75%, 5/15/24 (f)		584	586,920
5.63%, 3/01/25 (f)		252	252,000
Sabine Pass LNG LP, 7.50%, 11/30/16 (f)		2,249	2,299,602
Sanchez Energy Corp.:		ĺ	· · ·
7.75%, 6/15/21		50	38,250
6.13%, 1/15/23 (f)		1,054	758,880
Seven Generations Energy Ltd. (e):		-,	,
8.25%, 5/15/20 (f)		955	997,975
6.75%, 5/01/23		186	188,790
		100	100,790
SM Energy Co.:		502	160 245
6.13%, 11/15/22 (f)		503	460,245
5.00%, 1/15/24		10	8,551
Southwestern Energy Co.:			20
3.30%, 1/23/18		298	287,570
7.50%, 2/01/18		188	188,940
4.10%, 3/15/22		35	28,525
Targa Resources Partners LP/Targa Resources Partners Finance Corp.:			
6.88%, 2/01/21		73	73,913
6.38%, 8/01/22		85	84,363
5.25%, 5/01/23		15	14,100
6.75%, 3/15/24 (e)		73	72,088
Tesoro Logistics LP/Tesoro Logistics Finance Corp.:			, , , , , , , , , , , , , , , , , , , ,
5.88%, 10/01/20 (f)		138	142,140
6.13%, 10/15/21		39	40,268
6.38%, 5/01/24		111	114,330
		111	114,550
Weatherford International LLC:		105	106.050
6.35%, 6/15/17		185	186,850
6.80%, 6/15/37		52	34,840
Weatherford International Ltd.:			
6.00%, 3/15/18		252	248,220
5.13%, 9/15/20		159	128,790
4.50%, 4/15/22		112	86,800
6.50%, 8/01/36		75	48,563
7.00%, 3/15/38		85	56,950
5.95%, 4/15/42		161	102,637
Whiting Petroleum Corp.:			
5.00%, 3/15/19		36	32,400
1.25%, 4/01/20 (e)(f)(j)		1,298	986,480
5.75%, 3/15/21		450	381,375
6.25%, 4/01/23		206	169,950
Williams Cos., Inc.:		200	107,730
		43	26.220
3.70%, 1/15/23 4.55%, 4/24/24			36,228
4.55%, 6/24/24		332	289,670
		Par	
Corporate Bonds		(000)	Value
Oil, Gas & Consumable Fuels (continued)			
WPX Energy, Inc.:			
5.25%, 1/15/17	USD	40	\$ 39,900
7.50%, 8/01/20	03D	70	68,600
		330	297,000
6.00%, 1/15/22			
8.25%, 8/01/23		190	185,725
			31,801,645

Unifrax I LLC/Unifrax Holding Co.,			
7.50%, 2/15/19 (e)		260	208,000
Pharmaceuticals 1.7%		200	200,000
AbbVie, Inc., 3.60%, 5/14/25 (f)		695	715,626
Actavis Funding SCS, 3.45%, 3/15/22 (f)		2,460	2,499,126
Capsugel SA, (7.00% Cash or 7.75% PIK),		2,.00	2, 155,120
7.00%, 5/15/19 (e)(h)		121	121,454
DPx Holdings BV, 7.50%, 2/01/22 (e)		110	112,750
Endo Finance LLC/Endo Finco, Inc. (e):			,,,,,
7.50%, 1/15/22		121	112,227
6.00%, 7/15/23 (f)		433	379,053
6.00%, 2/01/25 (f)		398	345,265
Ephios Bondco PLC, 6.25%, 7/01/22	EUR	100	117,106
Grifols Worldwide Operations Ltd.,			
5.25%, 4/01/22 (f)	USD	479	489,777
Jaguar Holding Co. II/Pharmaceutical Product Development LLC,			
6.38%, 8/01/23 (e)(f)		1,179	1,203,759
NBTY, Inc., 7.63%, 5/15/21 (e)		596	607,920
Valeant Pharmaceuticals International, Inc.:			
6.75%, 8/15/18 (e)		1,044	1,020,510
5.38%, 3/15/20 (e)		594	524,205
6.38%, 10/15/20 (e)		899	800,110
7.50%, 7/15/21 (e)		335	303,175
5.63%, 12/01/21 (e)		341	288,145
5.50%, 3/01/23 (e)		16	13,280
4.50%, 5/15/23	EUR	300	256,188
5.88%, 5/15/23 (e)	USD	261	219,892
6.13%, 4/15/25 (e)		70	58,538
			10,188,106
Real Estate 0.3%			
AvalonBay Communities, Inc., 3.45%, 6/01/25 (f)		1,245	1,295,187
Prologis LP, 3.75%, 11/01/25 (f)		255	267,857
- · · · · · · · · · · · · · · · · · · ·			
			1,563,044
			1,505,077

BLACKROCK LIMITED DURATION INCOME TRUST

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		Par	
Corporate Bonds		(000)	Value
Real Estate Investment Trusts (REITs) 0.7%			
Aroundtown Property Holdings PLC,	F1.15	200	
3.00%, 12/09/21	EUR	200	\$ 227,070
ERP Operating LP, 3.38%, 6/01/25 (f)	USD	1,015	1,053,258
FelCor Lodging LP, 6.00%, 6/01/25 Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 5.63%, 10/15/21 (f)		95 495	98,088
iStar Financial, Inc., 4.00%, 11/01/17		485 250	502,270 249,050
Ventas Realty LP, 4.13%, 1/15/26 (f)		650	
Ventas Realty LP/Ventas Capital Corp.,		030	680,597
4.75%, 6/01/21 (f)		1,300	1,426,459
			4,236,792
Real Estate Management & Development 0.5%			
Realogy Group LLC/Realogy Co-Issuer Corp. (e):			
4.50%, 4/15/19 (f)		611	629,330
5.25%, 12/01/21 (f)		1,632	1,689,120
4.88%, 6/01/23 (g)		453	449,036
Rialto Holdings LLC/Rialto Corp., 7.00%, 12/01/18 (e)		220	217,250
Tesco Property Finance 4 PLC, 5.80%, 10/13/40	GBP	99	129,142
			3,113,878
Road & Rail 1.1%			
Avis Budget Car Rental LLC/Avis Budget Finance,			
Inc. (e):			
5.13%, 6/01/22	USD	140	128,800
5.38%, 4/01/24		30	28,800
5.25%, 3/15/25 (f)	ELID	930	816,075
EC Finance PLC, 5.13%, 7/15/21	EUR	180	211,044
Florida East Coast Holdings Corp., 5.75%, 5/01/19 (e)(f)	USD	701	697,495
Herc Spinoff Escrow Issuer LLC/Herc Spinoff Escrow Issuer Corp. (e)(g):			
7.50%, 6/01/22		95	95,475
7.75%, 6/01/24		72	72,180
Hertz Corp.:		40.5	440.066
6.75%, 4/15/19		405	410,366
5.88%, 10/15/20		435	440,981
7.38%, 1/15/21		225	229,781
Lima Metro Line 2 Finance Ltd.,		2 000	2.067.500
5.88%, 7/05/34 (e)(f)	PID	3,000	3,067,500
Loxam SAS, 3.50%, 5/03/23	EUR	100 <b>Par</b>	112,500
Comparata Panda		(000)	Valu-
Corporate Bonds Road & Rail (continued)		(000)	Value
AVAU & Man (CUMUNUCU)			
Weter Cos II C/Weter Finance Corn			
1 /	USD	319	\$ 317,405
5.38%, 4/01/23 (e)	USD	319	\$ 317,405 6,628,402
Semiconductors & Semiconductor Equipment 0.7%	USD	319	
Semiconductors & Semiconductor Equipment 0.7% Analog Devices, Inc., 3.90%, 12/15/25 (f)	USD	375	6,628,402 403,641
5.38%, 4/01/23 (e)  Semiconductors & Semiconductor Equipment 0.7%  Analog Devices, Inc., 3.90%, 12/15/25 (f)  Applied Materials, Inc., 3.90%, 10/01/25 (f)	USD		6,628,402
Semiconductors & Semiconductor Equipment 0.7%  Analog Devices, Inc., 3.90%, 12/15/25 (f)  Applied Materials, Inc., 3.90%, 10/01/25 (f)  NXP BV / NXP Funding LLC (e):	USD	375 285	6,628,402 403,641
Semiconductors & Semiconductor Equipment 0.7%  Analog Devices, Inc., 3.90%, 12/15/25 (f)  Applied Materials, Inc., 3.90%, 10/01/25 (f)  NXP BV / NXP Funding LLC (e):  4.13%, 6/15/20 (f)	USD	375 285 1,037	6,628,402 403,641 305,799 1,057,740
6.38%, 4/01/23 (e)  Semiconductors & Semiconductor Equipment 0.7%  Analog Devices, Inc., 3.90%, 12/15/25 (f)  Applied Materials, Inc., 3.90%, 10/01/25 (f)  NXP BV / NXP Funding LLC (e): 4.13%, 6/15/20 (f) 4.63%, 6/01/23	USD	375 285	6,628,402 403,641 305,799 1,057,740 225,122
Watco Cos. LLC/Watco Finance Corp., 6.38%, 4/01/23 (e)  Semiconductors & Semiconductor Equipment 0.7%  Analog Devices, Inc., 3.90%, 12/15/25 (f)  Applied Materials, Inc., 3.90%, 10/01/25 (f)  NXP BV / NXP Funding LLC (e): 4.13%, 6/15/20 (f) 4.63%, 6/01/23  ON Semiconductor Corp., Series B, 2.63%, 12/15/26 (j)  QUALCOMM, Inc., 3.45%, 5/20/25 (f)	USD	375 285 1,037 224 250	6,628,402 403,641 305,799 1,057,740 225,122 268,281
6.38%, 4/01/23 (e)  Semiconductors & Semiconductor Equipment 0.7%  Analog Devices, Inc., 3.90%, 12/15/25 (f)  Applied Materials, Inc., 3.90%, 10/01/25 (f)  NXP BV / NXP Funding LLC (e):  4.13%, 6/15/20 (f)  4.63%, 6/01/23  ON Semiconductor Corp., Series B, 2.63%, 12/15/26 (j)	USD	375 285 1,037 224	6,628,402 403,641 305,799 1,057,740 225,122

Software 0.7%		
ACI Worldwide, Inc., 6.38%, 8/15/20 (e)	360	372,150
Ensemble S Merger Sub, Inc., 9.00%, 9/30/23 (e)	303	303,379
Infinity Acquisition LLC/Infinity Acquisition Finance Corp., 7.25%, 8/01/22 (e)	19	16,625
Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK),		
7.13%, 5/01/21 (e)(f)(h)	699	583,588
Infor US, Inc., 6.50%, 5/15/22 (f)	864	792,720
Informatica LLC, 7.13%, 7/15/23 (e)	437	416,242
Nuance Communications, Inc., 5.38%, 8/15/20 (e)(f)	245	248,981
PTC, Inc., 6.00%, 5/15/24	106	110,373
Solera LLC/Solera Finance, Inc.,		
10.50%, 3/01/24 (e)(f)	824	894,040
SS&C Technologies Holdings, Inc., 5.88%, 7/15/23	483	502,320
		4,240,418
Specialty Retail 0.6%		
Asbury Automotive Group, Inc., 6.00%, 12/15/24	490	499,800
Group 1 Automotive, Inc., 5.00%, 6/01/22	550	547,250
L Brands, Inc., 6.88%, 11/01/35 (f)	515	543,325
Michaels Stores, Inc., 5.88%, 12/15/20 (e)	370	384,800

BLACKROCK LIMITED DURATION INCOME TRUST

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			Par	
New Joan Secured Issuer PLC, 6.50%, 701/122   S. 284, 688   Perbask Automotine Group, June:	Corporate Bonds		(000)	Value
Penske Automotive Group, Inc:	Specialty Retail (continued)			
S38%, 1201/24   S51   S51,000   S58,505,000   S58,505,000   S58,505,505,505,505,505,505,505,505,505,5		GBP	200	\$ 284,688
18.59%   1	1.	TIOD		554.000
Saly Inclings ILC Capital, Inc., 55,50%, 1100123   25,10   25,00%, 1100123   25,00		USD		
5.50%, 1101/23			190	188,575
### PROPRISES AS, 7.38%, 7/15/19    FUR   120   271, 884			2.12	255 150
Technology Hardware, Storage & Peripherals   0.2%   3.526.172   1.2		ELID		
Technology Hardware, Storage & Peripherals   0.2%	THOM Europe SAS, 7.38%, 7/15/19	EUR	230	2/1,584
Diamond 1 Finance Corp./Diamond 2 Finance Corp. (e)(ge)   1.42%, (o)15/21.				3,526,172
1.43%, 6/15/21	1			
10,02%, 61/15/26   135   136,469   132,338   136,469   132,338   138,467   138,338   171,1546   130   132,338   138,467   138,338   171,1546   130   132,338   138,467   138,587   171,1546   130   132,338   138,467   137,080   139,308   140,000				
130   132,38     130   132,38     130   132,38     130   132,38     130   132,38     130   132,38     140   1015/25 (e)(f)   750   767,68     150   767,68	1.42%, 6/15/21	USD	130	
Reviet Packard Enterprise Co.   750   767.638   789.63	6.02%, 6/15/26			
190%   1015/25 (e)(f)   750   767,638   Nestern Digital Corp., 7,38% , 4/01/23 (e)   194   201,760   201,760   201,760   201,760   201,760   201,760   201,760   201,760   201,760   201,760   201,760   201,760   201,760   201,760   201,760   201,770,770   201,770   201	3.35%, 7/15/46		130	132,338
Nestern Digital Corp., 7.38%, 4/01/23 (e)	Hewlett Packard Enterprise Co.,			
1,370,801   1,37				,
Rectiles, Apparel & Luxury Goods 0.1%   114,342   205   205   205,256   20	Vestern Digital Corp., 7.38%, 4/01/23 (e)		194	201,760
Part				1 270 001
SiSoho SAS, 5.88%, 501/23	Cextiles, Apparel & Luxury Goods 0.1%			1,3/0,801
Strauss & Co., 5.00%, 5/01/25   205, 206, 206   205, 206, 206   205, 206   205, 206   205, 206   205, 206   205, 206   205, 206   205, 206   205, 206   205, 206   205, 206, 206   205, 206   205, 206   205, 206, 206, 206   205, 206, 206, 206   205, 206, 206, 206, 206, 206, 206, 206, 206		FIIR	100	114 342
Villiam Carter Co., 5.25%, 8/15/21				
Chrifts & Mortgage Finance   0.1%   500   510,000   100		CSD		
Chrifts & Mortgage Finance   0.1%   500   510,000   100				
Radian Group, Inc., 5.25%, 6/15/20 (f)         500         510,000           Tobacco         0.1%         396         412,815           Reynolds American, Inc., 3.25%, 6/12/20 (f)         396         412,815           Prading Companies & Distributors         0.1%         220         222,200           Travis Perkins PLC, 4.50%, 9/07/23         GBP         100         143,784           Pransportation Infrastructure         1.3%         365,984           PEVA Group PLC, 7.00%, 3/01/21 (e)         USD         460         417,450           CH Parent, Inc., (10.50% Cash or 11.25% PIK), 10.50%, 3/15/19 (e)(h)         968         416,116           Par         Par         Par         Par           Corporate Bonds         (000)         Value           Pransportation Infrastructure (continued)         Park         Park           Park Pransportation Infrastructure (continued)         USD         6,155         6,278,820           Pransportation Infrastructure (continued)         Park	Chrifts & Mortgage Finance 0.1%			439,658
Cobacco   0.1%   Exprolés American, Inc., 3.25%, 6/12/20 (f)   396   412,815   127			500	510,000
Part	•		300	310,000
Carding Companies & Distributors   0.1%   220   222,200   223,20			306	412.815
Selection   1,15,22   222,200   143,784   14	•		370	712,013
Travis Perkins PLC, 4.50%, 9/07/23   365,984   366,985			220	222 200
Carporate Bonds	1	GRP		
Caransportation Infrastructure   1.3%   2EVA Group PLC, 7.00%, 3/01/21 (e)   USD   460   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   416,116   417,450   417,4	Tayls 1 Cikilis 1 LC, 7.30 %, 7/07/23	ODI	100	143,764
CEVA Group PLC, 7.00%, 3/01/21 (e)         USD 460         417,450           CH Parent, Inc., (10.50% Cash or 11.25% PIK), 10.50%, 3/15/19 (e)(h)         968         416,116           Par           Corporate Bonds         (000)         Value           Corporate Bonds         EUR 100         \$ 109,040           Corporate Transurbuture (continued)         USD 6,155         6,278,820           Parasyrbation Infrastructure (continued)         USD 6,155         6,278,820           Parasyrban Finance Co., 4.13%, 2/02/26 (e)(f)         USD 6,155         6,278,820           Parasyrban Finance Co., 4.13%, 2/02/26 (e)(f)         435         452,309           Wireless Telecommunication Services 1.5%           Communications Sales & Leasing, Inc./CSL Capital LLC, 8.25%, 10/15/23         279         262,957           Digical Ltd., 6.00%, 4/15/21 (e)(f)         2,073         1,836,429           3EO Group, Inc.:         88%, 1/15/22         50         50,750           .13%, 4/01/23         340         330,650           .00%, 4/15/26         64         64,640           Matterhorn Telecom SA, 3.88%, 5/01/22         EUR         100         108,644           Coopers Communications, Inc., 5.00%, 3/15/44 (f)         USD         545         605,226 <td></td> <td></td> <td></td> <td>365,984</td>				365,984
CH Parent, Inc., (10.50% Cash or 11.25% PIK), 10.50%, 3/15/19 (e)(h)  Corporate Bonds  Corporate Bonds  Corporate Bonds  Corporation Infrastructure (continued)  Corporate Armatori SpA, 7.75%, 2/15/23  EUR 100 \$109,040  Corporate Armatori SpA, 7.75%, 2/15/23  EUR 100 \$109,040  Corporate Bonds  EUR 100 \$109,040  Corporate Armatori SpA, 7.75%, 2/15/23  EUR 100 \$109,040  Corporate Bonds  EUR 100 \$108,644  Corporate Bonds  EUR 100 108,644  Corporation Telecom SA, 3.88%, 5/01/22		Hop	460	417.450
Par   Corporate Bonds	1 , , , ,	USD		
Cransportation Infrastructure (continued)   Concrato Armatori SpA, 7.75%, 2/15/23   EUR   100   \$ 109,040     Cransurban Finance Co., LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   6,155   6,278,820     Cransurban Finance Co., 4.13%, 2/02/26 (e)(f)   435   452,309     Cransurban Finance Co., 4.13%, 2/02/26 (e)(f)   435	CH Parent, Inc., (10.50% Cash or 11.25% PIK), 10.50%, 3/15/19 (e)(n)			416,116
Cransportation Infrastructure (continued)   Concrato Armatori SpA, 7.75%, 2/15/23   EUR   100   \$ 109,040     Cransurban Frunck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   6,155   6,278,820     Cransurban Finance Co., 4.13%, 2/02/26 (e)(f)   435   452,309     Cransurban Finance Co., 4.13%, 2/02/26 (e)(f)				
Dimorato Armatori SpA, 7.75%, 2/15/23   EUR   100   \$ 109,040     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   6,155   6,278,820     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   6,155   6,278,820     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   6,155   6,278,820     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   5,250     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   545   605,226     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   545   605,226     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   545   605,226     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   545   605,226     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   545   605,226     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   545   605,226     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   545   605,226     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   545   605,226     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   545   605,226     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   545   605,226     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   545   605,226     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   545   605,226     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   545   605,226     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   545   605,226     Penske Truck Leasing Co. LP/PTL Finance Corp., 3.38%, 3/15/18 (e)(f)   USD   545   605,226     Penske Truck Leasing Co. LP/PTL Finance Corp., 4.13%, 4.15%, 4.15%, 4.15%, 4.15%, 4.15%, 4.15%, 4.15%, 4.15%, 4.15%, 4.15%, 4.15%, 4.15%, 4.15%, 4.15%, 4.15%, 4.15%, 4.1			(000)	Value
ransurban Finance Co., 4.13%, 2/02/26 (e)(f)  To ansurban Finance Co., 4.13%,		PIID	100	¢ 100.040
Gransurban Finance Co., 4.13%, 2/02/26 (e)(f)       435       452,309         Gransurban Finance Co., 4.13%, 2/02/26 (e)(f)       7,673,735         Vireless Telecommunication Services 1.5%       1.5%         Communications Sales & Leasing, Inc./CSL Capital LLC, 8.25%, 10/15/23       279       262,957         Digical Ltd., 6.00%, 4/15/21 (e)(f)       2,073       1,836,429         SEO Group, Inc.:       88%, 1/15/22       50       50,750         .13%, 4/01/23       340       330,650         .00%, 4/15/26       64       64,640         Matterhorn Telecom SA, 3.88%, 5/01/22       EUR       100       108,644         Gogers Communications, Inc., 5.00%, 3/15/44 (f)       USD       545       605,226				
7,673,735 Wireless Telecommunication Services 1.5% Communications Sales & Leasing, Inc./CSL Capital LLC, 8.25%, 10/15/23 Digicel Ltd., 6.00%, 4/15/21 (e)(f) EEO Group, Inc.:  .88%, 1/15/22 .50 .13%, 4/01/23 .00%, 4/15/26 .00%,		USD		
Vireless Telecommunication Services 1.5%           Communications Sales & Leasing, Inc./CSL Capital LLC, 8.25%, 10/15/23         279         262,957           Digical Ltd., 6.00%, 4/15/21 (e)(f)         2,073         1,836,429           SEO Group, Inc.:         .88%, 1/15/22         50         50,750           .13%, 4/01/23         340         330,650           .00%, 4/15/26         64         64,640           Matterhorn Telecom SA, 3.88%, 5/01/22         EUR         100         108,644           dogers Communications, Inc., 5.00%, 3/15/44 (f)         USD         545         605,226	ransurdan finance Co., 4.13%, 2/02/20 (e)(I)		433	452,309
Communications Sales & Leasing, Inc./CSL Capital LLC, 8.25%, 10/15/23       279       262,957         Digicel Ltd., 6.00%, 4/15/21 (e)(f)       2,073       1,836,429         SEO Group, Inc.:       .88%, 1/15/22       50       50,750         .13%, 4/01/23       340       330,650         .00%, 4/15/26       64       64,640         Matterhorn Telecom SA, 3.88%, 5/01/22       EUR       100       108,644         Rogers Communications, Inc., 5.00%, 3/15/44 (f)       USD       545       605,226				7,673,735
Digicel Ltd., 6.00%, 4/15/21 (e)(f)       2,073       1,836,429         HEO Group, Inc.:       .88%, 1/15/22       50       50,750         .13%, 4/01/23       340       330,650         .00%, 4/15/26       64       64,640         Matterhorn Telecom SA, 3.88%, 5/01/22       EUR       100       108,644         dogers Communications, Inc., 5.00%, 3/15/44 (f)       USD       545       605,226				
#EO Group, Inc.:  ### 188%, 1/15/22				262,957
.88%, 1/15/22       50       50,750         .13%, 4/01/23       340       330,650         .00%, 4/15/26       64       64,640         Matterhorn Telecom SA, 3.88%, 5/01/22       EUR       100       108,644         togers Communications, Inc., 5.00%, 3/15/44 (f)       USD       545       605,226	Pigicel Ltd., 6.00%, 4/15/21 (e)(f)		2,073	1,836,429
.13%, 4/01/23       340       330,650         .00%, 4/15/26       64       64,640         Matterhorn Telecom SA, 3.88%, 5/01/22       EUR       100       108,644         ogers Communications, Inc., 5.00%, 3/15/44 (f)       USD       545       605,226	EEO Group, Inc.:			
.13%, 4/01/23       340       330,650         .00%, 4/15/26       64       64,640         Matterhorn Telecom SA, 3.88%, 5/01/22       EUR       100       108,644         dogers Communications, Inc., 5.00%, 3/15/44 (f)       USD       545       605,226	.88%, 1/15/22		50	50,750
Matterhorn Telecom SA, 3.88%, 5/01/22         EUR         100         108,644           Logers Communications, Inc., 5.00%, 3/15/44 (f)         USD         545         605,226			340	330,650
Matterhorn Telecom SA, 3.88%, 5/01/22         EUR         100         108,644           Logers Communications, Inc., 5.00%, 3/15/44 (f)         USD         545         605,226			64	· ·
ogers Communications, Inc., 5.00%, 3/15/44 (f) USD 545 605,226		EUR	100	

Sprint Capital Corp.:			
6.90%, 5/01/19		135	125,888
6.88%, 11/15/28 (f)		1,000	746,250
Sprint Communications, Inc.:			
9.00%, 11/15/18 (e)(f)		1,454	1,546,692
7.00%, 8/15/20		270	230,990
Sprint Corp.:			
7.13%, 6/15/24 (f)		630	474,075
7.63%, 2/15/25		40	30,088
T-Mobile USA, Inc.:			
6.63%, 4/28/21 (f)		228	239,685
6.13%, 1/15/22		75	79,125
6.73%, 4/28/22		173	181,434
6.00%, 3/01/23 (f)		513	534,802
6.84%, 4/28/23		55	58,231
6.50%, 1/15/24 (f)		535	567,769
6.38%, 3/01/25		135	141,413
6.50%, 1/15/26 (f)		448	473,760
Wind Acquisition Finance SA, 4.00%, 7/15/20	EUR	195	215,611
			9,121,685
Total Corporate Bonds 56.6%			346,412,209

BLACKROCK LIMITED DURATION INCOME TRUST

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		Par	
Floating Rate Loan Interests (d)		(000)	Value
Aerospace & Defense 0.4%		(000)	,
BE Aerospace, Inc., 2014 Term Loan B,			
4.00%, 12/16/21	USD	618	\$ 620,062
Engility Corp., 2nd Lien Term Loan, 12.00%, 5/30/21		257	255,405
Transdigm, Inc.:			
2015 Term Loan E, 3.50%, 5/14/22		639	635,712
Term Loan C, 3.75%, 2/28/20		697	696,941
Term Loan D, 3.75%, 6/04/21		337	336,355
, ,			
Air Freight & Logistics 0.2%			2,544,475
CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21		295	251,592
CEVA Intercompany BV, Dutch Term Loan,		2)3	231,372
6.50%, 3/19/21		305	260,010
CEVA Logistics Canada ULC, Canadian Term Loan, 6.50%, 3/19/21		53	
		JS	44,829
CEVA Logistics US Holdings, Inc., Term Loan,		401	250 (24
5.50%, 3/19/21		421	358,634
XPO Logistics, Inc., Term Loan, 5.50%, 11/01/21		419	422,092
			1,337,157
Airlines 0.1%			
Northwest Airlines, Inc.:			
2.75%, 3/10/17		150	148,940
2.13%, 9/10/18		345	335,513
US Airways Group, Inc., Term Loan B1,			,
3.50%, 5/23/19		7	6,664
			491,117
Auto Components 0.6%			
Autoparts Holdings Ltd.:			
lst Lien Term Loan, 7.00%, 7/29/17		876	808,637
2nd Lien Term Loan, 11.00%, 1/29/18		480	367,800
Dayco Products LLC, Term Loan B,			
5.25%, 12/12/19		375	369,835
Gates Global, Inc., Term Loan B, 4.25%, 7/06/21		1,752	1,693,475
Schaeffler AG, Term Loan B, 4.25%, 5/15/20		168	169,015
Automobiles 0.2%			3,408,762
CA US LLC. Term Loan B:			
		758 <b>Par</b>	757,808
2018, 3.25%, 12/31/18		Par	
2018, 3.25%, 12/31/18 Floating Rate Loan Interests (d)			757,808 <b>Value</b>
Cloating Rate Loan Interests (d) Automobiles (continued)		Par	
Cloating Rate Loan Interests (d) Automobiles (continued) CCA US LLC, Term Loan B (continued):	Man	(000)	Value
Cloating Rate Loan Interests (d) Automobiles (continued) CCA US LLC, Term Loan B (continued):	USD	Par	
Floating Rate Loan Interests (d) Automobiles (continued) FCA US LLC, Term Loan B (continued):50%, 5/24/17	USD	(000)	Value
Cloating Rate Loan Interests (d) Automobiles (continued) CCA US LLC, Term Loan B (continued): .50%, 5/24/17 Banks 0.1%	USD	(000)	<b>Value</b> \$ 300,375
Floating Rate Loan Interests (d) Automobiles (continued) FCA US LLC, Term Loan B (continued): 3.50%, 5/24/17  Banks 0.1% Redtop Acquisitions Ltd.:	USD	(000) 300	Value \$ 300,375 1,058,183
Cloating Rate Loan Interests (d) Automobiles (continued) CCA US LLC, Term Loan B (continued):50%, 5/24/17  Banks 0.1% Redtop Acquisitions Ltd.: st Lien Term Loan, 4.50%, 12/03/20	USD	Par (000) 300	Value \$ 300,375 1,058,183 409,696
Floating Rate Loan Interests (d) Automobiles (continued) FCA US LLC, Term Loan B (continued): 3.50%, 5/24/17  Banks 0.1% Redtop Acquisitions Ltd.: st Lien Term Loan, 4.50%, 12/03/20	USD	(000) 300	Value \$ 300,375 1,058,183
Cloating Rate Loan Interests (d) Automobiles (continued) CCA US LLC, Term Loan B (continued):50%, 5/24/17  Banks 0.1% Redtop Acquisitions Ltd.: st Lien Term Loan, 4.50%, 12/03/20 and Lien Term Loan, 8.25%, 6/03/21	USD	Par (000) 300	Value \$ 300,375 1,058,183 409,696
Floating Rate Loan Interests (d) Automobiles (continued) FCA US LLC, Term Loan B (continued): 3.50%, 5/24/17  Banks 0.1% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 6/03/21  Building Materials 0.2%	USD	Par (000) 300	Value \$ 300,375 1,058,183 409,696 325,036
FCA US LLC, Term Loan B: 2018, 3.25%, 12/31/18  Floating Rate Loan Interests (d) Automobiles (continued) FCA US LLC, Term Loan B (continued): 3.50%, 5/24/17  Banks 0.1% Redtop Acquisitions Ltd.: 1st Lien Term Loan, 4.50%, 12/03/20 2nd Lien Term Loan, 8.25%, 6/03/21  Building Materials 0.2% USAGM HoldCo LLC:	USD	Par (000) 300	Value \$ 300,375 1,058,183 409,696 325,036

2015 Term Loan, 4.75%, 7/28/22	984	956,881
		1,219,331
Building Products 0.8%		-,,
Continental Building Products LLC, 1st Lien Term Loan, 4.00%, 8/28/20	633	622,872
CPG International, Inc., Term Loan, 4.75%, 9/30/20	1,277	1,273,590
GYP Holdings III Corp., 1st Lien Term Loan,		
4.75%, 4/01/21	712	698,680
Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21	563	564,969
Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21	586	585,404
Quikrete Holdings, Inc., 1st Lien Term Loan,		
4.00%, 9/28/20	580	581,206
Wilsonart LLC, Term Loan B, 4.00%, 10/31/19	664	662,578
		4,989,299
Capital Markets 0.3%		, ,
Affinion Group, Inc., Term Loan B, 6.75%, 4/30/18	215	196,518
American Capital Holdings, Inc., 2017 Term Loan, 3.50%, 8/22/17	570	568,708
RPI Finance Trust, Term Loan B4, 3.50%, 11/09/20	1,129	1,132,329
		1,897,555
Chemicals 1.0%		1,077,555
Axalta Coating Systems US Holdings, Inc., Term Loan, 3.75%, 2/01/20	607	608,019
Thanks County Systems CS Holangs, mer, Term Board, 5.75 %, 2701720	007	000,017

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		Par	
Floating Rate Loan Interests (d)		(000)	Value
Chemicals (continued)		(000)	, 4140
Evergreen Acqco 1 LP, Term Loan,			
5.00%, 7/09/19	USD	47	\$ 40,275
Huntsman International LLC:			
2013 Incremental Term Loan,			
3.75%, 10/01/21		405	406,459
2016 Term Loan B, 4.25%, 4/01/23		350	352,334
MacDermid, Inc.:		(52	(40.405
1st Lien Term Loan, 5.50%, 6/07/20		652	649,405
Term Loan B3, 5.50%, 6/07/20  OXEA Finance LLC, Term Loan B2, 4.25%, 1/15/20		802 794	800,132 780,984
PQ Corp., Term Loan, 5.75%, 11/04/22		315	317,539
Royal Holdings, Inc.:		313	317,337
2015 1st Lien Term Loan, 4.50%, 6/19/22		461	460,669
2015 2nd Lien Term Loan, 8.50%, 6/19/23		185	175,596
Solenis International LP:		105	173,370
1st Lien Term Loan, 4.25%, 7/31/21		512	507,903
2nd Lien Term Loan, 7.75%, 7/31/22		600	542,250
Tata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20		590	586,123
, , , , , , , , , , , , , , , , , , , ,			
			6,227,688
Commercial Services & Supplies 1.9%			0,447,000
ADS Waste Holdings, Inc., Term Loan B2,			
3.75%, 10/09/19		816	814,254
ARAMARK Corp.:		010	011,231
Term Loan E, 3.25%, 9/07/19		552	552,920
Term Loan F, 3.25%, 2/24/21		457	457,077
Brand Energy & Infrastructure Services, Inc., Term Loan B, 4.75%, 11/26/20		1,013	984,465
Catalent Pharma Solutions, Inc., Term Loan B,		ĺ	,
4.25%, 5/20/21		1,381	1,383,452
Connolly Corp.:			
1st Lien Term Loan, 4.50%, 5/14/21		1,293	1,291,206
2nd Lien Term Loan, 8.00%, 5/14/22		500	486,250
Dealer Tire LLC, Term Loan B, 5.50%, 12/22/21		231	231,458
GCA Services Group, Inc., 2016 Term Loan,			
5.75%, 3/01/23		575	578,237
KAR Auction Services, Inc., Term Loan B3,			
4.25%, 3/09/23		435	437,536
		Par	
Floating Rate Loan Interests (d)		(000)	Value
Commercial Services & Supplies (continued)			
Koosharem LLC, Exit Term Loan, 7.50%, 5/16/20	USD	583	\$ 482,400
Livingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19		332	309,705
Prime Security Services Borrower LLC, 2016 Incremental Term Loan B1, 5.50%, 5/02/22		445	449,081
PSSI Holdings LLC, Term Loan B, 5.00%, 12/02/21		349	348,695
Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19		1,358	1,336,632
TruGreen Limited Partnership, 1st Lien Term Loan B, 6.50%, 4/13/23		340	342,125
Waste Industries USA, Inc., Term Loan B,		605	607 527
4.25%, 2/27/20 West Corp. Torm Lean P.10, 3.25%, 6/20/19		685	687,537
West Corp., Term Loan B10, 3.25%, 6/30/18		472	471,665
C			11,644,695
Communications Equipment 0.7%			
Applied Systems, Inc.:		266	067.600
1st Lien Term Loan, 4.25%, 1/25/21		266	265,603
2nd Lien Term Loan, 7.50%, 1/24/22		262	260,250
Avaya, Inc., Term Loan B7, 6.25%, 5/29/20		242	176,641
		55	48,277

Checkout Holding Corp., 1st Lien Term Loan,			
4.50%, 4/09/21			
CommScope, Inc., Term Loan B5, 3.83%, 12/29/22		498	498,331
Riverbed Technology, Inc., 2016 Term Loan,			
5.75%, 4/24/22		196	196,357
Telesat Canada, Term Loan A, 3.00%, 3/28/17	CAD	1,307	992,031
Zayo Group LLC:			
Term Loan B, 3.75%, 5/06/21	USD	1,771	1,772,505
Term Loan B2, 4.50%, 5/06/21		50	49,798
			4,259,793
Construction & Engineering 0.1%			
CNT Holdings III Corp, Term Loan B,			
5.25%, 1/22/23		575	578,237
Construction Materials 0.3%			
Filtration Group Corp., 1st Lien Term Loan,			
4.25%, 11/21/20		798	797,956
HD Supply, Inc., 2015 Term Loan B,			
3.75%, 8/13/21		1,294	1,294,470
			2,092,426

BLACKROCK LIMITED DURATION INCOME TRUST

MAY 31, 2016

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### **BlackRock Limited Duration Income Trust (BLW)**

	P	ar	
Floating Rate Loan Interests (d)	(0	000)	Value
Containers & Packaging 0.7%			
Ardagh Holdings USA, Inc., Incremental Term Loan, 4.00%, 12/17/19	USD	905	\$ 906,367
Berry Plastics Holding Corp.:			
Term Loan E, 3.75%, 1/06/21		454	455,662
Ferm Loan F, 4.00%, 10/01/22	1	,845	1,851,947
3WAY Holding Co., Inc., Term Loan B, 5.50%, 8/14/20		735	734,846
			3,948,822
Distributors 0.1%			
ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20		592	592,377
American Tire Distributors Holdings, Inc., 2015 Term Loan, 5.25%, 9/01/21		223	216,277
			808,654
Diversified Consumer Services 1.1%			
Allied Security Holdings LLC:		00=	006 = 00
st Lien Term Loan, 4.25%, 2/12/21		807	806,708
2015 1 - Hind Lien Term Loan, 8.00%, 8/13/21		500	500,415
AssuredPartners, Inc., 2015 1st Lien Term Loan,		000	007.027
.75%, 10/21/22		988	987,937
Bright Horizons Family Solutions, Inc., Term Loan B, 3.75%, 1/30/20	1	,192	1,196,941
aureate Education, Inc., Term Loan B, 1.00%, 6/15/18		131	126,666
OC Finance LLC, Term Loan, 5.00%, 6/20/19	_	615	588,093
erviceMaster Co., 2014 Term Loan B, 4.25%, 7/01/21	2	2,267	2,275,283
			6,482,043
Diversified Financial Services 0.4%			
AlixPartners LLP, 2015 Term Loan B, 4.50%, 7/28/22		801	803,178
Onex Wizard US Acquisition, Inc., Term Loan,25%, 3/13/22		230	230,031
Reynolds Group Holdings, Inc., Dollar Term Loan, .50%, 12/01/18	1	,231	1,234,921
SAM Finance Luxembourg Sarl, Term Loan,			
.25%, 12/17/20		170	169,980
			2,438,110
	P	ar	
Cloating Rate Loan Interests (d)	(0	000)	Value
Diversified Telecommunication Services 1.0%			
Iawaiian Telcom Communications, Inc., Term Loan B, 5.25%, 6/06/19 ntegra Telecom, Inc.:	USD	702	\$ 700,328
015 1st Lien Term Loan, 5.25%, 8/14/20		842	811,187
nd Lien Term Loan, 9.75%, 2/12/21		360	340,046
evel 3 Financing, Inc.:			2.10,010
013 Term Loan B, 4.00%, 1/15/20	3	5,040	3,049,880
019 Term Loan, 4.00%, 8/01/19		,034	1,035,817
Celenet International Finance Sarl, Term Loan AD,			,,,
.00%, 6/30/24		439	440,871
			6,378,129
Electrical Equipment 0.2%			-,, <b></b>
Yexas Competitive Electric Holdings Co. LLC:			
OIP Term Loan, 3.75%, 11/07/16	1	,168	1,167,903
Extended Term Loan, 4.92%, 10/10/17 (a)(b)		780	243,750
			215,750
lactronic Equipment Instruments & Components 0.10/			1,411,653
Clectronic Equipment, Instruments & Components 0.1%		222	222 414
CDW LLC, Term Loan, 3.25%, 4/29/20		332	332,414

Energy Equipment & Services 0.1%		
Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20	293	293,386
Exgen Texas Power LLC, Term Loan B, 5.75%, 9/16/21	571	424,261
		717,647
Food & Staples Retailing 0.8%		
Albertsons LLC, Term Loan B4, 5.50%, 8/25/21	1,347	1,346,119
Hostess Brands LLC:		
1st Lien Term Loan, 4.50%, 8/03/22	1,085	1,088,562
2nd Lien Term Loan, 8.50%, 8/03/23	230	227,971
Rite Aid Corp.:		
5.75%, 8/21/20	240	240,600
4.88%, 6/21/21	815	816,019
Supervalu, Inc., Refinancing Term Loan B,		
5.50%, 3/21/19	64	63,523
US Foods, Inc., Refinancing Term Loan, 4.50%, 3/31/19	1,363	1,362,921

5,145,715

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**BlackRock Limited Duration Income Trust (BLW)** 

		Par	
Floating Rate Loan Interests (d)		(000)	Value
Food Products 0.7%		(111)	
AdvancePierre Foods, Inc., 2016 Term Loan,			
1.00%, 5/26/23	USD	320	\$ 320,960
Blue Ribbon LLC, Term Loan, 5.00%, 11/13/21		571	570,161
Dole Food Co., Inc., Term Loan B, 4.50%, 11/01/18		699	696,997
Pinnacle Foods Finance LLC:			
Incremental Term Loan I, 3.75%, 1/13/23		369	370,669
Term Loan G, 3.25%, 4/29/20		438	437,966
Reddy Ice Corp.:			
1st Lien Term Loan, 6.75%, 5/01/19		650	572,177
2nd Lien Term Loan, 10.75%, 11/01/19		1,380	976,350
H. M. C., T			3,945,280
Health Care Equipment & Supplies 1.4% Alere, Inc.:			
2015 Term Loan A, 3.46%, 6/18/20		377	370,886
2015 Term Loan B, 4.25%, 6/18/22		488	486,811
Auris Luxembourg III Sarl, Term Loan B4,		700	100,011
4.25%, 1/15/22		737	737,478
Capsugel Holdings US, Inc., Term Loan B,			
4.00%, 7/31/21		1,259	1,258,354
DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20		1,401	1,371,496
Hill-Rom Holdings, Inc., Term Loan B, 3.50%, 9/08/22		933	938,132
Iasis Healthcare LLC, Term Loan B2, 4.50%, 5/03/18		441	441,735
Immucor, Inc., Refinancing Term Loan B2, 5.00%, 8/17/18		591	561,015
National Vision, Inc., 1st Lien Term Loan,			
4.00%, 3/12/21		1,181	1,166,672
Ortho-Clinical Diagnostics, Inc., Term Loan B,			
4.75%, 6/30/21		1,165	1,102,809
			8,435,388
Health Care Management Services 0.0%			., ,
New Millennium HoldCo, Inc., Exit Term Loan,			
7.50%, 12/21/20 (a)(b)		291	217,821
Health Care Providers & Services 3.1%			
Acadia Healthcare Co., Inc.:			
Ferm Loan B, 3.75%, 2/11/22		235	235,514
Term Loan B2, 4.50%, 2/16/23		648	651,215
Air Medical Group Holdings, Inc., Term Loan B,			
4.25%, 4/28/22		197	195,147
		Par	
Floating Data Loop Interests (d)		(000)	Value
Floating Rate Loan Interests (d) Health Care Providers & Services (continued)		(000)	Value
Amsurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21	HCD	1 140	¢ 1 151 012
	USD	1,149	\$ 1,151,013
ATI Holdings Acquisition, Inc., 2016 Term Loan,		275	275.244
5.50%, 5/10/23		275	275,344
CHG Healthcare Services Inc., Term Loan:		007	000 (04
2016 B, 1.00%, 5/19/23		985	988,694
1.25%, 11/19/19		1,128	1,127,497
Community Health Systems, Inc.:			
Term Loan F, 3.92%, 12/31/18		503	501,961
Γerm Loan G, 3.75%, 12/31/19		1,001	981,202
Curo Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22		792	789,030
DaVita HealthCare Partners, Inc., Term Loan B, 3.50%, 6/24/21		2,051	2,063,200
Envision Healthcare Corp., Term Loan:			,,
4.25%, 5/25/18		437	437,705
			,

B2, 4.50%, 10/28/22	389	390,274
HC Group Holdings III, Inc., Term Loan B,		
6.00%, 4/07/22	597	597,739
HCA, Inc., Term Loan B6, 3.70%, 3/17/23	1,398	1,411,194
MPH Acquisition Holdings LLC, Term Loan:		
2016 B, 1.00%, 5/26/23	890	896,230
3.75%, 3/31/21	1,088	1,096,682
NVA Holdings, Inc.:		
1st Lien Term Loan, 4.75%, 8/14/21	6	5,696
2016 Term Loan, 5.50%, 8/14/21	371	371,824
Precyse Acquisition Corp., 2016 1st Lien Term Loan, 6.50%, 10/20/22	550	552,750
Sterigenics-Nordion Holdings LLC, 2015 Term Loan B, 4.25%, 5/15/22	970	965,274
Surgery Center Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/03/20	400	401,086
Surgical Care Affiliates, Inc., Term Loan B,		
4.25%, 3/17/22	715	713,702
Team Health, Inc., 2015 Term Loan B,		
4.50%, 11/23/22	1,024	1,025,908
U.S. Renal Care, Inc., 2015 Term Loan B,		
5.25%, 12/31/22	562	556,921

BLACKROCK LIMITED DURATION INCOME TRUST

**BlackRock Limited Duration Income Trust (BLW)** 

		Par	
Floating Rate Loan Interests (d)		(000)	Value
Health Care Providers & Services (continued)			
Vizient, Inc., 1st Lien Term Loan, 6.25%, 2/13/23	USD	650	\$ 657,722
T. M. C W. L. L			19,040,524
Health Care Technology 0.1%		696	(0( 572
IMS Health, Inc., Term Loan, 3.50%, 3/17/21 Hotels, Restaurants & Leisure 2.4%		090	696,572
Amaya Holdings BV:			
Ist Lien Term Loan, 5.00%, 8/01/21		834	807.480
2nd Lien Term Loan, 8.00%, 8/01/22		246	240,732
Boyd Gaming Corp., Term Loan B, 4.00%, 8/14/20		775	775,974
Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20			
		1,083	963,477
Burger King Newco Unlimited Liability Co., Term Loan B2, 3.75%, 12/10/21 Caesars Entertainment Resort Properties LLC, Term Loan B, 7.00%, 10/11/20		1,726 2,584	1,731,692 2,470,206
CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21		681	684,238
Eldorado Resorts LLC, Term Loan B, 4.25%, 7/23/22		970	973,319
Hilton Worldwide Finance LLC, Term Loan B2,		210	913,319
3.50%, 10/26/20		480	481,695
La Quinta Intermediate Holdings LLC, Term Loan B, 3.75%, 4/14/21		432	426,704
Pinnacle Entertainment, Inc., Term Loan B,			,
3.75%, 4/28/23		204	204,400
RHP Hotel Properties LP, Term Loan B,			
3.50%, 1/15/21		547	548,036
Sabre, Inc.:			
ncremental Term Loan, 4.50%, 2/19/19		390	390,000
Ferm Loan B, 4.00%, 2/19/19		701	702,112
Scientific Games International, Inc., 2014 Term Loan B1, 6.00%, 10/18/20		381	377,408
Station Casinos LLC, Term Loan B:		1.670	1 (72 007
2016, 1.00%, 5/23/23		1,670	1,672,087
4.25%, 3/02/20		1,343	1,344,351
W. 1110 1 4 020			14,793,911
Household Products 0.2%			
Bass Pro Group LLC, 2015 Term Loan,		359	252 207
4.00%, 6/05/20		Par	353,397
		1 ai	
Floating Rate Loan Interests (d)		(000)	Value
Household Products (continued)	HCD	1.116	¢ 1 110 007
Spectrum Brands, Inc., Term Loan, 3.50%, 6/23/22	USD	1,116	\$ 1,119,897
			1,473,294
ndependent Power and Renewable Electricity Producers 0.9%			727.007
Calpine Construction Finance Co., LP, Term Loan B1, 3.00%, 5/03/20		756	737,887
Calpine Corp.:		250	056 677
Ferm Loan B5, 3.50%, 5/27/22		259	256,677
Ferm Loan B6, 4.00%, 1/15/23 Ferm Loan B7, 1.00%, 5/02/23		274 658	273,490 653,065
Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 12/19/16		1,969	1,968,163
Granite Acquisition, Inc.:		1,707	1,700,103
Ferm Loan B, 5.00%, 12/19/21		1,102	1,090,063
Ferm Loan C, 5.00%, 12/19/21		49	48,570
NRG Energy, Inc., Refinancing Term Loan B,			10,570
2.75%, 7/02/18		722	721,806
			5,749,721
Industrial Conglomerates 0.0%			
Sequa Corp., Term Loan B, 5.25%, 6/19/17		275	216,019

Insurance 0.6%		
AmWINS Group, LLC, New Term Loan, 5.25%, 9/06/19	725	727,831
Asurion LLC, Term Loan B1, 5.00%, 5/24/19	1,067	1,067,968
Sedgwick Claims Management Services, Inc.:		
1st Lien Term Loan, 3.75%, 3/01/21	809	797,157
2016 1st Lien Term Loan, 5.25%, 2/28/21	265	267,154
2nd Lien Term Loan, 6.75%, 2/28/22	765	733,444
		3,593,554
Internet Software & Services 0.2%		
Go Daddy Operating Co. LLC, Term Loan B,		
4.25%, 5/13/21	1,090	1,093,487
IT Services 1.3%		
Blue Coat Holdings, Inc., 2015 Term Loan,		
4.50%, 5/20/22	1,179	1,174,288
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20 BLACKROCK LIMITED DURATION INCOME TRUST

### **BlackRock Limited Duration Income Trust (BLW)**

		Par	
Floating Rate Loan Interests (d)		(000)	Value
IT Services (continued)			
Cision US Inc., Term Loan B, 1.00%, 5/12/23	USD	535	\$ 516,109
First Data Corp., 2021 Extended Term Loan,			
4.44%, 3/24/21		4,573	4,592,127
Global Payments Inc., Term Loan B, 3.94%, 4/22/23		876	882,213
Vantiv LLC, 2014 Term Loan B, 3.50%, 6/13/21		791	792,512
			7,957,249
Machinery 0.4%			
Allison Transmission, Inc., Term Loan B3,		440	450.005
3.50%, 8/23/19		449	450,037
Mueller Water Products, Inc., Term Loan B,		201	202 217
4.00%, 11/25/21 Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20		301 640	302,317 635,892
Silver II US Holdings LLC, Term Loan,		040	033,692
4.00%, 12/13/19		1,406	1,266,434
7.00 %, 12/13/17		1,400	1,200,434
			2654600
Media 3.9%			2,654,680
Altice U.S. Finance I Corp., Extended Term Loan,			
4.25%, 12/14/22		1,807	1,808,848
Cengage Learning Acquisitions, Inc., Term Loan:		1,007	1,000,040
1st Lien, 7.00%, 3/31/20		1,493	1,491,063
2016 B, 1.00%, 5/17/23		1,150	1,148,562
0.00%, 7/03/16 (a)(b)		2,005	
Charter Communications Operating LLC, 2016 Term Loan I, 3.50%, 1/24/23		2,585	2,595,417
Clear Channel Communications, Inc., Term Loan D, 7.20%, 1/30/19		1,603	1,227,041
Gray Television, Inc., Term Loan C, 4.25%, 6/13/21		703	705,699
Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21		1,043	1,029,261
iHeartCommunications, Inc., Extended Term Loan E, 7.95%, 7/30/19		215	163,669
Intelsat Jackson Holdings SA, Term Loan B2,		1.176	1 001 000
3.75%, 6/30/19		1,176	1,081,800
Media General, Inc., Term Loan B, 4.00%, 7/31/20		1,138	1,138,709
Neptune Finco Corp., 2015 Term Loan B, 5.00%, 10/09/22		1,555	1,566,336
Numericable U.S. LLC:		1,333	1,500,550
Term Loan B6, 4.75%, 2/10/23		1,152	1,153,553
2011 2011 20, 11/2 10, 21/2020		Par	1,100,000
Floating Rate Loan Interests (d)		(000)	Value
Media (continued)		(000)	vuiuc
Numericable U.S. LLC (continued):			
Term Loan B7, 5.00%, 1/15/24	USD	1,630	\$ 1,634,075
SBA Senior Finance II LLC, Term Loan B1,			
3.25%, 3/24/21		1,185	1,183,743
Tribune Media Co., Term Loan, 3.75%, 12/27/20		1,302	1,303,910
Univision Communications, Inc., Term Loan C4,			
4.00%, 3/01/20		2,122	2,120,950
Virgin Media Investment Holdings Ltd.:	CDD	205	120.227
Term Loan E, 4.25%, 6/30/23	GBP USD	305	439,237
Term Loan F, 3.65%, 6/30/23 Ziggo Financing Partnership:	USD	1,076	1,076,427
Term Loan B1, 3.65%, 1/15/22		412	411,685
Term Loan B2A, 3.65%, 1/15/22		281	280,356
Term Loan B3, 3.60%, 1/15/22		461	460,752
		.01	.00,702
			24,021,093
Metals & Mining 0.3%			24,021,093
Distriction of Principles		255	34,425
		233	37,723

Ameriforge Group, Inc., 2nd Lien Term Loan,		
8.75%, 12/19/20		
FMG Resources August 2006 Property Ltd., Term Loan B, 4.25%, 6/30/19	339	317,268
Freeport McMoran Copper & Gold Inc., Term Loan A, 3.21%, 5/31/18	513	501,895
Novelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22	1,077	1,073,745
		1,927,333
Multiline Retail 0.8%		
BJ s Wholesale Club, Inc.:		
1st Lien Term Loan, 4.50%, 9/26/19	1,232	1,225,759
2nd Lien Term Loan, 8.50%, 3/26/20	572	551,992
Dollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22	1,608	1,615,227
Hudson s Bay Co., 2015 Term Loan B,		
4.75%, 9/30/22	776	775,250
Neiman Marcus Group, Inc., 2020 Term Loan, 4.25%, 10/25/20	496	454,269
		4,622,497
Oil, Gas & Consumable Fuels 0.9%		
California Resources Corp., Term Loan A,		
1.00%, 10/01/19	252	230,895

BLACKROCK LIMITED DURATION INCOME TRUST

MAY 31, 2016

**BlackRock Limited Duration Income Trust (BLW)** 

		Par	
Floating Rate Loan Interests (d)		(000)	Value
Oil, Gas & Consumable Fuels (continued)		()	
CITGO Holding, Inc., 2015 Term Loan B,			
0.50%, 5/12/18	USD	347	\$ 348,853
Orillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21		511	223,118
Energy Transfer Equity LP, Term Loan,			
5.25%, 12/02/19		87	83,504
EP Energy LLC, Term Loan B3, 1.00%, 5/24/18		394	318,937
MEG Energy Corp., Refinancing Term Loan,			
.75%, 3/31/20		1,545	1,375,115
anda Patriot LLC, Term Loan B1, 6.75%, 12/19/20		645	599,850
ower Buyer LLC, 2nd Lien Term Loan,			
.25%, 11/06/20		275	264,000
amchully Midstream 3 LLC, Term Loan B,			
.75%, 10/20/21		263	223,311
eventy Seven Operating LLC, Term Loan B,			
.75%, 6/25/21 (a)(b)		103	87,006
outhcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21		39	31,492
outhcross Holdings Borrower LP, Exit Term Loan B, 4.50%, 4/13/23		35	28,248
PF II Power LLC, Term Loan B, 5.50%, 10/02/21		962	961,682
eresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22		725	682,554
VTG Holdings III Corp., 1st Lien Term Loan,			
.75%, 1/15/21		293	292,517
			5,751,082
ersonal Products 0.2%			5,751,002
IBTY, Inc., Term Loan B, 5.00%, 5/05/23		543	546,247
restige Brands, Inc., Term Loan B3,			
.51%, 9/03/21		520	521,391
			1,067,638
Pharmaceuticals 1.7%			2,22.,222
Akorn, Inc., Term Loan B, 5.25%, 4/16/21		609	611,778
Amneal Pharmaceuticals LLC, Incremental Term Loan, 6.00%, 11/01/19		585	583,383
Px Holdings BV, 2014 Incremental Term Loan, 4.25%, 3/11/21		1,526	1,500,101
Indo Luxembourg Finance Co. I Sarl, 2015 Term Loan B, 3.75%, 9/26/22		1,174	1,157,693
		Par	
		1 41	
loating Rate Loan Interests (d)		(000)	Value
harmaceuticals (continued)		(000)	
Cloating Rate Loan Interests (d) Charmaceuticals (continued) Grifols Worldwide Operations USA, Inc., Term Loan B, 3.45%, 2/27/21	USD		<b>Value</b> \$ 1,620,437
harmaceuticals (continued) rifols Worldwide Operations USA, Inc., Term Loan B, 3.45%, 2/27/21 aguar Holding Co. II, 2015 Term Loan B,	USD	(000)	
harmaceuticals (continued) rifols Worldwide Operations USA, Inc., Term Loan B, 3.45%, 2/27/21 aguar Holding Co. II, 2015 Term Loan B, 25%, 8/18/22	USD	(000)	
harmaceuticals (continued) rifols Worldwide Operations USA, Inc., Term Loan B, 3.45%, 2/27/21 Iguar Holding Co. II, 2015 Term Loan B, 25%, 8/18/22	USD	( <b>000</b> ) 1,617	\$ 1,620,437
harmaceuticals (continued) rifols Worldwide Operations USA, Inc., Term Loan B, 3.45%, 2/27/21 aguar Holding Co. II, 2015 Term Loan B, 25%, 8/18/22 aleant Pharmaceuticals International, Inc.:	USD	( <b>000</b> ) 1,617	\$ 1,620,437
harmaceuticals (continued) frifols Worldwide Operations USA, Inc., Term Loan B, 3.45%, 2/27/21 figuar Holding Co. II, 2015 Term Loan B, 2.25%, 8/18/22 faleant Pharmaceuticals International, Inc.: eries A3 Tranche A, 3.71%, 10/20/18	USD	( <b>000</b> ) 1,617 2,001	\$ 1,620,437 2,002,701
charmaceuticals (continued) derifols Worldwide Operations USA, Inc., Term Loan B, 3.45%, 2/27/21 deaguar Holding Co. II, 2015 Term Loan B, 2.25%, 8/18/22 Valeant Pharmaceuticals International, Inc.: eries A3 Tranche A, 3.71%, 10/20/18 eries A4 Tranche A, 3.69%, 4/01/20	USD	(000) 1,617 2,001	\$ 1,620,437 2,002,701 187,155
Pharmaceuticals (continued)	USD	(000) 1,617 2,001 190 250	\$ 1,620,437 2,002,701 187,155 242,239
harmaceuticals (continued) rifols Worldwide Operations USA, Inc., Term Loan B, 3.45%, 2/27/21 riguar Holding Co. II, 2015 Term Loan B, 2.25%, 8/18/22 raleant Pharmaceuticals International, Inc.: eries A3 Tranche A, 3.71%, 10/20/18 eries A4 Tranche A, 3.69%, 4/01/20 eries C2 Term Loan B, 4.75%, 12/11/19	USD	(000) 1,617 2,001 190 250 1,587	\$ 1,620,437 2,002,701 187,155 242,239 1,564,786
harmaceuticals (continued)  frifols Worldwide Operations USA, Inc., Term Loan B, 3.45%, 2/27/21  aguar Holding Co. II, 2015 Term Loan B,  2.25%, 8/18/22  faleant Pharmaceuticals International, Inc.:  eries A3 Tranche A, 3.71%, 10/20/18  eries A4 Tranche A, 3.69%, 4/01/20  eries C2 Term Loan B, 4.75%, 12/11/19  eries E Term Loan B, 4.75%, 8/05/20  rofessional Services 1.2%	USD	(000) 1,617 2,001 190 250 1,587	\$ 1,620,437 2,002,701 187,155 242,239 1,564,786 674,590
harmaceuticals (continued)  frifols Worldwide Operations USA, Inc., Term Loan B, 3.45%, 2/27/21  aguar Holding Co. II, 2015 Term Loan B,  2.25%, 8/18/22  faleant Pharmaceuticals International, Inc.:  eries A3 Tranche A, 3.71%, 10/20/18  eries A4 Tranche A, 3.69%, 4/01/20  eries C2 Term Loan B, 4.75%, 12/11/19  eries E Term Loan B, 4.75%, 8/05/20  rofessional Services 1.2%  ccosta Holdco, Inc., 2015 Term Loan,	USD	(000) 1,617 2,001 190 250 1,587 685	\$ 1,620,437 2,002,701 187,155 242,239 1,564,786 674,590 10,144,863
harmaceuticals (continued) rifols Worldwide Operations USA, Inc., Term Loan B, 3.45%, 2/27/21 aguar Holding Co. II, 2015 Term Loan B, 25%, 8/18/22 aleant Pharmaceuticals International, Inc.: eries A3 Tranche A, 3.71%, 10/20/18 eries A4 Tranche A, 3.69%, 4/01/20 eries C2 Term Loan B, 4.75%, 12/11/19 eries E Term Loan B, 4.75%, 8/05/20  rofessional Services 1.2% costa Holdco, Inc., 2015 Term Loan, 25%, 9/26/21	USD	(000) 1,617 2,001 190 250 1,587	\$ 1,620,437 2,002,701 187,155 242,239 1,564,786 674,590
harmaceuticals (continued) rifols Worldwide Operations USA, Inc., Term Loan B, 3.45%, 2/27/21 aguar Holding Co. II, 2015 Term Loan B, 2.5%, 8/18/22 aleant Pharmaceuticals International, Inc.: eries A3 Tranche A, 3.71%, 10/20/18 eries A4 Tranche A, 3.69%, 4/01/20 eries C2 Term Loan B, 4.75%, 12/11/19 eries E Term Loan B, 4.75%, 8/05/20  rofessional Services 1.2% costa Holdco, Inc., 2015 Term Loan, 2.5%, 9/26/21 dvantage Sales & Marketing, Inc.:	USD	(000) 1,617 2,001 190 250 1,587 685	\$ 1,620,437 2,002,701 187,155 242,239 1,564,786 674,590 10,144,863 493,293
harmaceuticals (continued) rifols Worldwide Operations USA, Inc., Term Loan B, 3.45%, 2/27/21 aguar Holding Co. II, 2015 Term Loan B, 25%, 8/18/22 aleant Pharmaceuticals International, Inc.: eries A3 Tranche A, 3.71%, 10/20/18 eries A4 Tranche A, 3.69%, 4/01/20 eries C2 Term Loan B, 4.75%, 12/11/19 eries E Term Loan B, 4.75%, 8/05/20  rofessional Services 1.2% costa Holdco, Inc., 2015 Term Loan, 25%, 9/26/21 dvantage Sales & Marketing, Inc.: 014 1st Lien Term Loan, 4.25%, 7/23/21	USD	(000) 1,617 2,001 190 250 1,587 685	\$ 1,620,437 2,002,701 187,155 242,239 1,564,786 674,590 10,144,863 493,293 593,912
charmaceuticals (continued) dirifols Worldwide Operations USA, Inc., Term Loan B, 3.45%, 2/27/21 diaguar Holding Co. II, 2015 Term Loan B, 2.25%, 8/18/22 Valeant Pharmaceuticals International, Inc.: eries A3 Tranche A, 3.71%, 10/20/18 eries A4 Tranche A, 3.69%, 4/01/20 eries C2 Term Loan B, 4.75%, 12/11/19 eries E Term Loan B, 4.75%, 8/05/20  Professional Services 1.2% Accosta Holdco, Inc., 2015 Term Loan, 2.25%, 9/26/21 Advantage Sales & Marketing, Inc.: 014 1st Lien Term Loan, 4.25%, 7/23/21 014 2nd Lien Term Loan, 7.50%, 7/25/22	USD	(000)  1,617  2,001  190  250 1,587  685	\$ 1,620,437 2,002,701 187,155 242,239 1,564,786 674,590 10,144,863 493,293 593,912 576,262
harmaceuticals (continued)  frifols Worldwide Operations USA, Inc., Term Loan B, 3.45%, 2/27/21  figuar Holding Co. II, 2015 Term Loan B,  2.25%, 8/18/22  faleant Pharmaceuticals International, Inc.:  feries A3 Tranche A, 3.71%, 10/20/18  feries A4 Tranche A, 3.69%, 4/01/20  feries C2 Term Loan B, 4.75%, 12/11/19  feries E Term Loan B, 4.75%, 8/05/20  frofessional Services  1.2%  1.2%  1.25%, 9/26/21  1.20d avantage Sales & Marketing, Inc.:  1.21	USD	(000) 1,617 2,001 190 250 1,587 685	\$ 1,620,437 2,002,701 187,155 242,239 1,564,786 674,590 10,144,863 493,293 593,912
harmaceuticals (continued)  frifols Worldwide Operations USA, Inc., Term Loan B, 3.45%, 2/27/21  aguar Holding Co. II, 2015 Term Loan B, .25%, 8/18/22  aleant Pharmaceuticals International, Inc.:  eries A3 Tranche A, 3.71%, 10/20/18  eries A4 Tranche A, 3.69%, 4/01/20  eries C2 Term Loan B, 4.75%, 12/11/19  eries E Term Loan B, 4.75%, 8/05/20  rofessional Services 1.2% .costa Holdco, Inc., 2015 Term Loan, .25%, 9/26/21 .dvantage Sales & Marketing, Inc.: 014 1st Lien Term Loan, 4.25%, 7/23/21 014 2nd Lien Term Loan, 7.50%, 7/25/22 mdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18  N Assignment, Inc., 2015 Term Loan,	USD	(000)  1,617  2,001  190  250  1,587  685  496  597  605  1,047	\$ 1,620,437 2,002,701 187,155 242,239 1,564,786 674,590 10,144,863 493,293 593,912 576,262 1,045,541
harmaceuticals (continued)  frifols Worldwide Operations USA, Inc., Term Loan B, 3.45%, 2/27/21  figuar Holding Co. II, 2015 Term Loan B,  2.25%, 8/18/22  faleant Pharmaceuticals International, Inc.:  feries A3 Tranche A, 3.71%, 10/20/18  feries A4 Tranche A, 3.69%, 4/01/20  feries C2 Term Loan B, 4.75%, 12/11/19  feries E Term Loan B, 4.75%, 8/05/20  frofessional Services  1.2%  1.2%  1.25%, 9/26/21  1.20d avantage Sales & Marketing, Inc.:  1.21	USD	(000)  1,617  2,001  190  250 1,587  685	\$ 1,620,437 2,002,701 187,155 242,239 1,564,786 674,590 10,144,863 493,293 593,912 576,262

SIRVA Worldwide, Inc., Term Loan,		
7.50%, 3/27/19		
Sterling Infosystems, Inc., 1st Lien Term Loan B, 5.75%, 6/20/22	696	692,393
TransUnion LLC, Term Loan B2, 3.50%, 4/09/21	2.348	2.347.234
, , , , , , , , , , , , , , , , , , , ,	,	,, -
		7 520 104
		7,538,104
Real Estate Investment Trusts (REITs) 0.3%		
Communications Sales & Leasing, Inc., Term Loan B, 5.00%, 10/24/22	603	598,378
MGM Growth Properties LLC, 2016 Term Loan B, 4.00%, 4/25/23	1,060	1,066,434
		1.664.812
Real Estate Management & Development 0.6%		1,001,012
CityCenter Holdings LLC, Term Loan B,		
4.25%, 10/16/20	756	757,896
DTZ U.S. Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21	1.047	1.043.071
	,, ,	, -,

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BLACKROCK LIMITED DURATION INCOME TRUST

**BlackRock Limited Duration Income Trust (BLW)** 

		Par	
Floating Rate Loan Interests (d)		(000)	Value
Real Estate Management & Development (continued)			
Realogy Corp.:			
Extended Letter of Credit, 0.46%, 10/10/16	USD	47	\$ 46,032
Term Loan A, 2.69%, 10/23/20		485	475,300
Term Loan B, 3.75%, 3/05/20		1,345	1,346,842
			2 ((0 111
Road & Rail 0.4%			3,669,141
Hertz Corp., Term Loan B2, 3.00%, 3/11/18		1,390	1,386,414
Road Infrastructure Investment LLC:		1,370	1,300,717
1st Lien Term Loan, 4.25%, 3/31/21		288	285,845
2nd Lien Term Loan, 7.75%, 9/30/21		675	664,875
			·
			2,337,134
Semiconductors & Semiconductor Equipment 1.0%			_,,
Avago Technologies Cayman Ltd., 2016 Term Loan B1, 4.25%, 2/01/23		4,555	4,565,886
Microsemi Corp., 2015 Term Loan B, 5.25%, 1/15/23		278	280,193
NXP BV, 2015 Term Loan B, 3.75%, 12/07/20		911	913,122
ON Semiconductor Corp., Term Loan B,			
5.25%, 3/31/23		210	211,357
			5,970,558
Software 1.4%			
Infor US, Inc., Term Loan B5, 3.75%, 6/03/20		1,211	1,186,041
Informatica Corp., Term Loan, 4.50%, 8/05/22		896	884,494
IQOR US, Inc., Term Loan B, 6.00%, 4/01/21 Kronos, Inc.:		340	278,852
2nd Lien Term Loan, 9.75%, 4/30/20		666	679,672
Initial Incremental Term Loan,		000	077,072
4.50%, 10/30/19		492	492,039
Mitchell International, Inc.:			,,,,,
1st Lien Term Loan, 4.50%, 10/13/20		612	607,798
2nd Lien Term Loan, 8.50%, 10/11/21		600	553,998
SolarWinds, Inc., Term Loan, 6.50%, 2/03/23		920	919,715
Solera Holdings, Inc., Term Loan B, 5.75%, 3/03/23		440	442,385
		Par	
Floating Rate Loan Interests (d)		(000)	Value
Software (continued)	Hab	502	ф. 502.607
Sophia LP, 2015 Term Loan B, 4.75%, 9/30/22 SS&C Technologies, Inc.:	USD	503	\$ 502,607
2015 Term Loan B1, 4.01%, 7/08/22		1,929	1,935,716
2015 Term Loan B2, 4.02%, 7/08/22		265	266,166
2010 101111 20111 221, 110210, 1100122		200	200,100
			8,749,483
Specialty Retail 0.6%			0,749,403
Michaels Stores, Inc.:			
Incremental 2014 Term Loan B2,			
4.00%, 1/28/20		561	562,679
Term Loan B, 3.75%, 1/28/20		595	596,141
Party City Holdings, Inc., 2015 Term Loan B,			
4.25%, 8/19/22		1,214	1,210,045
Petco Animal Supplies, Inc.:		250	261.201
2016 Term Loan B1, 5.75%, 1/26/23		359	361,391
2016 Term Loan B2, 5.64%, 1/26/23  PatSmort, Inc. Term Loan B. 4, 25%, 2/11/22		449	451,492
PetSmart, Inc., Term Loan B, 4.25%, 3/11/22		220	219,637

3,401,385

Technology Hardware, Storage & Peripherals 0.3%		
Dell International LLC, Term Loan B2,		
4.00%, 4/29/20	995	995,167
Dell, Inc., Term Loan C, 3.75%, 10/29/18	635	634,396
		1,629,563
Textiles, Apparel & Luxury Goods 0.1%		1,029,303
Ascend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18	558	549,840
J. Crew Group, Inc., Term Loan B, 4.00%, 3/05/21	211	156,549
Samsonite International SA, Term Loan B,	211	130,349
	170	171 260
4.00%, 5/12/23	170	171,360
		877,749
Thrifts & Mortgage Finance 0.1%		
IG Investment Holdings LLC, Term Loan B,		
6.00%, 10/29/21	842	838,358
Trading Companies & Distributors 0.1%		
Beacon Roofing Supply, Inc., Term Loan B,		
4.00%, 10/01/22	457	458,143
Nexeo Solutions LLC, 2016 Term Loan,		
1.00%, 5/05/23	110	110,069
		568,212
		300,212

BLACKROCK LIMITED DURATION INCOME TRUST

MAY 31, 2016

**BlackRock Limited Duration Income Trust (BLW)** 

		Par	
Floating Rate Loan Interests (d) Transportation 0.1%		(000)	Value
Gruden Acquisition, Inc., 1st Lien Term Loan, 5.75%, 8/18/22	USD	499	\$ 450,745
Transportation Infrastructure 0.1%			
Penn Products Terminals LLC, Term Loan B,		492	479 421
4.75%, 4/13/22 Wireless Telecommunication Services 0.9%		492	478,431
LTS Buyer LLC, 1st Lien Term Loan,			
4.00%, 4/13/20		1,707	1,701,383
New Lightsquared LLC: 2015 2nd Lien Term Loan,			
13.50%, 12/07/20		27	19,188
PIK Exit Term Loan (9.75% PIK),			
9.75%, 6/15/20 (h)		2,500	2,300,000
T-Mobile USA, Inc., Term Loan B, 3.50%, 11/09/22		1,257	1 265 201
5.50%, 11/09/22		1,237	1,265,201
			5,285,772
Total Floating Rate Loan Interests 37.7%			231,008,090
Foreign Agency Obligations			
Argentine Republic Government International Bond (e)(f):			
7.50%, 4/22/26		3,008	3,156,896
7.63%, 4/22/46 Cyprus Government International Bond,		2,422	2,476,495
4.63%, 2/03/20 (e)	EUR	2,600	3,070,225
Iceland Government International Bond:		,	,,,,,
4.88%, 6/16/16	USD	187	187,144
5.88%, 5/11/22 Particul Covernment International Panel		3,030	3,463,048
Portugal Government International Bond, 5.13%, 10/15/24 (e)		4,680	4,671,061
Total Foreign Agency Obligations 2.8%		.,000	17,024,869
Non-Agency Mortgage-Backed Securities			
Collateralized Mortgage Obligations 2.0% Countrywide Alternative Loan Trust,			
Series 2005-54CB, Class 3A4, 5.50%, 11/25/35		3,577	3,325,220
Countrywide Home Loan Mortgage Pass-Through Trust:			
Series 2005-17, Class 1A6,		222	754 100
5.50%, 9/25/35 Series 2006-17, Class A2,		777	754,122
6.00%, 12/25/36		1,909	1,727,616
Series 2007-HY5, Class 3A1,		,	
4.64%, 9/25/37 (d)		1,347	1,227,014
Non-Agency Mortgage-Backed Securities		Par (000)	Value
Collateralized Mortgage Obligations (continued)		(000)	y andC
GSR Mortgage Loan Trust, Series 2005-AR5, Class 2A3, 2.85%, 10/25/35 (d)	USD	1,278	\$ 1,122,313
Hilton USA Trust, Series 2013-HLT, Class EFX,			
4.45%, 11/05/30 (d)(e)		4,162	4,171,162
			10.207.447
Commercial Mortgage-Backed Securities 10.5%			12,327,447
Banc of America Commercial Mortgage Trust, Series 2007-4, Class A4, 5.74%, 2/10/51 (d)		1,446	1,487,477
Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C,		-,	.,,.,
3.60%, 4/14/33 (d)(e)		4,830	4,823,861
		2,825	2,646,741

Citigroup Commercial Mortgage Trust, Series 2015-SSHP, Class D, 3 48% 9/15/27 (d)(e)

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3.48%, 9/15/27 (d)(e)		
Commercial Mortgage Pass-Through		
Certificates (d)(e):		
Series 2013-LC13, Class D, 5.05%, 8/10/46	3,530	3,102,108
Series 2014-KYO, Class F, 3.94%, 6/11/27	1,075	1,060,052
Series 2014-PAT, Class E, 3.58%, 8/13/27	1,000	971,882
Series 2014-PAT, Class F, 2.88%, 8/13/27	2,000	1,860,849
Commercial Mortgage Trust:		
Series 2013-LC6, Class B, 3.74%, 1/10/46	1,110	1,153,814
Series 2013-LC6, Class D,		
4.28%, 1/10/46 (d)(e)	1,330	1,194,704
Series 2015-3BP, Class A, 3.18%, 2/10/35 (e)	5,930	6,109,388
Series 2015-CR22, Class B, 3.93%, 3/10/48 (d)	5,000	5,147,606
Core Industrial Trust, Series 2015-TEXW, Class D, 3.85%, 2/10/34 (d)(e)	3,615	3,566,640
Credit Suisse Commercial Mortgage Trust, Series 2006-C5, Class AM, 5.34%, 12/15/39	1,850	1,870,754
Credit Suisse Mortgage Capital Certificates (d):		
Series 2007-C2, Class A2, 5.45%, 1/15/49	5	4,998
Series 2007-C5, Class AAB, 5.62%, 9/15/40	301	303,928
CSAIL Commercial Mortgage Trust, Series 2015-C1, Class B, 4.04%, 4/15/50 (d)	890	942,680

BLACKROCK LIMITED DURATION INCOME TRUST

BlackRock Limited Duration Income Trust (BLW)

		Par	
Non-Agency Mortgage-Backed Securities		(000)	Value
Commercial Mortgage-Backed Securities (continued)		(000)	value
GAHR Commercial Mortgage Trust,			
Series 2015-NRF (d)(e):			
Class DFX, 3.38%, 12/15/19	USD	4,830	\$ 4,723,174
Class GFX, 3.38%, 12/15/19	CSD	2,500	2,288,322
Goldman Sachs Mortgage Securities Trust,		2,300	2,200,322
Series 2014-GSFL, Class D,			
4.33%, 7/15/31 (d)(e)		1,140	1,097,297
Greenwich Capital Commercial Funding Corp. Commercial Mortgage Trust,		1,140	1,097,297
Series 2006-GG7, Class AM,			
5.92%, 7/10/38 (d)		1.610	1 600 125
		1,610	1,608,135
GS Mortgage Securities Corp. II,			
Series 2013-GC10, Class B,		1.005	2.060.102
3.68%, 2/10/46 (e)		1,995	2,068,183
JPMBB Commercial Mortgage Securities Trust, Series 2013-C15, Class D,			
5.05%, 11/15/45 (d)(e)		1,400	1,318,083
JPMorgan Chase Commercial Mortgage Securities Corp.:			
Series 2004-LN2, Class A2,			
5.12%, 7/15/41		55	55,243
Series 2007-CB19, Class A4,			
5.70%, 2/12/49 (d)		2,078	2,132,674
Series 2012-LC9, Class XA,			
1.84%, 12/15/47 (d)		14,119	995,861
JPMorgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18, Class A4,			
5.44%, 6/12/47		1,879	1,906,298
LB-UBS Commercial Mortgage Trust (d):			
Series 2007-C2, Class AM, 5.49%, 2/15/40		500	506,569
Series 2007-C6, Class A4, 5.86%, 7/15/40		3,663	3,732,320
Merrill Lynch Mortgage Trust, Series 2007-C1, Class A1A, 5.83%, 6/12/50 (d)		1,339	1,372,845
Wachovia Bank Commercial Mortgage Trust,		,	,- , ,
Series 2007-C33, Class A4,			
5.95%, 2/15/51 (d)		1,898	1,936,795
WF-RBS Commercial Mortgage Trust,		1,070	1,230,723
Series 2012-C8:			
Class B, 4.31%, 8/15/45		1,085	1,159,844
		1,395	
Class C, 4.87%, 8/15/45 (d)		1,393	1,457,425
			64,606,550
		Par	
Non-Agency Mortgage-Backed Securities		(000)	Value
Interest Only Commercial Mortgage-Backed Securities 0.3%		(000)	7 diuc
Commercial Mortgage Loan Trust,			
Series 2015-LC21, Class XA,			
	USD	16,161	\$ 810,401
0.88%, 7/10/48 (d)	USD	10,101	\$ 610,401
WF-RBS Commercial Mortgage Trust,			
Series 2014-C20, Class XA,		14.607	077.100
1.20%, 5/15/47 (d)		14,607	877,189
			1,687,590
Total Non-Agency Mortgage-Backed Securities 12.8%			78,621,587
			. ,

Beneficial

Interest

Other Interests (I) (000)

Auto Components 0.0%		
Lear Corp. Escrow	1,000	10
Construction Materials 0.0%		
USI Senior Holdings	6	161,349
Total Other Interests 0.0%		161,359

	Par	
Preferred Securities Capital Trusts	(000)	
Aerospace 0.0%		
Telefonica Europe BV, 5.00% (d)(k)	100	112,943
Banks 4.4%		
Banco Bilbao Vizcaya Argentaria SA,		
6.75% (d)(k)	200	204,728
Banco Popular Espanol SA, 8.25% (d)(k)	200	195,159
Banco Santander SA, Series ., 6.25% (d)(k)	200	198,608
BNP Paribas SA, 7.38% (d)(e)(f)(k)	200	199,500
Capital One Financial Corp., Series E,		
5.55% (d)(f)(k)	3,000	3,001,500
Citigroup, Inc., 5.90% (d)(f)(k)	5,000	5,006,250
Citigroup, Inc., 5.95% (d)(f)(k)	1,370	1,371,284
Citigroup, Inc., Series R, 6.13% (d)(f)(k)	950	967,812
Citigroup, Inc., Series T, 6.25% (d)(k)	285	294,562

BLACKROCK LIMITED DURATION INCOME TRUST

MAY 31, 2016

**BlackRock Limited Duration Income Trust (BLW)** 

Path			Par	
Cooperative Rabobank UA, 6.63% (d)(k)         USD         200         \$ 227,002           Links Sangholo SpA, 7.00% (d)(k)         6.690         6.965,628           Series U, 6.13% (d)(f)(k)         6.690         3,022,975           Series U, 5.00% (d)(f)(k)         3,000         3,109,350           Series S, 5.90% (d)(f)(k)         1,110         1,187,505           Series S, 5.90% (d)(f)(k)         1,110         1,187,505           Capital Markets 0.9%         27,067,356         2,7667,356           Capital Markets 0.9%         1,188         1,084,916           Series L, 5.70% (d)(f)(k)         1,189         1,084,916           Morgan Stunley, Series R, 5.55% (d)(f)(k)         2,546         2,465,648           State Street Corp., Series F, 5.55% (d)(f)(k)         2,00         2,645,648           State Street Corp., Series F, 5.55% (d)(f)(k)         200         226,435           7.70% (d)(k)         200         226,435           7.00% (d)(k)         200         26,455           Diversified Financial Services 1,7%         1,241         1,270,861           Bank of America Corp:         5,653,145         1,270         1,470         1,470           Series D, 5.30% (d)(k)         1,0         1,973         1,470,130         1,470,130	Capital Trusts		(000)	Value
Intess Anyapato SpA, 2,00% (d)(k)   2,00%   2,15,20%   2,00	Banks (continued)			
PMorgan Chase:   Series U, 5.09% (d)f(d)(s)		USD		
Series V, 1.01% (φ/10/k)         4.060         3.922.975           Series V, 5.00% (φ/10/k)         4.060         3.922.975           Wells Fargo & Co:         3.000         3.109.358           Series S, 1.58% (φ/10/k)         1.110         1.187.700           Capital Markets 0.9%         27,067.356           Copital Markets 0.9%         3.108.358         3.108.4516           Morgan Stankey, Series H, 5.45% (φ/10/k)         1.080         1.084.916           Morgan Stankey, Series H, 5.45% (φ/10/k)         1.025         1.067.656           UBS Group AG         2.246         2.465.68           State Steet Coop, Series F, 5.25% (φ/10/k)         1.025         1.667.656           UBS Group AG         2.00         2.08.500           Diversified Financial Services 1.7%         2.00         2.08.500           Diversified Financial Services 1.7%         1.241         1.270.861           Scries AA, 6.10% (φ/10/k)         1.241         1.270.861           Scries AA, 6.10% (φ/10/k)         1.02         1.703.31           Scries AA, 6.10% (φ/10/k)         1.01         1.473.31           Scries AA, 6.10% (φ/10/k)         1.01         1.973.31           Scries AA, 6.10% (φ/10/k)         1.02         1.703.31           Scries AA, 6.10%			200	215,298
Series V, 5.00% (dl/0)(s)         4,060         3,922.975           Wells Fargos & Co.:         Series S, 5.90% (dl/0)(s)         3,000         3,109.356           Series S, 5.90% (dl/0)(s)         1,110         1,187,700           Capital Markets 0.9%	· ·			
Wells Fargo & Co.:   Series V. 5.88% (d)(f)(k)				
Series S. 5.90% (d)f)(k)         3,000         3,109,350           Series U. 5.88% (d) (f)(k)         1,110         1,187,700           Capital Markets 0.9%           Goldman Sachs Group, Inc.,         Series I. 5,70% (d)f(k)         1,089         1,084,916           Morgan Stanley, Series B. 5,45% (d) (f)(k)         2,546         2,465,648           State Street Copp., Series F. 5,25% (d) (f)(k)         200         226,425           UBS Group AG         200         208,500           To 7,00% (d)(k)         200         208,500           To 7,00% (d)(k)         200         208,500           Diversified Financial Services 1.7%           Bank of America Copp:           Series AA, 6.10% (d)(f)(k)         1,241         1,270,861           Series AA, 6.10% (d)(f)(k)         1,241         1,270,861           Series AA, 6.10% (d)(f)(k)         1,250         1,170,313           Series AA, 6.10% (d)(f)(k)         1,250         1,170,313           Series AB, 6.20% (d)(f)(k)         1,290         1,170,313           Series AB, 6.25% (d)(f)(k)         1,290         1,274,470           Series AB, 6.25% (d)(f)(k)         1,290         1,254 <td></td> <td></td> <td>4,060</td> <td>3,922,975</td>			4,060	3,922,975
Series U, 5.88% (d)(f)(k)	· · · · · · · · · · · · · · · · · · ·		2.000	2.400.250
Paper   Pape				
Capital Markets 0.9%           Goldman Sachs Group, Inc.,         1.08         1.084.916           Morgan Stanley, Series H. 5.45% (dl)(fl)(k)         2.546         2.465.648           Morgan Stanley, Series H. 5.45% (dl)(fl)(k)         1.625         1.667.656           UBS Group AG         200         226.425           5.75% (dl)(k)         200         208.200           7.00% (dl)(k)         200         208.200           Diversified Financial Services 1.7%           Bank of America Corp.	Series U, 5.88% (d)(f)(k)		1,110	1,187,700
Goldman Sachs Group, Inc.         1,089         1,084 of           Scries L 5,76% (dlyft)k)         2,346         2,465,648           State Street Corp., Series H, 5,45% (dlyft)k)         2,00         2,265,648           State Street Corp., Series H, 5,45% (dlyft)k)         200         226,625           5,75% (dlyk)         200         208,800           5,75% (dlyk)         200         208,800           Diversified Financial Services 1,7%           Bank of America Corp.         3         1,241         1,270,861           Series A, 6,10% (dlyft)k)         1,241         1,270,861           Series A, 6,10% (dlyft)k)         1,250         1,170,31           Series A, 6,10% (dlyft)k)         1,250         1,170,31           Series A, 5,26% (dlyft)k)         1,250         1,70,31           Series A, 5,26% (dlyft)k)         1,292         1,974,81           Credit Agricole SA, 6,5% (dlyft)k         1,929         1,974,81           Series M, 5,38% (dlyft)k)         1,450         1,553,438           Ordidman Sachs Group, Inc.         1,450         1,553,438           Ordidman Sachs Group, Inc.         2,000         2,254,12           Series M, 5,38% (dlyft)k)         2,00         2,254,12           Series M, 5,38% (dly	Capital Maybeta 0.00/			27,067,356
Scries L, 5.70% (d)(f)(k)         1,089         1,084.56.68           Morgan Stanley, Series H, 5.45% (d)(f)(k)         2,546         2,486.668           State Street Corp., Series F, 5.25% (d)(f)(k)         1,625         1,667.656           UBB Group AG         200         226.425           7,00% (d)(k)         200         208.500           **S.55% (d)(k)         200         208.500           **Diversified Financial Services 1.7%           Bank of America Corp.:         ***         ***           Series AA, 6.10% (d)(f)(k)         1,241         1,270.861           Series DM, 6.30% (d)(k)         1,80         191.025           Series DM, 6.30% (d)(k)         1,80         191.025           Series DM, 6.30% (d)(k)         1,80         191.025           Series DM, 6.30% (d)(k)         1,90         1,974.81           Credit Agricole SA, 6.50% (d)(k)         10         109.457           Goldman Sachs Group, Inc.         1,730         1,686.923           Macquarie Bank Ld., 10.25% (d)         1,30         1,586.923           Macquarie Bank Ld., 10.25% (d)         2,00         225.472           Societe Generale SA, 6.00% (d)(k)         2,00         225.472           Diversified Telecommunication Services 0.1%				
Morgan Stanley, Series H, 5.45% (d)(f)(k)         2,465, 648           State Street Corp., Series F, 5.25% (d)(f)(k)         1,625         1,667,656           UBS Group AG         200         226,425           5.75% (d)(k)         200         208,500           Ovo% (d)(k)         200         208,500           Diversified Financial Services 1.78           Bank of America Corp:         5         1,241         1,270,861           Series AA, 6.10% (d)(f)(k)         1,240         1,270,861           Series AG, 50% (d)(f)(k)         1,250         1,170,318           Series AG, 5.60% (d)(f)(k)         1,250         1,170,318           Series AG, 5.60% (d)(f)(k)         1,250         1,170,318           Series AG, 5.36% (d)(f)(k)         1,00         1,944           Ceries AG, 5.36% (d)(f)(k)         1,00         1,947           Ceries AG, 5.36% (d)(f)(k)         1,00         1,947           Ceries AG, 5.36% (d)(f)(k)         1,00         1,948           Ceries AG, 5.36% (d)(f)(k)         1,00         1,948           Ceries AG, 5.36% (d)(f)(k)         2,00         2,524           Ceries AG, 5.36% (d)(f)(k)         2,00         2,524           Ceries AG, 5.36% (d)(f)(k)         2,00         2,524 <td>•</td> <td></td> <td>1.090</td> <td>1 004 014</td>	•		1.090	1 004 014
Sate Street Corp., Series F, 5.25% (d)(f)(k)				
UBS Group AG         200         226.425           7.00% (d)(k)         200         226.425           7.00% (d)(k)         200         208.500           5.553,145           Diversified Financial Services 1.7%           Bank of America Corp.:           Series AA, 6.10% (d)(f)(k)         1.241         1.270,861           Series AB, 6.10% (d)(f)(k)         1.80         191,025           Series DD, 6.30% (d)(k)         1.80         191,023           Series DD, 6.30% (d)(k)         1.50         1.470,313           Series V, 5.13% (d)(k)         1.510         479,400           Series V, 5.13% (d)(k)         1.99         1.974,814           Credit Agricole SA, 6.50% (d)(k)         1.00         1.09,457           Goldman Sachs Group, Inc.         1.730         1.686,923           Macquarie Bank Ltd., 10.25% (d)         1.730         1.686,923           Macquarie Bank Ltd., 10.25% (d)         2.00         1.254,472           Societe Generale SA, 6.00% (d)(e)(f)(k)         2.00         1.254,472           Societe Generale SA, 6.00% (d)(k)         2.00         2.25,41           Insurance Lrope BV, 4.20% (d)(k)         2.00         2.20,254           Insurance Lrope BV, 4.20% (d)(k) <t< td=""><td>•</td><td></td><td></td><td></td></t<>	•			
5.75% (d)(k)       200       226,425         7.00% (d)(k)       200       208,500         5.653,145         Diversified Financial Services 1.7%         Bank of America Corp.:       1.241       1.270,861         Series DA, 6.30% (d)(k)       180       191,025         Series DB, 6.30% (d)(k)       180       191,025         Series DB, 5.30% (d)(k)       1510       479,400         Series VB, 5.30% (d)(k)       100       109,457         Series X, 6.25% (d)(f)(k)       100       109,457         Series X, 6.25% (d)(f)(k)       1,730       1,868,923         Series M, 5.38% (d)(f)(k)       1,730       1,868,923         Series M, 5.38% (d)(f)(k)       200       225,472         Societe Generale SA, 6.00% (d)(e)(f)(k)       200       225,472         Societe Generale SA, 6.00% (d)(e)(f)(k)       200       225,472         Societe Generale SA, 6.00% (d)(k)       200       222,541         Insurance 1.7%       200       222,541         Hartford Financial Services Group, Inc., 8.13% (d)(f)       2,500       2,706,250         Liberly Mutual Group, Inc., 7.00% (d)(e)(f)       3,250       3,424,850         Prudential Financial, Inc., 5.63% (d)(f)       3,250       3,250			1,023	1,007,030
7,00% (d)(k) 200 208,500 5,653,145 50 5,653,			200	226.425
Series A, A. 6.10% (d)(f)(k)   1,241   1,270,861   1,270,861   1,241   1,270,861   1,241   1,270,861   1,241   1,270,861   1,241   1,270,861   1,250   1,170,313   1,250   1				
Diversified Financial Services   1.7%	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		200	200,500
Bank of America Corp.:         Series AA, 6.10% (dl)f(k)         1,241         1,270,861           Series DA, 6.10% (dl)f(k)         180         191,025           Series U, 5.20% (dl)f(k)         1,250         1,170,313           Series V, 5.13% (dl)f(k)         1510         479,400           Series X, 5.25% (dl)f(k)         1,929         1,974,814           Credit Agricole SA, 6.50% (dl)(k)         1,930         1,866,923           Macquarie Bank Ltd., 10.25% (dl)         1,130         1,866,923           Agricole Manager Sa, 4.00% (dl)(k)         200         225,472           Societe Generale SA, 6.00% (dl)(e)(fl)(k)         200         222,541           Insurance L7%         200         270,253           Hartford Financia Bervices Group, Inc., 8.13% (dl)(f)         2,500         2,700,250           <	Diversified Financial Services 1.7%			5,653,145
Series AA, 6.10% (d)f(t)k         1,241         1,270.861           Series DD, 6.30% (d)(k)         180         191.025           Series U, 5.20% (d)(f)(k)         1,250         1,170.313           Series V, 5.20% (d)(f)(k)         510         479.400           Series X, 6.25% (d)(f)(k)         100         109.457           Goldman Sachs Group, Inc.         8         1,250         1,270.861           Series M, 5.38% (d)(f)(k)         1,730         1,686.923           Macquarie Bank Ltd., 10.25% (d)         1,450         1,535.438           Orange SA, 4.00% (d)(k)         200         225,472           Societe Generale SA, 6.00% (d)(e)(f)(k)         200         225,472           Telefonica Europe BV, 4.20% (d)(k)         200         222,541           Insurance 1.7%         200         2,206.250           Latefonica Europe BV, 4.20% (d)(k)         2,500         2,706.250           Latery Mutual Group, Inc., 8.13% (d)(f)         2,500         3,242.850           Prudential Financial, Inc., 5.63% (d)(f)         3,250         3,424.850           Par           Capital Truts         (000)         Value           Insurance (continued)         10,286.225           Oi, Gas & Consumable Fuels (0.0%         10,286.225				
Series DD, 6.30% (d)(k)         180         191,025           Series U, 5.20% (d)(f)(k)         1,250         1,170,313           Series V, 5.13% (d)(k)         510         479,400           Series X, 6.25% (d)(f)(k)         1,929         1,974,814           Credit Agricole SA, 6.50% (d)(k)         100         109,457           Goldman Sachs Group, Inc.,         1,730         1,686,923           Macquarie Bank Lat, 10,25% (d)         1,450         1,535,438           Orange SA, 4,00% (d)(k)         200         225,472           Societe Generale SA, 6,00% (d)(e)(f)(k)         2,000         1,820,000           Diversified Telecommunication Services 0.1%           Telefonica Europe BV, 4,20% (d)(k)         2,00         2,206,254           Insurance 1,7%         1,00         2,500         2,706,250           Liberty Mutual Group, Inc., 8,13% (d)(f)         2,50         2,706,250           Liberty Mutual Group, Inc., 7,00% (d)(e)(f)         3,250         3,424,850           Pudential Financial, Inc., 5,63% (d)(f)         USD         3,500         \$3,285,800           Capital Trusts         (000)         Value           Insurance (continued)         USD         3,500         \$3,285,800           Oil, Gas & Consumable Fuels 0.0%<	•		1,241	1,270,861
Series V, 5.20% (d)f(p)k)         1,250         1,170.313           Series V, 5.13% (d)(k)         1,929         1,974.814           Credit Agricole SA, 6.50% (d)(k)         1,00         109.457           Goldman Sachs Group, Inc.         1,70         1,686.923           Macquarie Bank Ltd., 10.25% (d)         1,450         1,535,438           Orange SA, 4.00% (d)(k)         200         225.472           Societe Generale SA, 6.00% (d)(e)(f)(k)         200         222.547           Societe Generale SA, 6.00% (d)(e)(f)(k)         200         222.541           Insurance 1.7%         200         222.541           Insurance 1.7%         200         222.541           Hartford Financial Services Group, Inc., 8.13% (d)(f)         2,500         2,706.250           Liberty Mutual Group, Inc., 7.00% (d)(e)(f)         1,005         869.325           Prudential Financial, Inc., 5.63% (d)(f)         3,250         3,224.850           Par           Capital Trusts         (000)         Value           Insurance (continued)         USD         3,500         \$3,285.800           Oil, Gas & Consumable Fuels 0.0%         100         99,553           Goll, Gas & Consumable Fuels 0.0%         100         114,580				
Series V, 5.13% (d)(k)         510         479,400           Series X, 6.25% (d)(f)(f)(k)         1,929         1,974,814           Credit Agricole SA, 6.50% (d)(k)         100         109,457           Goldman Sachs Group, Inc.,         1,730         1,686,923           Macquarie Bank Ltd., 10,25% (d)         1,730         1,535,438           Orange SA, 4.00% (d)(k)         200         225,472           Societe Generale SA, 6.00% (d)(e)(f)(k)         200         225,472           Societe Generale SA, 6.00% (d)(e)(f)(k)         200         222,547           Telefonica Europe BV, 4.20% (d)(k)         200         222,541           Telefonica Europe BV, 4.20% (d)(k)         200         222,541           Hartford Financial Services Group, Inc., 8.13% (d)(f)         2,500         2,706,250           Liberty Mutual Group, Inc., 7.00% (d)(e)(f)         1,005         869,325           Prudential Financial, Inc., 5.63% (d)(f)         3,250         3,424,850           Pure Together Tusts         (000)         Value           Insurance (continued)         USD         3,500         \$ 3,285,800           Oil, Gas & Consumable Fuels 0.0%         100         99,553           Goll, Gas & Consumable Fuels 0.0%         100         114,580           Oil, Gas & Cons				
Credit Agricole SA, 6.50% (d)(k)       100       109,457         Goldman Sachs Group, Inc.,       3       1,730       1,686,923         Series M, 5.38% (d)(f)(k)       1,450       1,535,438         Orange SA, 4.00% (d)(k)       200       225,472         Societe Generale SA, 6.00% (d)(e)(f)(k)       2,000       1,820,000         Investified Telecommunication Services 0.1%         Telefonica Europe BV, 4.20% (d)(k)       200       222,541         Insurance 1.7%       2.500       2,706,250         Hartford Financial Services Group, Inc., 8.13% (d)(f)       2.500       2,706,250         Liberty Mutual Group, Inc., 7.00% (d)(e)(f)       1,005       869,325         Prudential Financial, Inc., 5.63% (d)(f)       3,250       3,424,850         Par         Capital Trusts       (000)       Value         Insurance (continued)       USD       3,500       \$ 3,285,800         Voya Financial, Inc., 5.65% (d)(f)       USD       3,500       \$ 3,285,800         Oil, Gas & Consumable Fuels       0.0%       100       99,553         TOTAL SA, 3.88% (d)(k)       100       114,580				
Credit Agricole SA, 6.50% (d)(k)       100       109,457         Goldman Sachs Group, Inc.,       3       1,686,923         Macquarie Bank Ltd., 10,25% (d)       1,450       1,535,438         Orange SA, 4,00% (d)(k)       200       225,472         Societe Generale SA, 6.00% (d)(e)(f)(k)       2,000       1,820,000         Investified Telecommunication Services 0.1%         Telefonica Europe BV, 4.20% (d)(k)       200       222,541         Insurance 1.7%         Hartford Financial Services Group, Inc., 8.13% (d)(f)       2,500       2,706,250         Liberty Mutual Group, Inc., 7.00% (d)(e)(f)       1,005       869,325         Prudential Financial, Inc., 5.63% (d)(f)       3,250       3,424,850         Par         Capital Trusts       (000)       Value         Insurance (continued)       USD       3,500       \$ 3,285,800         Voya Financial, Inc., 5.65% (d)(f)       USD       3,500       \$ 3,285,800         Oil, Gas & Consumable Fuels       0.0%       100       99,553         TOTAL SA, 3.88% (d)(k)       100       114,580	Series X, 6.25% (d)(f)(k)		1,929	1,974,814
Series M, 5.38% (d)(f)(k)         1,730         1,686,923           Macquarie Bank Ltd., 10,25% (d)         1,450         1,535,438           Orange SA, 4.00% (d)(k)         200         225,472           Societe Generale SA, 6.00% (d)(e)(f)(k)         2,000         1,820,000           Diversified Telecommunication Services 0.1%           Telefonica Europe BV, 4.20% (d)(k)         200         222,541           Insurance 1.7%           Hartford Financial Services Group, Inc., 8.13% (d)(f)         2,500         2,706,250           Liberty Mutual Group, Inc., 7.00% (d)(e)(f)         1,005         869,325           Prudential Financial, Inc., 5,63% (d)(f)         3,250         3,250         3,424,850           Par           Capital Trusts         (000)         Value           Insurance (continued)         USD         3,500         \$ 3,285,800           Voya Financial, Inc., 5,65% (d)(f)         USD         3,500         \$ 3,285,800           Oil, Gas & Consumable Fuels         0.0%         100         99,553           TOTAL SA, 3,88% (d)(k)         100         114,580			100	109,457
Macquarie Bank Ltd., 10.25% (d)         1,450         1,535,438           Orange SA, 4.00% (d)(k)         200         225,472           Societe Generale SA, 6.00% (d)(e)(f)(k)         2,000         1,820,000           10,463,703           Diversified Telecommunication Services 0.1%           Telefonica Europe BV, 4.20% (d)(k)         200         222,541           Insurance 1,7%           Hartford Financial Services Group, Inc., 8.13% (d)(f)         2,500         2,706,250           Liberty Mutual Group, Inc., 7.00% (d)(e)(f)         1,005         869,325           Prudential Financial, Inc., 5.63% (d)(f)         3,250         3,424,850           Par           Capital Trusts         (000)         Value           Insurance (continued)         USD         3,500         \$ 3,285,800           Voya Financial, Inc., 5.65% (d)(f)         USD         3,500         \$ 3,285,800           Oil, Gas & Consumable Fuels 0.0%         10,286,225           Oil, Gas & Consumable Fuels 0.0%         100         99,553           TOTAL SA, 3.88% (d)(k)         100         114,580	Goldman Sachs Group, Inc.,			
Orange SA, 4.00% (d)(k)         200         225,472           Societe Generale SA, 6.00% (d)(e)(f)(k)         2,000         1,820,000           Diversified Telecommunication Services 0.1%           Telefonica Europe BV, 4.20% (d)(k)         200         222,541           Insurance 1.7%         3         2,500         2,706,250           Liberty Mutual Group, Inc., 7.00% (d)(e)(f)         1,005         869,325           Prudential Financial, Inc., 5.63% (d)(f)         3,250         3,424,850           Par           Capital Trusts         (000)         Value           Insurance (continued)         USD         3,500         \$ 3,285,800           Voya Financial, Inc., 5.65% (d)(f)         USD         3,500         \$ 3,285,800           Oil, Gas & Consumable Fuels 0.0%         100         99,553           Gas Natural Fenosa Finance BV, 3,38% (d)(k)         100         99,553           TOTAL SA, 3,88% (d)(k)         100         114,580	Series M, 5.38% (d)(f)(k)		1,730	1,686,923
Societe Generale SA, 6.00% (d)(e)(f)(k)         2,000         1,820,000           10,463,703           Diversified Telecommunication Services 0.1%           Telefonica Europe BV, 4.20% (d)(k)         200         222,541           Insurance 1.7%           Hartford Financial Services Group, Inc., 8.13% (d)(f)         2,500         2,706,250           Liberty Mutual Group, Inc., 7.00% (d)(e)(f)         1,005         869,325           Prudential Financial, Inc., 5.63% (d)(f)         Par           Capital Trusts         (000)         Value           Insurance (continued)           Voya Financial, Inc., 5.65% (d)(f)         USD         3,500         \$ 3,285,800           Oil, Gas & Consumable Fuels 0.0%           Gas Natural Fenosa Finance BV, 3.38% (d)(k)         100         99,553           TOTAL SA, 3.88% (d)(k)         100         99,553           TOTAL SA, 3.88% (d)(k)         100         114,580	Macquarie Bank Ltd., 10.25% (d)		1,450	1,535,438
Diversified Telecommunication Services   0.1%     Telefonica Europe BV, 4.20% (d)(k)   200   222,541     Insurance   1.7%	Orange SA, 4.00% (d)(k)		200	225,472
Diversified Telecommunication Services 0.1%           Telefonica Europe BV, 4.20% (d)(k)         200         222,541           Insurance 1.7%         Hartford Financial Services Group, Inc., 8.13% (d)(f)         2,500         2,706,250           Liberty Mutual Group, Inc., 7.00% (d)(e)(f)         1,005         869,325           Prudential Financial, Inc., 5.63% (d)(f)         Par           Capital Trusts         (000)         Value           Insurance (continued)         USD         3,500         \$3,285,800           Voya Financial, Inc., 5.65% (d)(f)         USD         3,500         \$3,285,800           Oil, Gas & Consumable Fuels 0.0%         10,286,225           Gas Natural Fenosa Finance BV, 3.38% (d)(k)         100         99,553           TOTAL SA, 3.88% (d)(k)         100         114,580	Societe Generale SA, 6.00% (d)(e)(f)(k)		2,000	1,820,000
Telefonica Europe BV, 4.20% (d)(k)       200       222,541         Insurance 1.7%         Hartford Financial Services Group, Inc., 8.13% (d)(f)       2,500       2,706,250         Liberty Mutual Group, Inc., 7.00% (d)(e)(f)       1,005       869,325         Prudential Financial, Inc., 5.63% (d)(f)       3,250       3,424,850         Par         Capital Trusts       (000)       Value         Insurance (continued)         Voya Financial, Inc., 5.65% (d)(f)       USD       3,500       \$3,285,800         Oil, Gas & Consumable Fuels 0.0%         Gas Natural Fenosa Finance BV, 3.38% (d)(k)       100       99,553         TOTAL SA, 3.88% (d)(k)       100       114,580				10,463,703
Insurance   1.7%   Hartford Financial Services Group, Inc., 8.13% (d)(f)   2,500   2,706,250     Liberty Mutual Group, Inc., 7.00% (d)(e)(f)   1,005   869,325     Prudential Financial, Inc., 5.63% (d)(f)   3,250   3,424,850     Par				
Hartford Financial Services Group, Inc., 8.13% (d)(f) 2,500 2,706,250 Liberty Mutual Group, Inc., 7.00% (d)(e)(f) 1,005 869,325 Prudential Financial, Inc., 5.63% (d)(f) 3,250 3,424,850  Par  Capital Trusts (000) Value Insurance (continued) Voya Financial, Inc., 5.65% (d)(f) USD 3,500 \$ 3,285,800  City Capital Function (D)			200	222,541
Liberty Mutual Group, Inc., 7.00% (d)(e)(f) 1,005 869,325 Prudential Financial, Inc., 5.63% (d)(f) 3,250 3,424,850  Par  Capital Trusts (000) Value Insurance (continued) Voya Financial, Inc., 5.65% (d)(f) USD 3,500 \$ 3,285,800  Cil, Gas & Consumable Fuels 0.0% Gas Natural Fenosa Finance BV, 3.38% (d)(k) 100 99,553 TOTAL SA, 3.88% (d)(k) 100 114,580				
Prudential Financial, Inc., 5.63% (d)(f)       3,250 Par       3,424,850         Capital Trusts       (000)       Value         Insurance (continued)       USD       3,500       \$ 3,285,800         Voya Financial, Inc., 5.65% (d)(f)       USD       3,500       \$ 3,285,800         Oil, Gas & Consumable Fuels 0.0%       0.0%       100       99,553         Gas Natural Fenosa Finance BV, 3.38% (d)(k)       100       99,553         TOTAL SA, 3.88% (d)(k)       100       114,580				
Capital Trusts         (000)         Value           Insurance (continued)         USD         3,500         \$ 3,285,800           Voya Financial, Inc., 5.65% (d)(f)         USD         3,500         \$ 3,285,800           Oil, Gas & Consumable Fuels 0.0%         0.0%         100         99,553           Gas Natural Fenosa Finance BV, 3.38% (d)(k)         100         99,553           TOTAL SA, 3.88% (d)(k)         100         114,580				/
Capital Trusts         (000)         Value           Insurance (continued)         USD 3,500 \$3,285,800           Voya Financial, Inc., 5.65% (d)(f)         USD 3,500 \$3,285,800           Oil, Gas & Consumable Fuels 0.0%         Gas Natural Fenosa Finance BV, 3.38% (d)(k)         100 99,553           TOTAL SA, 3.88% (d)(k)         100 114,580           214,133	Prudential Financial, Inc., 5.63% (d)(f)			3,424,850
Insurance (continued)   Voya Financial, Inc., 5.65% (d)(f)			Par	
Voya Financial, Inc., 5.65% (d)(f)       USD       3,500       \$ 3,285,800         10,286,225         Oil, Gas & Consumable Fuels 0.0%         Gas Natural Fenosa Finance BV, 3.38% (d)(k)       100       99,553         TOTAL SA, 3.88% (d)(k)       100       114,580			(000)	Value
10,286,225  Oil, Gas & Consumable Fuels 0.0%  Gas Natural Fenosa Finance BV, 3.38% (d)(k)  100  114,580  214,133		HIGD	2.500	Φ 2.207.000
Oil, Gas & Consumable Fuels 0.0%         Gas Natural Fenosa Finance BV, 3.38% (d)(k)       100       99,553         TOTAL SA, 3.88% (d)(k)       100       114,580	Voya Financial, Inc., 5.65% (d)(f)	USD	3,500	\$ 3,285,800
Gas Natural Fenosa Finance BV, 3.38% (d)(k)  100 99,553 TOTAL SA, 3.88% (d)(k)  100 114,580				10,286,225
TOTAL SA, 3.88% (d)(k) 100 114,580 214,133			100	00.552
214,133				
	101AL 5A, 3.88% (d)(K)		100	114,580
10tai Capitai 1 rusis	Tradal Control Transfer 9 90			
	10tai Capitai 1 rusts 8.8%			54,020,046

Preferred Stocks		Shares	
Capital Markets 1.5%			
CF-B L2 (D) LLC, (Aquired 4/08/15,			
cost \$127,096) (c)		127,973	98,894
Goldman Sachs Group, Inc.,			
Series J, 0.00% (d)(k)		202,526	5,245,423
Morgan Stanley, 0.00% (d)(k)		120,000	3,388,800
SCE Trust III, 0.00% (d)(k)		21,200	626,460
Total Preferred Stocks 1.5%			9,359,577
Trust Preferred 0.4%			
Diversified Financial Services 0.4%			
GMAC Capital Trust I, Series 2, 2/15/40, 8.13% (d)		105,753	2,641,051
Total Preferred Securities 10.7%			66,020,674
		_	
		Par	
		Par	
U.S. Government Sponsored Agency Securities		Par (000)	
U.S. Government Sponsored Agency Securities Interest Only Collateralized Mortgage Obligations 0.7%			
Interest Only Collateralized Mortgage Obligations 0.7%	USD		474,940
Interest Only Collateralized Mortgage Obligations 0.7% Fannie Mae Mortgage-Backed Securities,	USD	(000)	474,940
Interest Only Collateralized Mortgage Obligations 0.7% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.02%, 12/25/17 (d)	USD	(000)	474,940
Interest Only Collateralized Mortgage Obligations 0.7% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.02%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d):	USD	( <b>000</b> ) 12,930	
Interest Only Collateralized Mortgage Obligations 0.7% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.02%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.06%, 12/25/24	USD	( <b>000</b> ) 12,930 34,907	2,525,807
Interest Only Collateralized Mortgage Obligations 0.7% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.02%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d):	USD	( <b>000</b> ) 12,930	
Interest Only Collateralized Mortgage Obligations 0.7% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.02%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.06%, 12/25/24	USD	( <b>000</b> ) 12,930 34,907	2,525,807 1,357,668
Interest Only Collateralized Mortgage Obligations 0.7% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.02%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.06%, 12/25/24	USD	( <b>000</b> ) 12,930 34,907	2,525,807
Interest Only Collateralized Mortgage Obligations 0.7% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.02%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.06%, 12/25/24	USD	( <b>000</b> ) 12,930 34,907	2,525,807 1,357,668
Interest Only Collateralized Mortgage Obligations 0.7% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.02%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.06%, 12/25/24	USD	( <b>000</b> ) 12,930 34,907	2,525,807 1,357,668
Interest Only Collateralized Mortgage Obligations 0.7% Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.02%, 12/25/17 (d) Freddie Mac Mortgage-Backed Securities, Class X1 (d): Series K042, 1.06%, 12/25/24	USD	( <b>000</b> ) 12,930 34,907	2,525,807 1,357,668

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**BlackRock Limited Duration Income Trust (BLW)** 

Mortgage-Backed Securities 0.5%	Par (000)		Value
Fannie Mae Mortgage-Backed Securities,	(000)		, uruc
5.00%, 7/1/20 - 8/1/23 (f)	USD 2,632	2.	\$ 2,732,699
Total U.S. Government Sponsored Agency Securities 1.2%	2,037	_	7,091,114
			.,
U.S. Treasury Obligations 0.8%			
U.S. Treasury Bonds, 2.50%, 2/15/46 (f)	5,000	0	4,860,740
Warrants 0.0%	Shares	2	
Software 0.0%	Silaits	,	
HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/22/19,			
Strike Price \$42.27)	3,100	n	7.959
Total Long-Term Investments	3,100		1,555
(Cost \$867,867,849) 139.7%			855,753,263
Short-Term Securities	Shares		Value
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.42% (m)(n)	3,891,858	\$	3,891,858
Total Short-Term Securities	3,091,030	Ф	3,091,030
(Cost \$3,891,858) 0.6%			3,891,858
Options Purchased			3,091,030
(Cost \$735,290) 0.1%			421,259
(Cost \$755,270) 0.1 /0			
Total Investments Refore Ontions Written			121,209
Total Investments Before Options Written (Cost \$872.494.997*) 140.4%			·
(Cost \$872,494,997*) 140.4%			860,066,380
(Cost \$872,494,997*) 140.4% Options Written			860,066,380
(Cost \$872,494,997*) 140.4% Options Written (Premiums Received \$466,916) (0.0)%			·
(Cost \$872,494,997*) 140.4% Options Written (Premiums Received \$466,916) (0.0)% Total Investments, Net of Options Written			860,066,380 (148,308)
(Cost \$872,494,997*) 140.4%  Options Written (Premiums Received \$466,916) (0.0)%  Total Investments, Net of Options Written (Cost \$872,028,081) 140.4%			860,066,380 (148,308) 859,918,072
(Cost \$872,494,997*) 140.4% Options Written (Premiums Received \$466,916) (0.0)% Total Investments, Net of Options Written			860,066,380 (148,308)
(Cost \$872,494,997*) 140.4%  Options Written (Premiums Received \$466,916) (0.0)%  Total Investments, Net of Options Written (Cost \$872,028,081) 140.4%		\$	860,066,380 (148,308) 859,918,072

<sup>\*</sup> As of May 31, 2016, gross unrealized appreciation and depreciation based on cost for federal income tax purposes were as follows:

Tax cost	\$ 874,829,471
Gross unrealized appreciation	\$ 14,947,275
Gross unrealized depreciation	(29,710,366)
Net unrealized depreciation	\$ (14,763,091)

#### Notes to Schedule of Investments

- (a) Non-income producing security.
- (b) Issuer filed for bankruptcy and/or is in default of interest payments.

(c)

Restricted security as to resale, excluding 144A securities. As of period end, the Fund held restricted securities with a current value of \$99,907 and an original cost of \$142,695 which was less than 0.05% of its net assets.

(d)	Variable rate security. Rate as of period end.
(e)	Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.
(f)	All or a portion of security has been pledged as collateral in connection with outstanding reverse repurchase agreements.
(g)	When-issued security.
(h)	Payment-in-kind security which may pay interest/dividends in additional par/shares and/or in cash. Rates shown are the current rate and possible payment rates.
(i)	Step-up bond that pays an initial coupon rate for the first period and then a higher coupon rate for the following periods. Rate as of period end.
(j)	Convertible security.
(k)	Perpetual security with no stated maturity date.
(1)	Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.
	BLACKROCK LIMITED DURATION INCOME TRUST MAY 31, 2016 27

**BlackRock Limited Duration Income Trust (BLW)** 

(m) During the period ended May 31, 2016, investments in issuers considered to be affiliates of the Fund for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

	Shares Held		Shares Held		
	at August 31,	Net	at May 31,	Value at	
Affiliate	2015	Activity	2016	May 31, 2016	Income
BlackRock Liquidity Funds, TempFund, Institutional Class	5,757,976	(1,866,118)	\$ 3,891,858	\$ 3,891,858	\$ 12,964

(n) Current yield as of period end.

#### **Portfolio Abbreviations**

ABS Asset-Backed Security
ADS American Depositary Shares
AUD Australian Dollar

CAD Canadian Dollar
CHF Swiss Franc

CLO Collateralized Loan Obligation

CR Custodian Receipt
DIP Debtor-In-Possession

EUR Euro
GBP British Pound
JPY Japanese Yen

LIBOR London Interbank Offered Rate

NOK Norwegian Krone NZD New Zealand Dollar OTC Over-the-Counter PIK Payment-In-Kind SEK Swedish Krona SGD Singapore Dollar USD U.S. Dollar ZAR South African Rand

**Reverse Repurchase Agreements** 

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Counterparty	Interest Rate	Trade Date	Maturity Date <sup>1</sup>	Face Value	Value Including Accrued Interest	Type of Underlying Collateral	Remaining Contractual Maturity of the Agreements <sup>1</sup>
Deutsche Bank Securities, Inc.	0.80%	5/21/15	Open	\$ 1,443,000	\$ 1,453,578	Capital Trusts	Open/Demand
HSBC Securities (USA), Inc.	0.40%	11/24/15	Open	349,000	349,737	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.55%	12/17/15	Open	3,189,063	3,197,150	Capital Trusts	Open/Demand
Barclays Capital, Inc.	0.80%	12/17/15	Open	1,206,753	1,211,204	Capital Trusts	Open/Demand
Barclays Capital, Inc.	0.80%	12/17/15	Open	867,775	870,976	Corporate Bonds	Open/Demand
Barclays Capital, Inc.	0.80%	12/17/15	Open	457,088	458,774	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.70%	12/17/15	Open	1,438,125	1,442,767	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.70%	12/17/15	Open	904,619	907,539	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	0.70%	12/17/15	Open	5,839,556	5,858,405	Corporate Bonds	Open/Demand

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**BlackRock Limited Duration Income Trust (BLW)** 

Reverse Repurchase Agreements (continued)

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Counterparty	Interest Rate	Trade Date	Maturity Date <sup>1</sup>	Face Value	Value Including Accrued Interest	Type of Underlying Collateral	Remaining Contractual Maturity of the Agreements <sup>1</sup>
Credit Suisse Securities (USA) LLC	0.70%	12/17/15	Open	\$ 1,283,750	\$ 1,287,896	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	0.80%	12/17/15	Open	2,707,000	2,716,986	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	2,104,000	2,113,707	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	1,076,000	1,080,964	Capital Trusts	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	1,259,000	1,264,809	Capital Trusts	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	1,048,000	1,052,835	Capital Trusts	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	1,485,000	1,491,851	Capital Trusts	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	941,000	945,342	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	619,000	621,856	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	1,331,000	1,337,141	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	1,695,000	1,702,820	Capital Trusts	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	1,170,000	1,175,398	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	1,068,000	1,072,927	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	567,000	569,616	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	365,000	366,684	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	650,000	652,999	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	1,767,000	1,775,152	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	1,454,000	1,460,708	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	355,000	356,638	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	413,000	414,905	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	712,000	715,285	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	479,000	481,210	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	121,000	121,558	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	630,000	632,907	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	690,000	693,183	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	500,000	502,307	Corporate Bonds	Open/Demand

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#### Reverse Repurchase Agreements (continued)

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>1</sup>	Face Value	Face Value Including Accrued Interest	Type of Underlying Collateral	Remaining Contractual Maturity of the Agreements <sup>1</sup>
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	\$ 226,000	\$ 227,043	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	713,000	716,290	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	921,000	925,249	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	589,000	591,717	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	580,000	582,676	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	605,000	607,791	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	813,000	816,749	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/17/15	Open	290,000	291,337	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.65%	12/17/15	Open	1,318,000	1,321,950	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.65%	12/17/15	Open	2,353,000	2,360,052	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.65%	12/17/15	Open	788,000	790,362	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.65%	12/17/15	Open	2,560,000	2,567,673	Capital Trusts	Open/Demand
HSBC Securities (USA), Inc.	0.65%	12/17/15	Open	3,326,000	3,335,969	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.80%	12/17/15	Open	3,360,000	3,372,395	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.90%	12/17/15	Open	258,000	259,071	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.90%	12/17/15	Open	1,437,000	1,442,964	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.90%	12/17/15	Open	314,000	315,303	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.64%	12/17/15	Open	334,800	335,788	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.64%	12/17/15	Open	1,706,250	1,711,285	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.64%	12/17/15	Open	239,700	240,407	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.64%	12/17/15	Open	405,638	406,835	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.64%	12/17/15	Open	2,079,000	2,085,135	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.64%	12/17/15	Open	2,337,000	2,343,897	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.64%	12/17/15	Open	648,088	650,000	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.64%	12/17/15	Open	619,125	620,952	Corporate Bonds	Open/Demand

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### Reverse Repurchase Agreements (continued)

	Interest	Trade	Maturity		Face Value Including Accrued	Type of Underlying	Remaining Contractual Maturity of
Counterparty	Rate	Date	Date1	Face Value	Interest	Collateral	the Agreements <sup>1</sup>
RBC Capital Markets LLC	0.64%	12/17/15	Open	\$ 1,164,075	\$ 1,167,510	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.64%	12/17/15	Open	699,375	701,439	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.64%	12/17/15	Open	1,447,950	1,452,223	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.75%	12/17/15	Open	78,720	78,992	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.75%	12/17/15	Open	96,390	96,723	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.75%	12/17/15	Open	321,300	322,411	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.90%	12/17/15	Open	312,863	314,161	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.90%	12/17/15	Open	355,100	356,574	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.90%	12/17/15	Open	520,838	522,999	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.90%	12/17/15	Open	638,625	641,275	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.90%	12/17/15	Open	353,438	354,904	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.90%	12/17/15	Open	1,607,350	1,614,021	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.90%	12/17/15	Open	536,000	538,224	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.90%	12/17/15	Open	442,500	444,336	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.90%	12/17/15	Open	394,088	395,723	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.90%	12/17/15	Open	510,435	512,553	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.95%	12/17/15	Open	772,608	775,992	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.95%	12/17/15	Open	603,000	605,641	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.95%	12/17/15	Open	719,510	722,662	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.95%	12/17/15	Open	486,735	488,867	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	12/17/15	Open	417,300	419,224	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	12/17/15	Open	675,360	678,474	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	12/17/15	Open	225,060	226,098	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	12/17/15	Open	469,463	471,627	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	12/17/15	Open	366,563	368,253	Corporate Bonds	Open/Demand

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#### Reverse Repurchase Agreements (continued)

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					Face Value Including	Type of	Remaining Contractual
	Interest	Trade	Maturity		Accrued	Underlying	Maturity of
Counterparty	Rate	Date	Date <sup>1</sup>	Face Value	Interest	Collateral	the Agreements <sup>1</sup>
RBC Capital Markets LLC	1.00%	12/17/15	Open	\$ 1,109,400	\$ 1,114,516	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	12/17/15	Open	676,400	679,519	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	12/17/15	Open	273,893	275,155	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	12/17/15	Open	285,488	286,804	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	12/17/15	Open	396,375	398,203	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	12/17/15	Open	220,100	221,115	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	12/17/15	Open	376,875	378,613	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	12/17/15	Open	666,690	669,764	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	12/17/15	Open	536,523	538,996	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.05%	12/17/15	Open	632,925	635,989	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.05%	12/17/15	Open	584,600	587,430	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/18/15	Open	324,000	325,494	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/18/15	Open	335,000	336,545	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	12/18/15	Open	496,000	498,287	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.80%	12/18/15	Open	440,000	441,594	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.80%	12/18/15	Open	164,000	164,594	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.80%	12/18/15	Open	309,000	310,119	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.80%	12/18/15	Open	1,083,000	1,086,923	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.80%	12/18/15	Open	1,639,000	1,644,937	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.85%	12/18/15	Open	803,000	806,090	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.85%	12/18/15	Open	497,000	498,913	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.90%	12/18/15	Open	153,000	153,623	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.80%	12/29/15	Open	2,340,000	2,348,008	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.80%	12/29/15	Open	2,950,000	2,960,096	Capital Trusts	Open/Demand
HSBC Securities (USA), Inc.	0.80%	12/29/15	Open	510,000	511,745	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.85%	12/29/15	Open	5,910,000	5,931,489	Capital Trusts	Open/Demand

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### Reverse Repurchase Agreements (continued)

Country	Interest	Trade	Maturity Date <sup>1</sup>	Face Value	Face Value Including Accrued	Type of Underlying Collateral	Remaining Contractual Maturity of
Counterparty  PDC Conital Markets LLC	Rate 0.95%	<b>Date</b> 1/13/16		Face Value	Interest		the Agreements <sup>1</sup>
RBC Capital Markets LLC RBC Capital Markets LLC	0.95%	1/13/16	Open Open	\$ 1,225,245 724,497	\$ 1,229,772 727,173	Corporate Bonds Corporate Bonds	Open/Demand Open/Demand
Barclays Capital, Inc.	(1.50)%	1/13/16	Open	66,355	65,846	Corporate Bonds	
Deutsche Bank Securities, Inc.	1.00%	1/14/16	Open	1,264,000	1,268,845	Corporate Bonds	
Deutsche Bank Securities, Inc.	1.00%	1/14/16	Open	305,000	306,169	Corporate Bonds	
RBC Capital Markets LLC	(1.50)%	1/14/16	Open	362,250	360,152	Corporate Bonds	
RBC Capital Markets LLC	0.95%	1/15/16	Open	367,500	368,800	Corporate Bonds	
RBC Capital Markets LLC	1.00%	1/26/16	Open	863,785	866,832	Corporate Bonds	Open/Demand
UBS Ltd.	0.75%	2/2/16	Open	1,278,700	1,281,882	Corporate Bonds	
UBS Ltd.	0.75%	2/2/16	Open	2,482,500	2,488,678	Capital Trusts	Open/Demand
UBS Ltd.	0.75%	2/2/16	Open	2,850,000	2,857,092	Capital Trusts	Open/Demand
UBS Ltd.	1.00%	2/2/16	Open	4,450,000	4,464,710	Capital Trusts	Open/Demand
UBS Ltd.	1.00%	2/5/16	Open	420,323	421,654	Corporate Bonds	Open/Demand
UBS Ltd.	1.00%	2/5/16	Open	452,790	454,224	Corporate Bonds	Open/Demand
UBS Ltd.	1.00%	2/5/16	Open	1,016,170	1,019,388	Corporate Bonds	
UBS Ltd.	1.00%	2/5/16	Open	1,485,363	1,490,066	Corporate Bonds	
UBS Ltd.	1.00%	2/5/16	Open	1,075,275	1,078,680	Corporate Bonds	
UBS Ltd.	1.00%	2/5/16	Open	301,750	302,706	Corporate Bonds	
UBS Ltd.	1.00%	2/5/16	Open	766,875	769,303	Corporate Bonds	
UBS Ltd.	1.00%	2/5/16	Open	506,300	507,903	Corporate Bonds	1
UBS Ltd.	1.00%	2/5/16	Open	177,285	177,846	Corporate Bonds	
UBS Ltd.	1.00%	2/5/16	Open	922,500	925,421	Corporate Bonds	
RBC Capital Markets LLC	0.64%	2/8/16	Open	2,869,350	2,875,165	Corporate Bonds	
RBC Capital Markets LLC	0.64%	2/8/16	Open	923,550	925,422	Corporate Bonds	
RBC Capital Markets LLC	0.64%	2/8/16	Open	1,295,555	1,298,181	Corporate Bonds	
Barclays Capital, Inc.	(0.88)%	2/9/16	Open	376,650	375,625	Corporate Bonds	
Deutsche Bank Securities, Inc.	1.00%	2/9/16	Open	745,000	747,338	Capital Trusts	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	2/10/16	Open	229,000	229,712	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	2/10/16	Open	840,000	842,613	Capital Trusts	Open/Demand
RBC Capital Markets LLC	0.90%	2/11/16	Open	360,468	361,459	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.95%	2/11/16	Open	298,560	299,427	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	2/17/16	Open	615,000	616,777	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	2/17/16	Open	825,000	827,406	Capital Trusts	Open/Demand
RBC Capital Markets LLC	1.00%	2/17/16	Open	180,608	181,130	Corporate Bonds	

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#### Reverse Repurchase Agreements (continued)

	Interest	Trade	Maturity	Face	Face Value Including Accrued	Type of Underlying	Remaining Contractual Maturity of
Counterparty	Rate	Date	Date <sup>1</sup>	Value	Interest	Collateral	the Agreements <sup>1</sup>
Deutsche Bank Securities, Inc.	1.00%	2/18/16	Open	\$ 443,000	\$ 444,267	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.80%	2/29/16	Open	323,000	323,668	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.95%	3/1/16	Open	368,950	369,846	Corporate Bonds	Open/Demand
UBS Ltd.	1.00%	3/1/16	Open	1,492,500	1,496,314	Capital Trusts	Open/Demand
UBS Ltd.	1.00%	3/1/16	Open	319,034	319,849	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.64%	3/2/16	Open	1,053,675	1,055,380	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.95%	3/2/16	Open	513,563	514,796	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.95%	3/2/16	Open	406,300	407,276	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	3/2/16	Open	713,125	714,928	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	3/2/16	Open	681,225	682,947	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	3/2/16	Open	519,750	521,064	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	3/2/16	Open	776,800	778,764	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.10%	3/2/16	Open	900,600	903,104	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	3/3/16	Open	850,000	852,125	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	3/4/16	Open	380,955	381,865	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.95%	3/10/16	Open	255,000	255,552	Corporate Bonds	Open/Demand
UBS Ltd.	1.00%	3/14/16	Open	1,041,765	1,044,022	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.65%	3/15/16	Open	123,000	123,173	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.65%	3/15/16	Open	1,414,000	1,415,991	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.65%	3/15/16	Open	588,000	588,828	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	3/16/16	Open	369,000	369,769	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.95%	3/16/16	Open	909,923	911,747	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC	(4.00)%	3/17/16	Open	207,863	206,200	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.95%	3/17/16	Open	991,850	993,735	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.95%	3/17/16	Open	391,817	392,603	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	3/17/16	Open	412,250	413,075	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.95%	3/22/16	Open	542,000	543,015	Corporate Bonds	Open/Demand

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BlackRock Limited Duration Income Trust (BLW)

#### Reverse Repurchase Agreements (continued)

	Interest	Trade	Maturity		Face		Face Value icluding Accrued	Type of Underlying	Remaining Contractual Maturity of
Counterparty	Rate	Date	Date <sup>1</sup>	,	Value	]	nterest	Collateral	the Agreements <sup>1</sup>
RBC Capital Markets LLC	0.64%	3/22/16	Open	\$	95,500	\$	95,621	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.64%	3/22/16	Open		288,563		288,927	Corporate Bonds	1
RBC Capital Markets LLC	0.64%	3/22/16	Open		381,563		382,044	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.64%	3/22/16	Open		477,225		477,827	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.75%	3/22/16	Open		215,833		216,152	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.75%	3/22/16	Open		190,950		191,232	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.75%	3/22/16	Open		244,900		245,262	Corporate Bonds	1
HSBC Securities (USA), Inc.	0.95%	3/23/16	Open		308,000		308,569	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	3/24/16	Open		432,000		432,780	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.65%	3/28/16	Open		194,000		194,224	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.95%	3/28/16	Open		946,000		947,598	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.95%	3/28/16	Open		174,000		174,294	Capital Trusts	Open/Demand
HSBC Securities (USA), Inc.	0.95%	3/28/16	Open		314,000		314,530	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	3/28/16	Open		954,216		955,912	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.95%	3/30/16	Open		411,000		411,662	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.90%	3/30/16	Open		192,500		192,794	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	3/30/16	Open		174,143		174,438	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	3/30/16	Open		597,600		598,613	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	4/1/16	Open		366,000		366,590	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.95%	4/4/16	Open	1.	,485,000		1,487,234	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	4/6/16	Open		418,287		418,926	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.95%	4/6/16	Open		572,000		572,845	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.95%	4/6/16	Open		554,000		554,819	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.95%	4/6/16	Open		534,000		534,789	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.75%	4/6/16	Open		123,970		124,112	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.75%	4/6/16	Open		160,125		160,308	Corporate Bonds	Open/Demand

BLACKROCK LIMITED DURATION INCOME TRUST

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**BlackRock Limited Duration Income Trust (BLW)** 

#### Reverse Repurchase Agreements (continued)

	Interest	Trade	Maturity	Face	Face Value Including Accrued	Type of Underlying	Remaining Contractual Maturity of
Counterparty  PDC Conital Manhata LLC	Rate	Date	Date <sup>1</sup>	Value	Interest	Collateral	the Agreements <sup>1</sup>
RBC Capital Markets LLC	0.75%	4/6/16	Open	\$ 138,180	\$ 138,338	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.75% 0.75%	4/6/16 4/6/16	Open	152,000 114,358	152,174 114,489	Corporate Bonds	Open/Demand Open/Demand
RBC Capital Markets LLC	0.75%	4/6/16	Open			Corporate Bonds	
RBC Capital Markets LLC	0.75%	4/6/16	Open	129,850	129,999	Corporate Bonds	
RBC Capital Markets LLC	0.75%	4/6/16	Open	117,968	118,103 80,342	Corporate Bonds	
RBC Capital Markets LLC	0.75%	4/6/16	Open	80,250		Corporate Bonds	
RBC Capital Markets LLC	0.75%	4/6/16	Open	124,688	124,830	Corporate Bonds	1
RBC Capital Markets LLC	0.75%	4/6/16	Open	197,760	197,987	Corporate Bonds	
RBC Capital Markets LLC	1.00%	4/6/16	Open	360,800	361,324	Corporate Bonds	1
RBC Capital Markets LLC RBC Capital Markets LLC	1.00%	4/6/16	Open	808,350 552,750	809,585 553,594	Corporate Bonds Corporate Bonds	
RBC Capital Markets LLC	1.00%	4/6/16	Open	565,230	566,094	Corporate Bonds	1
RBC Capital Markets LLC	1.00%	4/6/16	Open Open	610,885	611,818	Corporate Bonds	
RBC Capital Markets LLC	1.10%	4/6/16	Open	139,375	139,609	Corporate Bonds	
RBC Capital Markets LLC	1.10%	4/6/16		290,000	290,487	Corporate Bonds	1
RBC Capital Markets LLC	1.10%	4/6/16	Open	290,000	290,487	Corporate Bonds	
RBC Capital Markets LLC	0.75%	4/7/16	Open Open	134,135	134,278	Corporate Bonds	
HSBC Securities (USA), Inc.	0.75%	4/20/16	Open	497,000	497,359	Corporate Bonds	
RBC Capital Markets LLC	1.00%	4/20/16	Open	322,920	323,279	Corporate Bonds	
BNP Paribas Securities Corp.	1.05%	4/20/16	Open	493,000	493,575	Corporate Bonds	1
BNP Paribas Securities Corp.	1.05%	4/21/16	Open	469,000	469,547	Corporate Bonds	Open/Demand
BNP Paribas Securities Corp.	1.05%	4/21/16	Open	881,000	882,028	Corporate Bonds	1
BNP Paribas Securities Corp.	1.05%	4/21/16	Open	701,000	701,818	Corporate Bonds	
BNP Paribas Securities Corp.	1.05%	4/21/16	Open	601,000	601,701	Corporate Bonds	
BNP Paribas Securities Corp.	1.05%	4/21/16	Open	565,000	565,659	Corporate Bonds	
BNP Paribas Securities Corp.	1.05%	4/21/16	Open	405,000	405,473	Corporate Bonds	1
DIVI I alloas Secultues Corp.	1.03%	4/21/10	Open	403,000	403,473	Corporate Bollus	Open/Demand

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BLACKROCK LIMITED DURATION INCOME TRUST

BlackRock Limited Duration Income Trust (BLW)

#### Reverse Repurchase Agreements (continued)

	Interest	Trade	Maturity		Face Value Including Accrued	Type of Underlying	Remaining Contractual Maturity of
Counterparty	Rate	Date	Date <sup>1</sup>	Face Value	Interest	Collateral	the Agreements <sup>1</sup>
BNP Paribas Securities Corp.	1.05%	4/21/16	Open	\$ 606,000	\$ 606,707	Corporate Bonds	Open/Demand
BNP Paribas Securities Corp.	1.05%	4/21/16	Open	393,000	393,459	Corporate Bonds	Open/Demand
BNP Paribas Securities Corp.	1.05%	4/21/16	Open	1,782,000	1,784,079	Corporate Bonds	
BNP Paribas Securities Corp.	1.05%	4/21/16	Open	464,000	464,541	Corporate Bonds	Open/Demand
BNP Paribas Securities Corp.	1.05%	4/21/16	Open	379,000	379,442	Corporate Bonds	Open/Demand
BNP Paribas Securities Corp.	1.05%	4/21/16	Open	432,000	432,504	Corporate Bonds	Open/Demand
BNP Paribas Securities Corp.	1.05%	4/21/16	Open	457,000	457,533	Corporate Bonds	Open/Demand
BNP Paribas Securities Corp.	1.05%	4/21/16	Open	469,000	469,547	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	0.80%	4/21/16	Open	967,088	967,947	Capital Trusts	Open/Demand
Deutsche Bank Securities, Inc.	0.85%	4/21/16	Open	283,000	283,267	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.05%	4/21/16	Open	130,000	130,152	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.05%	4/21/16	Open	828,000	828,966	Capital Trusts	Open/Demand
Deutsche Bank Securities, Inc.	1.05%	4/21/16	Open	134,000	134,156	Corporate Bonds	Open/Demand
BNP Paribas Securities Corp.	1.05%	4/22/16	Open	443,000	443,465	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.95%	4/22/16	Open	1,043,125	1,044,116	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	4/27/16	Open	892,040	892,858	Corporate Bonds	Open/Demand
UBS Ltd.	1.00%	4/27/16	Open	302,120	302,397	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	4/28/16	Open	520,160	520,593	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	4/28/16	Open	171,496	171,639	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.65%	4/29/16	Open	151,000	151,079	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.25%	4/29/16	Open	288,576	288,634	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.95%	4/29/16	Open	524,400	524,801	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	5/2/16	Open	493,850	494,234	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	5/2/16	Open	528,710	529,121	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.10%	5/2/16	Open	580,000	580,496	Corporate Bonds	Open/Demand
UBS Ltd.	1.00%	5/2/16	Open	727,388	727,953	Corporate Bonds	Open/Demand
Credit Suisse Securities (USA) LLC						U.S. Treasury	
	0.30%	5/3/16	Open	4,850,000	4,851,132	Obligations	Open/Demand

BLACKROCK LIMITED DURATION INCOME TRUST

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BlackRock Limited Duration Income Trust (BLW)

#### Reverse Repurchase Agreements (continued)

	Interest	Trade	Maturity		Face Value Including Accrued	Type of Underlying	Remaining Contractual Maturity of
Counterparty	Rate	Date	Date <sup>1</sup>	Face Value	Interest	Collateral	the Agreements <sup>1</sup>
Deutsche Bank Securities, Inc.	1.00%	5/4/16	Open	\$ 702,720	\$ 703,267	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	5/4/16	Open	673,127	673,613	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	5/4/16	Open	480,967	481,315	Corporate Bonds	
RBC Capital Markets LLC	1.00%	5/4/16	Open	582,560	582,981	Corporate Bonds	1
RBC Capital Markets LLC	1.00%	5/4/16	Open	527,363	527,743	Corporate Bonds	
UBS Ltd.	1.00%	5/4/16	Open	436,800	437,115	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	5/5/16	Open	2,445,000	2,446,834	Capital Trusts	Open/Demand
HSBC Securities (USA), Inc.	0.95%	5/5/16	Open	356,000	356,216	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.95%	5/5/16	Open	212,850	212,979	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	5/5/16	Open	971,355	971,976	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	5/5/16	Open	502,500	502,821	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	5/5/16	Open	579,438	579,808	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	5/5/16	Open	588,910	589,286	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.10%	5/5/16	Open	1,924,673	1,926,025	Corporate Bonds	Open/Demand
UBS Ltd.	1.00%	5/5/16	Open	1,010,970	1,011,616	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.95%	5/6/16	Open	1,039,000	1,039,603	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	5/10/16	Open	1,020,000	1,020,567	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.95%	5/10/16	Open	512,000	512,270	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.			-			U.S Government	•
						Sponsored	
						Agency	
	0.53%	5/11/16	6/13/16	2,634,000	2,634,776	Securities	Up to 30 Days
Credit Suisse Securities (USA) LLC						Foreign Agency	,
,	1.25%	5/11/16	Open	1,904,298	1,905,686	Obligations	Open/Demand
Credit Suisse Securities (USA) LLC			•			Foreign Agency	•
,	1.25%	5/11/16	Open	2,462,800	2,464,596	Obligations	Open/Demand
UBS Ltd.	1.00%	5/11/16	Open	292,530	292,701	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	5/12/16	Open	509,230	509,456	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	5/12/16	Open	623,100	623,377	Capital Trusts	Open/Demand
HSBC Securities (USA), Inc.	0.95%	5/13/16	Open	372,000	372,147	Corporate Bonds	•
RBC Capital Markets LLC	1.00%	5/13/16	Open	500,822	501,087	Corporate Bonds	
TEO Cupiui Munico EEC	1.0070	2,13,10	Spen	230,022	231,007	Corporate Bonds	o peni 2 emana

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BLACKROCK LIMITED DURATION INCOME TRUST

BlackRock Limited Duration Income Trust (BLW)

#### Reverse Repurchase Agreements (continued)

	Interest	Trade	Maturity	Face	Face Value Including Accrued	Type of Underlying	Remaining Contractual Maturity of
Counterparty	Rate	Date	Date <sup>1</sup>	Value	Interest	Collateral	the Agreements <sup>1</sup>
Deutsche Bank Securities, Inc.	1.05%	5/16/16	Open	\$ 1,552,000	\$ 1,552,679	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.00%	5/16/16	Open	1,485,120	1,485,120	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.95%	5/16/16	Open	430,000	430,170	Corporate Bonds	1
RBC Capital Markets LLC	1.00%	5/16/16	Open	1,161,875	1,162,359	Corporate Bonds	1
RBC Capital Markets LLC	1.00%	5/16/16	Open	528,930	529,150	Corporate Bonds	1
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	4,027,000	4,028,091	Corporate Bonds	
BNP Paribas Securities Corp.	0.75%	5/18/16	Open	400,000	400,108	Corporate Bonds	
BNP Paribas Securities Corp.	0.85%	5/18/16	Open	574,000	574,176	Corporate Bonds	
BNP Paribas Securities Corp.	1.04%	5/18/16	Open	966,000	966,363	Corporate Bonds	
BNP Paribas Securities Corp.	1.04%	5/18/16	Open	563,000	563,211	Corporate Bonds	
BNP Paribas Securities Corp.	1.04%	5/18/16	Open	1,310,000	1,310,492	Corporate Bonds	1
BNP Paribas Securities Corp.	1.05%	5/18/16	Open	916,000	916,347	Corporate Bonds	
BNP Paribas Securities Corp.	1.05%	5/18/16	Open	1,758,000	1,758,667	Corporate Bonds	1
BNP Paribas Securities Corp.	1.05%	5/18/16	Open	656,000	656,249	Corporate Bonds	1
BNP Paribas Securities Corp.	1.05%	5/18/16	Open	598,000	598,227	Corporate Bonds	
UBS Ltd.	1.00%	5/19/16	Open	261,120	261,185	Corporate Bonds	
Deutsche Bank Securities, Inc.	(2.00)%	5/20/16	Open	480,240	480,000	Corporate Bonds	
Deutsche Bank Securities, Inc.	1.00%	5/20/16	Open	308,016	308,084	Corporate Bonds	
BNP Paribas Securities Corp.	1.05%	5/23/16	Open	564,000	564,148	Corporate Bonds	1
Deutsche Bank Securities, Inc.	(0.50)%	5/23/16	Open	483,182	483,135	Corporate Bonds	
Deutsche Bank Securities, Inc.	1.00%	5/23/16	Open	161,370	161,410	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.95%	5/23/16	Open	437,750	437,831	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	5/24/16	Open	287,000	287,048	Corporate Bonds	Open/Demand
HSBC Securities (USA), Inc.	0.95%	5/24/16	Open	460,000	460,073	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.90%	5/24/16	Open	196,080	196,109	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	0.75%	5/25/16	Open	2,238,390	2,238,717	Corporate Bonds	Open/Demand

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**BlackRock Limited Duration Income Trust (BLW)** 

Reverse Repurchase Agreements (continued)

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>1</sup>		Face Value	A	Face Value ncluding Accrued Interest	Type of Underlying Collateral	Remaining Contractual Maturity of the Agreements <sup>1</sup>
RBC Capital Markets LLC	1.00%	5/26/16	Open	\$	484,544	\$	484,544	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	5/26/16	Open		465,959		465,992	Corporate Bonds	Open/Demand
Deutsche Bank Securities, Inc.	1.00%	5/27/16	Open		2,935,000		2,935,000	Corporate Bonds	Open/Demand
RBC Capital Markets LLC	1.00%	5/31/16	Open		571,216		571,200	Corporate Bonds	Open/Demand
Total			_	\$ 2	249,293,510	\$ 24	49,903,509	_	

<sup>&</sup>lt;sup>1</sup> Certain agreements have no stated maturity value and can be terminated by either party at any time.

F	u	tur	es	Con	tra	cts

Contracts Long (Short)	Issue	Expiration	Notic	onal Value	App	realized preciation preciation)
49	5-Year U.S. Treasury Note	September 2016	USD	5,885,742	\$	4,051
193	2-Year U.S. Treasury Note	September 2016	USD	42,055,906		19,293
9	Ultra Long U.S. Treasury Bond	September 2016	USD	1,576,125		7,343
9	10-Year U.S. Ultra Long Treasury Note	September 2016	USD	1,269,141		(82)
(2)	German Euro-Bund Futures	June 2016	EUR	364,882		(2,227)
(492)	10-Year U.S. Treasury Note	September 2016	USD	63,806,250		97,914
(6)	German Euro BOBL Futures	June 2016	EUR	877,080		663
(82)	Long U.S. Treasury Bond	September 2016	USD	13,391,625		(70,333)
Total					\$	56,622

#### **Forward Foreign Currency Exchange Contracts**

Curren	cy		Currency		Settlement	Unrealized Appreciation
Purchas	sed		Sold	Counterparty	Date	(Depreciation)
CAD	1,958,286	USD	1,525,000	Citibank N.A.	6/02/16	\$ (31,670)
AUD	2,030,000	NZD	2,182,624	Morgan Stanley & Co. International PLC	6/03/16	(9,557)
AUD	8,095,000	USD	6,240,152	Bank Of America N.A.	6/03/16	(389,721)
AUD	5,900,000	USD	4,419,648	Goldman Sachs International	6/03/16	(155,590)
CAD	1,915,000	JPY	165,279,685	HSBC Bank PLC	6/03/16	(32,284)
JPY	170,023,736	CAD	1,930,000	Northern Trust Corp.	6/03/16	63,688
SEK	12,385,530	EUR	1,330,000	Morgan Stanley & Co. International PLC	6/03/16	5,016
USD	1,517,522	AUD	2,075,000	HSBC Bank PLC	6/03/16	17,875
USD	4,421,237	AUD	5,950,000	Northern Trust Corp.	6/03/16	121,043
USD	3,045,856	AUD	3,995,000	State Street Bank and Trust Co.	6/03/16	158,583
USD	1,525,000	CAD	1,911,042	Citibank N.A.	6/03/16	67,704
USD	1,008,291	CAD	1,263,000	Westpac Banking Corp.	6/06/16	45,182
USD	113,365	EUR	100,000	Bank Of America N.A.	6/06/16	2,086
USD	228,322	EUR	198,000	Canadian Imperial Bank of Commerce	6/06/16	7,990
USD	64,014	EUR	56,000	Citibank N.A.	6/06/16	1,698

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**BlackRock Limited Duration Income Trust (BLW)** 

### Forward Foreign Currency Exchange Contracts (concluded)

Currency Currency		urrencv		Settlement	Unrealized Appreciation		
Purchas	•		Sold	Counterparty	Date	(Depreciation)	
USD	11,511,908	EUR	10,071,000	Morgan Stanley & Co. International PLC	6/06/16	\$ 305,026	
USD	4,871,786	EUR	4,262,000	Morgan Stanley & Co. International PLC	6/06/16	129,086	
USD	228,723	EUR	200,000	Morgan Stanley & Co. International PLC	6/06/16	6,165	
USD	112,209	EUR	99,000	Morgan Stanley & Co. International PLC	6/06/16	2,043	
USD	109,967	EUR	98,000	Royal Bank of Scotland PLC	6/06/16	913	
USD	57,667	EUR	50,000	Standard Chartered Bank	6/06/16	2,028	
USD	171,902	EUR	150,000	State Street Bank and Trust Co.	6/06/16	4,984	
USD	205,300	EUR	181,000	State Street Bank and Trust Co.	6/06/16	3,886	
USD	33,632	EUR	30,000	State Street Bank and Trust Co.	6/06/16	248	
USD	6,122,060	GBP	4,188,000	State Street Bank and Trust Co.	6/06/16	56,276	
USD	12,580,337	GBP	8,606,000	State Street Bank and Trust Co.	6/06/16	115,643	
USD	409,307	GBP	280,000	State Street Bank and Trust Co.	6/06/16	3,763	
USD	409,307	GBP	280,000	State Street Bank and Trust Co.	6/06/16	3,763	
USD	144,074	GBP	100,000	State Street Bank and Trust Co.	6/06/16	(764)	
USD	462,292	GBP	320,000	State Street Bank and Trust Co.	6/06/16	(1,187)	
AUD	2,070,000	NZD	2,256,820	JPMorgan Chase Bank N.A.	6/15/16	(30,576)	
CAD	1,965,698	GBP	1,030,000	Citibank N.A.	6/15/16	7,030	
EUR	660,000	ZAR	11,217,993	Citibank N.A.	6/15/16	22,751	
GBP	1,030,000	CAD	1,973,794	Northern Trust Corp.	6/15/16	(13,204)	
GBP	1,050,000	NZD	2,254,895	Citibank N.A.	6/15/16	(3,749)	
NZD	2,277,165	GBP	1,050,000	Citibank N.A.	6/15/16	18,807	
USD	1,519,579	AUD	2,065,000	Morgan Stanley & Co. International PLC	6/15/16	27,832	
ZAR	11,387,649	EUR	660,000	Morgan Stanley & Co. International PLC	6/15/16	(11,984)	
AUD	4,004,079	GBP	2,080,000	Morgan Stanley & Co. International PLC	6/30/16	(122,191)	
AUD	4,205,602	GBP	2,065,000	Northern Trust Corp.	6/30/16	45,040	
GBP	1,530,834	AUD	3,021,959	BNP Paribas S.A.	6/30/16	35,747	
GBP	579,166	AUD	1,143,456	Goldman Sachs International	6/30/16	13,417	
AUD	2,000,000	NOK	12,369,930	Citibank N.A.	7/01/16	(34,592)	
NOK	9,920,877	AUD	1,654,650	Deutsche Bank AG	7/01/16	(8,803)	
NOK	2,524,622	AUD	420,350	UBS AG	7/01/16	(1,721)	
NOK	12,523,312	NZD	2,230,000	Bank Of America N.A.	7/06/16	(9,395)	
SEK	25,061,283	CHF	2,990,000	Northern Trust Corp.	7/06/16	(4,100)	
USD	965,828	CAD	1,258,000	Royal Bank of Canada	7/06/16	6,531	
USD	4,759,248	EUR	4,262,000	Barclays Bank PLC	7/06/16	11,477	
USD	12,530,154	EUR	11,221,000	Barclays Bank PLC	7/06/16	30,218	
USD	93,646	EUR	84,000	State Street Bank and Trust Co.	7/06/16	72	
USD	6,067,436	GBP	4,143,000	Barclays Bank PLC	7/06/16	65,441	
USD	12,918,381	GBP	8,821,000	Barclays Bank PLC	7/06/16	139,332	
USD	410,061	GBP	280,000	Barclays Bank PLC	7/06/16	4,423	
Total						\$ 691,719	

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**BlackRock Limited Duration Income Trust (BLW)** 

#### **OTC Options Purchased**

Description	Put/ Call	Counterparty	Expiration Date	Strike Price	An	tional nount 100)	Contracts	Value	
CAD Currency	Call	Barclays Bank PLC	06/01/2016	87.25	CAD	7,695		\$	6
GBP Currency		BNP Paribas							
-	Call	Securities Corp.	06/28/2016	2.03	GBP	4,240		78,41	4
AUD Currency	Call	Citibank N.A.	06/29/2016	6.60	AUD	5,805		44	15
AUD Currency	Call	Deutsche Bank AG	06/29/2016	6.60	AUD	5,805		44	15
EUR Currency	Call	Deutsche Bank AG	07/29/2016	1.14	EUR	8,265		72,37	13
Marsico Parent Superholdco LLC	Call	Goldman Sachs & Co.	12/14/2019	942.86	USD		46		
AUD Currency	Put	HSBC Bank PLC	06/01/2016	0.70	AUD	8,095			
USD Currency		BNP Paribas							
-	Put	Securities Corp.	06/01/2016	1.26	USD	6,010			
NZD Currency	Put	HSBC Bank PLC	06/15/2016	0.68	NZD	21,970		179,10	)7
AUD Currency	Put	<b>UBS Securities LLC</b>	06/29/2016	5.85	AUD	11,610		23,89	90
EUR Currency	Put	Deutsche Bank AG	07/29/2016	1.09	EUR	8,265		66,57	19
Total								\$ 421.25	59

#### **OTC Options Written**

					Not	tional			
	Put/		Expiration	Strike	An	ount			
Description	Call	Counterparty	Date	Price	((	000)	Contracts	V	alue
AUD Currency	Call	HSBC Bank PLC	06/01/2016	0.74	AUD	8,095		\$	(12)
AUD Currency	Call	UBS AG	06/29/2016	6.60	AUD	11,610			(889)
NZD Currency	Call	UBS AG	07/22/2016	5.93	NZD	21,965		(4	46,308)
NZD Currency	Put	HSBC Bank PLC	06/15/2016	0.65	NZD	43,940		(4	47,419)
NZD Currency	Put	UBS AG	07/22/2016	5.36	NZD	21,965		(:	53,680)
Total								\$ (14	48.308)

#### **Centrally Cleared Interest Rate Swaps**

Fixed Rate	Floating Rate	Effective Date	Expiration Date	Notional Amount (000)	Unrealized Appreciation (Depreciation)
2.54%1	3-Month LIBOR	9/04/14	9/04/24	USD 18,700	\$ 1,422,629
$2.60\%^{2}$	3-Month LIBOR	9/04/14	9/04/24	USD 18,700	(1,426,572)
Total					\$ (3,943)

<sup>&</sup>lt;sup>1</sup> Fund pays a floating rate and receives the fixed rate.

### OTC Credit Default Swaps Buy Protection

Issuer/Index Counterparty Value Unrealized

<sup>&</sup>lt;sup>2</sup> Fund pays a fixed rate and receives the floating rate.

	Expiration Date	Notional Amount (000)		Prem Pa (Rece	id	Depr	eciation		
Westpac Banking Corp.	1.00%	Deutsche Bank AG	9/20/17	USD 1	\$ (6)	\$	4	\$	(10)
Australia & New Zealand Banking Group									
Ltd.	1.00%	Deutsche Bank AG	9/20/17	USD 1	(6)		4		(10)
Total					\$ (12)	\$	8	\$	(20)

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**BlackRock Limited Duration Income Trust (BLW)** 

OTC Credit Default Swaps Sell Protection

					Notio	onal			
	Receive Fixed		Expiration	Credit	Amo			Premiums Paid	Unrealized Appreciation
Issuer/Index	Rate	Counterparty	Date	Rating <sup>1</sup>	(000	,	Value	(Received)	(Depreciation)
CNH Industrial NV	5.00%	BNP Paribas S.A.	12/20/20	BB+	EUR	21	\$ 2,668	\$ 2,260	\$ 408
Fiat Chrysler Automobiles NV	5.00%	Bank of America N.A.	12/20/20	BB	EUR	55	4,455	4,788	(333)
Fiat Chrysler Automobiles NV	5.00%	Bank of America N.A.	12/20/20	ВВ	EUR	1	43	46	(3)
Fiat Chrysler Automobiles NV	5.00%	Barclays Bank PLC	6/20/21	BB	EUR	51	3,781	3,541	240
Fiat Chrysler Automobiles NV	5.00%	Citibank N.A.	6/20/21	BB	EUR	28	2,077	2,325	(248)
Fiat Chrysler Automobiles NV	5.00%	Citibank N.A.	6/20/21	BB	EUR	28	2,077	2,325	(248)
Fiat Chrysler Automobiles NV	5.00%	Citibank N.A.	6/20/21	BB	EUR	28	2,077	2,325	(248)
Fiat Chrysler Automobiles NV	5.00%	Citibank N.A.	6/20/21	BB	EUR	49	3,627	3,396	231
Markit CMBX North America, Series 8	3.00%	Barclays Bank PLC	10/17/57	NR	USD	5,000	(914,844)	(530,799)	(384,045)
Markit CMBX North America, Series 8	3.00%	Credit Suisse International	10/17/57	NR	USD	2,500	(457,422)	(262,213)	(195,209)
Total							\$ (1,351,461)	\$ (772,006)	\$ (579,455)

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Using Standard & Poor s rating of the issuer or the underlying securities of the index, as applicable.
 The maximum potential amount the Fund may pay should a negative credit event take place, as defined under the terms of the agreement.

**BlackRock Limited Duration Income Trust (BLW)** 

#### Fair Value Hierarchy as of Period End

**Total** 

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

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

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

Level 3 unobservable inputs based on the best information available in the circumstances, to the extent observable inputs are not available (including the Funds 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. The significant unobservable inputs used by the Global Valuation Committee in determining the price for Fair Valued Investments are typically categorized as Level 3.

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

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

	Level 1	Level 2	Level 3	Total
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities		\$ 71,030,190	\$ 31,756,175	\$ 102,786,365
Common Stocks	\$ 3,010	187,252	1,568,035	1,758,297
Corporate Bonds		345,248,959	1,163,250	346,412,209
Floating Rate Loan Interests		220,253,107	10,754,983	231,008,090
Foreign Agency Obligations		17,024,869		17,024,869
Non-Agency Mortgage-Backed Securities		78,621,587		78,621,587
Other Interests		161,349	10	161,359
Preferred Securities	11,901,734	54,020,046		65,921,780
U.S. Government Sponsored Agency Securities		7,091,114		7,091,114
U.S. Treasury Obligations		4,860,740		4,860,740
Warrants			7,959	7,959
Short-Term Securities:				
Money Market Funds	3,891,858			3,891,858
Options Purchased		421,259		421,259
Subtotal	\$ 15,796,602	\$ 798,920,472	\$ 45,250,412	\$ 859,967,486
Investments Valued at NAV <sup>1</sup>				98,894

\$ 860,066,380

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**BlackRock Limited Duration Income Trust (BLW)** 

	L	evel 1	Level 2	Level 3	Total
Derivative Financial Instruments <sup>2</sup>					
Assets:					
Credit contracts			\$ 879		\$ 879
Foreign currency exchange contracts			1,552,807		1,552,807
Interest rate contracts	\$	129,264	1,422,629		1,551,893
Liabilities:					
Credit contracts			(580,354)		(580,354)
Foreign currency exchange contracts			(1,009,396)		(1,009,396)
Interest rate contracts		(72,642)	(1,426,572)		(1,499,214)
Total	\$	56,622	\$ (40,007)		\$ 16,615

 $<sup>^{1}</sup>$  As of May 31, 2016, certain of the Fund  $^{8}$ s Investments were fair valued using net asset value (  $^{8}$ NAV  $^{9}$ ) per share and have been excluded from the fair value hierarchy.

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

	Level 1	Level 2	Level 3	Total
Assets:				
Cash	\$ 1,055,654			\$ 1,055,654
Cash pledged as collateral for OTC derivatives	1,680,000			1,680,000
Cash pledged as collateral for reverse repurchase agreements	19,000			19,000
Cash pledged for centrally cleared swaps	1,170			1,170
Cash pledged for financial futures contracts	797,470			797,470
Foreign currency at value	1,153,001			1,153,001
Liabilities:				
Reverse repurchase agreements		\$ (249,903,509)		(249,903,509)
Total	\$ 4,706,295	\$ (249,903,509)		\$ (245,197,214)

During the period ended May 31, 2016, there were no transfers between Level 1 and Level 2.

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<sup>&</sup>lt;sup>2</sup> Derivative financial instruments are swaps, options written, futures contracts and forward foreign currency contracts, which are valued at the unrealized appreciation (depreciation) on the instrument.

**BlackRock Limited Duration Income Trust (BLW)** 

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

	Asset-Backed Securities	Common Stocks	Corporate Bonds	Floating Rate Loan Interests	Other Interests	Warrants	Grand Total
Assets:							
Opening balance, as of August 31, 2015 <sup>1</sup>	\$ 57,724,413	\$ 620,087	\$ 2,293,812	\$ 11,940,990	\$ 144,283	\$ 26,648	\$ 72,750,233
Transfers into Level 3 <sup>2</sup>				6,863,257			6,863,257
Transfers out of Level 3 <sup>3</sup>	(4,605,842)		(1,095,312)	(5,139,043)	(135,533)		(10,975,730)
Accrued discounts/premiums	(99,018)		2,054	26,247			(70,717)
Net realized gain (loss)	1,228,831			(199,233)			1,029,598
Net change in unrealized appreciation (depreciation) <sup>4</sup>	(1,088,595)	928,372	(37,304)	39,044	(8,740)	(18,689)	(185,912)
Purchases		19,576		3,602,603			3,622,179
Sales	(21,403,614)			(6,378,882)			(27,782,496)
Closing balance, as of May 31, 2016	\$ 31,756,175	\$ 1,568,035	\$ 1,163,250	\$ 10,754,983	\$ 10	\$ 7,959	\$ 45,250,412
Net change in unrealized appreciation (depreciation) on investments still held at May $31,2016^4$	\$ (1,002,717)	\$ 928,372	\$ (37,304)	\$ 57,038	\$ (8,740)	\$ (18,689)	\$ (82,040)

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

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The opening balance of preferred securities has been adjusted to exclude certain investments amounting to \$112,143 that were valued using NAV per share as no quoted market value is available. The fair value of those investments have been excluded from the fair value hierarchy due to the adoption of the Accounting Standard Update related to Fair Value Measurement: Disclosures for Investments in Certain Entities That Calculate Net Asset Value per Share (or Its Equivalent).

<sup>&</sup>lt;sup>2</sup> As of August 31, 2015, the Fund used observable inputs in determining the value of certain investments. As of May 31, 2016, the Fund used significant unobservable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 2 to Level 3 in the disclosure hierarchy.

As of August 31, 2015, the Fund used significant unobservable inputs in determining the value of certain investments. As of May 31, 2016, the Fund used observable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 3 to Level 2 in the disclosure hierarchy.

<sup>&</sup>lt;sup>4</sup> Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at May 31, 2016 is generally due to investments no longer held or categorized as Level 3 at period end.

#### Item 2 Controls and Procedures

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

  Item 3 Exhibits

Certifications Attached hereto

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

BlackRock Limited Duration Income Trust

By: /s/ John M. Perlowski John M. Perlowski

Chief Executive Officer (principal executive officer) of

BlackRock Limited Duration Income Trust

Date: July 22, 2016

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

By: /s/ John M. Perlowski

John M. Perlowski

Chief Executive Officer (principal executive officer) of

BlackRock Limited Duration Income Trust

Date: July 22, 2016

By: /s/ Neal J. Andrews

Neal J. Andrews

Chief Financial Officer (principal financial officer) of

BlackRock Limited Duration Income Trust

Date: July 22, 2016