

BLACKROCK Ltd DURATION INCOME TRUST
Form N-Q
January 22, 2019

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANY**

Investment Company Act file number: 811-21349

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

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

Name and address of agent for service: John M. Perlowski, Chief Executive Officer, BlackRock Limited Duration Income Trust, 55 East 52nd Street, New York, NY 10055

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

Date of fiscal year end: 08/31/2019

Date of reporting period: 11/30/2018

Item 1 Schedule of Investments

Schedule of Investments (unaudited)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
|---|---------------|--------------|
| Common Stocks 0.2% | | |
| Chemicals 0.0% | | |
| LyondellBasell Industries NV, Class A | 37 \$ | 3,452 |
| Diversified Financial Services 0.1% | | |
| Kcad Holdings I Ltd. ^{(a)(b)} | 546,753,936 | 924,014 |
| Health Care Management Services 0.0% | | |
| New Millennium HoldCo, Inc. ^(b) | 8,511 | 528 |
| Hotels, Restaurants & Leisure 0.0% | | |
| Caesars Entertainment Corp. ^(b) | 8,330 | 70,972 |
| Household Durables 0.0% | | |
| Berkline Benchcraft Equity LLC ^(a) | 3,155 | |
| Metals & Mining 0.0% | | |
| Ameriforge Group, Inc. | 801 | 47,259 |
| Software 0.0% | | |
| Avaya Holdings Corp. ^(b) | 18 | 280 |
| Utilities 0.1% | | |
| Texgen LLC ^(a) | 7,331 | 300,571 |
| Total Common Stocks 0.2% | | |
| (Cost \$6,481,691) | | 1,347,076 |
| | <i>Par</i> | |
| | <i>(000)</i> | |
| Asset-Backed Securities 8.5% | | |
| Asset-Backed Securities 8.5% | | |
| AIMCO CLO, Series 2014-AA, Class DR, (3 mo. LIBOR US + 3.25%), 5.72%, 07/20/26 ^{(c)(d)} | USD 250 | 250,104 |
| Allegro CLO II-S Ltd., Series 2014-1RA, Class C, 5.15%, 10/21/28 ^{(c)(e)} | 1,000 | 999,975 |
| ALM VI Ltd., Series 2012-6A, Class BR3, 4.19%, 07/15/26 ^{(c)(e)} | 1,000 | 989,278 |
| ALM XII Ltd., Series 2015-12A, Class C1R2, 5.09%, 04/16/27 ^{(c)(e)} | 1,000 | 992,410 |
| ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class CR2, 5.14%, 07/15/27 ^{(c)(e)} | 270 | 265,495 |
| AmeriCredit Automobile Receivables, Series 2014-3, Class C, 2.58%, 09/08/20 | 1,002 | 1,000,962 |

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| | | |
|---|------------|-----------|
| AMMC CLO Ltd., Series 2014-15A, Class D, (3 mo. LIBOR US + 4.20%), 6.53%, 12/09/26 ^{(c)(d)} | 2,000 | 2,012,701 |
| Anchorage Capital CLO Ltd. ^(c) : | | |
| Series 2014-3RA, Class E, 8.01%, 01/28/31 ^(e) | 850 | 836,898 |
| Series 2014-4RA, Class D, 5.11%, 01/28/31 ^(e) | 250 | 245,656 |
| Series 2014-5RA, Class E, 7.84%, 01/15/30 ^(e) | 860 | 864,177 |
| | <i>Par</i> | |

| | | |
|-----------------|--------------|--------------|
| <i>Security</i> | <i>(000)</i> | <i>Value</i> |
|-----------------|--------------|--------------|

Asset-Backed Securities (continued)

| | | |
|---|-----------|------------|
| Anchorage Capital CLO Ltd. ^(c) (continued): | | |
| Series 2015-7A, Class DR, 5.14%, 10/15/27 ^(e) | USD 1,000 | \$ 998,562 |
| Series 2016-8A, Class ER, 8.26%, 07/28/28 ^(e) | 1,000 | 980,588 |
| Series 2016-9A, Class D, (3 mo. LIBOR US + 4.00%), 6.44%, 01/15/29 ^(d) | 350 | 352,375 |
| Ares XL CLO Ltd., Series 2016-40A, Class D, (3 mo. LIBOR US + 6.60%), 9.04%, 10/15/27 ^{(c)(d)} | 500 | 500,013 |
| Battalion CLO XI Ltd., Series 2017-11A, Class E, 8.47%, 10/24/29 ^{(c)(e)} | 325 | 325,895 |
| Benefit Street Partners CLO XII Ltd., Series 2017-12A, Class D, 8.85%, 10/15/30 ^{(c)(e)} | 500 | 503,957 |
| Carlyle Global Market Strategies CLO Ltd., Series 2015-1A, Class CR, (3 mo. LIBOR US + 2.00%), 4.47%, 04/20/27 ^{(c)(d)} | 600 | 600,568 |
| Credit Suisse ABS Repackaging Trust, Series 2013-A, Class B, 2.50%, 01/25/30 ^(c) | 515 | 475,465 |
| DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 ^(c) | 3,036 | 3,032,083 |
| Dryden 64 CLO Ltd., Series 2018-64A, Class D, 5.09%, 04/18/31 ^{(c)(e)} | 250 | 247,715 |
| Galaxy CLO Ltd., Series 2015-21A, 7.72%, 04/20/31 ^{(c)(e)} | 500 | 457,701 |
| Highbridge Loan Management Ltd., Series 5A-2015, Class ERR, 8.43%, 10/15/30 ^{(c)(e)} | 450 | 429,676 |
| Litigation Fee Residual Funding, 4.00%, 10/30/27 ^(a) | 1,221 | 1,215,329 |
| Madison Park Funding X Ltd., Series 2012-10A, Class ER, (3 mo. LIBOR US + 7.62%), 10.09%, 01/20/29 ^{(c)(d)} | 500 | 505,562 |
| Madison Park Funding XI Ltd., Series 2013-11A, Class ER, 8.93%, 07/23/29 ^{(c)(e)} | 250 | 250,032 |
| Madison Park Funding XIII Ltd., Series 2014-13A, Class ER, 8.20%, 04/19/30 ^{(c)(e)} | 1,250 | 1,211,947 |
| Madison Park Funding XV Ltd., Series 2014-15A, Class B1R, (3 mo. LIBOR US + 2.20%), 4.71%, 01/27/26 ^{(c)(d)} | 1,500 | 1,502,089 |
| Neuberger Berman CLO XX Ltd., Series 2015-20A, Class ER, 7.44%, 01/15/28 ^{(c)(e)} | 1,250 | 1,203,706 |
| Oaktree CLO Ltd., Series 2015-1A, Class DR, 7.67%, 10/20/27 ^{(c)(e)} | 500 | 486,514 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par</i> | <i>Value</i> |
|---|--------------|--------------|
| | <i>(000)</i> | |
| Asset-Backed Securities (continued) | | |
| Octagon Investment Partners LLC, Series 2017-1A, Class E, (3 mo. LIBOR US + 6.30%), 8.77%, 07/20/30 ^{(c)(d)} | USD 500 | \$ 504,205 |
| OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 07/18/25 ^(c) | 4,000 | 4,003,866 |
| OZLM VIII Ltd., Series 2014-8A ^{(c)(e)} : | | |
| Class BRR, 4.66%, 10/17/29 | 2,500 | 2,500,000 |
| Class CRR, 5.61%, 10/17/29 | 500 | 500,000 |
| OZLM XIX Ltd., Series 2017-19A, Class D, 9.04%, 11/22/30 ^{(c)(e)} | 500 | 506,047 |
| OZLM XV Ltd., Series 2016-15A, Class C, (3 mo. LIBOR US + 4.00%), 6.47%, 01/20/29 ^{(c)(d)} | 1,000 | 1,005,932 |
| OZLM XXI, Series 2017-21A, Class D, 8.01%, 01/20/31 ^{(c)(e)} | 250 | 234,393 |
| Park Avenue Institutional Advisers CLO Ltd., Series 2017-1A, Class D, 8.83%, 11/14/29 ^{(c)(e)} | 1,750 | 1,760,554 |
| Rockford Tower CLO Ltd. ^{(c)(d)} : | | |
| Series 2017-1A, Class D, (3 mo. LIBOR US + 3.25%), 5.69%, 04/15/29 | 250 | 250,889 |
| Series 2017-2A, Class D, (3 mo. LIBOR US + 3.45%), 5.89%, 10/15/29 | 500 | 503,114 |
| Santander Drive Auto Receivables Trust, Class D: | | |
| Series 2014-3, 2.65%, 08/17/20 | 1,813 | 1,812,516 |
| Series 2014-4, 3.10%, 11/16/20 | 3,295 | 3,296,523 |
| Shackleton CLO Ltd., Series 2013-3A, Class DR, 5.46%, 07/15/30 ^{(c)(e)} | 500 | 495,157 |
| Sound Point CLO XIV Ltd., Series 2016-3A, Class E, (3 mo. LIBOR US + 6.65%), 9.13%, 01/23/29 ^{(c)(d)} | 1,000 | 1,009,483 |
| Symphony CLO XV Ltd., Series 2014-15A, Class CR, (3 mo. LIBOR US + 2.20%), 4.65%, 10/17/26 ^{(c)(d)} | 1,250 | 1,248,356 |
| Symphony CLO XVIII Ltd., Series 2016-18A, Class D, (3 mo. LIBOR US + 4.00%), 6.48%, 01/23/28 ^{(c)(d)} | 1,000 | 1,009,252 |
| Thayer Park CLO Ltd., Series 2017-1A, Class D, (3 mo. LIBOR US + 6.10%), 8.57%, 04/20/29 ^{(c)(d)} | 500 | 500,955 |
| TICP CLO VII Ltd., Series 2017-7A, Class E, (3 mo. LIBOR US + 6.51%), 8.95%, 07/15/29 ^{(c)(d)} | 500 | 503,559 |
| Venture XXVI CLO Ltd., Series 2017-26A ^{(c)(d)} : | | |
| Class D, (3 mo. LIBOR US + 4.25%), 6.72%, 01/20/29 | 1,000 | 1,009,684 |
| | <i>Par</i> | |
| <i>Security</i> | <i>(000)</i> | <i>Value</i> |
| Asset-Backed Securities (continued) | | |
| Venture XXVI CLO Ltd., Series 2017-26A ^{(c)(d)} (continued): | | |
| Class E, (3 mo. LIBOR US + 6.80%), 9.27%, 01/20/29 | USD 500 | \$ 504,596 |
| | 1,000 | 1,006,734 |

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| | | | |
|--|-----|-------|------------|
| Vibrant CLO IV Ltd., Series 2016-4A, Class D, (3 mo. LIBOR US + 4.50%), 6.97%, 07/20/28 ^{(c)(d)} | | | |
| Wellfleet CLO Ltd., Series 2017-3A, Class B, 4.40%, 01/17/31 ^{(c)(e)} | | 500 | 494,394 |
| York CLO Ltd. ^(c) : Series 2015-1A, Class ER, 8.12%, 01/22/31 ^(e) | | 250 | 237,553 |
| Series 2016-1A, Class DR, (3 mo. LIBOR US + 3.60%), 6.07%, 10/20/29 ^(d) | | 250 | 249,827 |
| Series 2016-2A, Class E, (3 mo. LIBOR US + 6.94%), 9.41%, 01/20/30 ^(d) | | 1,000 | 1,012,170 |
| | | | 49,897,192 |
| Interest Only Asset-Backed Securities 0.0% | | | |
| Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 03/30/30 ^{(a)(c)} | | 2,905 | 144,513 |
| Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 04/15/29 ^(a) | | 2,231 | 97,724 |
| | | | 242,237 |
| Total Asset-Backed Securities 8.5% (Cost \$50,489,307) | | | 50,139,429 |
| Corporate Bonds 58.5% | | | |
| Aerospace 0.0% | | | |
| Koninklijke KPN NV(5 year GBP Swap + 5.51%), 6.88%, 03/14/73 ^(f) | GBP | 100 | 132,720 |
| Aerospace & Defense 1.5% | | | |
| Arconic, Inc.: | | | |
| 5.87%, 02/23/22 | USD | 730 | 742,045 |
| 5.13%, 10/01/24 | | 742 | 719,740 |
| 5.90%, 02/01/27 | | 67 | 64,320 |
| BBA US Holdings, Inc., 5.38%, 05/01/26 ^(c) | | 271 | 262,193 |
| Bombardier, Inc. ^(c) : | | | |
| 7.75%, 03/15/20 | | 172 | 175,225 |
| 8.75%, 12/01/21 ^(g) | | 721 | 743,531 |
| 5.75%, 03/15/22 | | 102 | 96,900 |
| 6.00%, 10/15/22 | | 19 | 18,004 |
| 6.13%, 01/15/23 ^(g) | | 912 | 866,400 |
| 7.50%, 12/01/24 ^(g) | | 790 | 751,488 |

Schedule of Investments (unaudited) (continued)

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November 30, 2018

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| <i>Security</i> | <i>Par</i> | <i>Value</i> |
|---|--------------|--------------|
| | <i>(000)</i> | |
| Aerospace & Defense (continued) | | |
| Bombardier, Inc. ^(c) (continued): | | |
| 7.50%, 03/15/25 ^(g) | USD 855 \$ | 812,250 |
| 7.45%, 05/01/34 | 188 | 163,560 |
| KLX, Inc., 5.88%, 12/01/22 ^(c) | 788 | 811,147 |
| Koppers, Inc., 6.00%, 02/15/25 ^(c) | 146 | 130,670 |
| Kratos Defense & Security Solutions, Inc., 6.50%, 11/30/25 ^(c) | 298 | 306,940 |
| Moog, Inc., 5.25%, 12/01/22 ^(c) | 270 | 270,000 |
| Pioneer Holdings LLC/Pioneer Finance Corp., 9.00%, 11/01/22 ^(c) | 133 | 135,660 |
| TransDigm UK Holdings PLC, 6.88%, 05/15/26 ^{(c)(g)} | 264 | 260,700 |
| TransDigm, Inc.: | | |
| 6.00%, 07/15/22 ^(g) | 601 | 601,000 |
| 6.50%, 07/15/24 ^(g) | 178 | 178,445 |
| 6.50%, 05/15/25 | 299 | 297,879 |
| 6.38%, 06/15/26 ^(g) | 405 | 395,337 |
| | | 8,803,434 |
| Airlines 1.7% | | |
| Air Canada Pass-Through Trust, Series 2015-1, Class B, 3.88%, 09/15/24 ^(c) | 1,167 | 1,139,145 |
| American Airlines Pass-Through Trust: | | |
| Series 2013-2, Class A, 4.95%, 07/15/24 ^(g) | 2,574 | 2,628,899 |
| Series 2013-2, Class B, 5.60%, 01/15/22 ^(c) | 351 | 355,332 |
| Series 2017-1, Class B, 4.95%, 08/15/26 | 1,351 | 1,370,665 |
| Avianca Holdings SA/Avianca Leasing LLC/Grupo Taca Holdings Ltd., 8.38%, 05/10/20 | 239 | 238,104 |
| Latam Finance Ltd., 6.88%, 04/11/24 ^(c) | 203 | 200,462 |
| United Airlines Pass-Through Trust: | | |
| Series 2014-2, Class B, 4.63%, 03/03/24 ^(g) | 1,653 | 1,654,844 |
| Series 2015-1, Class A, 3.70%, 06/01/24 | 2,430 | 2,391,606 |
| Virgin Australia Trust, Series 2013-1, Class A, 5.00%, 04/23/25 ^{(c)(g)} | 192 | 195,390 |
| | | 10,174,447 |
| Auto Components 0.4% | | |
| Adient Global Holdings Ltd., 3.50%, 08/15/24 | EUR 100 | 90,566 |
| Allison Transmission, Inc., 5.00%, 10/01/24 ^(c) | USD 28 | 26,950 |
| Aptiv PLC, 4.40%, 10/01/46 | 240 | 204,069 |
| Fiat Chrysler Finance Europe, 4.75%, 07/15/22 | EUR 120 | 149,437 |
| GKN Holdings PLC, 3.38%, 05/12/32 | GBP 100 | 119,839 |
| Goodyear Tire & Rubber Co., 5.00%, 05/31/26 | USD 67 | 60,970 |
| <i>Security</i> | <i>Par</i> | <i>Value</i> |

(000)

Auto Components (continued)

Icahn Enterprises LP/Icahn Enterprises Finance Corp.:

| | | | |
|--|-----|-----|-----------|
| 6.00%, 08/01/20 | USD | 28 | \$ 28,210 |
| 6.25%, 02/01/22 | | 299 | 303,859 |
| 6.75%, 02/01/24 | | 279 | 280,744 |
| 6.38%, 12/15/25 | | 149 | 147,138 |
| IHO Verwaltungs GmbH ^(h) : | | | |
| (2.75% Cash or 3.50% PIK), 2.75%, 09/15/21 | EUR | 100 | 112,644 |
| (3.25% Cash or 4.00% PIK), 3.25%, 09/15/23 | | 100 | 110,256 |
| (3.75% Cash or 4.50% PIK), 3.75%, 09/15/26 | | 100 | 109,106 |
| (4.50% Cash or 5.25% PIK), 4.50%, 09/15/23 ^(c) | USD | 200 | 186,000 |
| Tesla, Inc., 5.30%, 08/15/25 ^{(c)(g)} | | 471 | 406,826 |
| Volvo Car AB, 2.00%, 01/24/25 | EUR | 100 | 105,593 |
| | | | 2,442,207 |

Banks 2.0%

| | | | |
|---|-----|-------|-----------|
| Allied Irish Banks PLC(5 year EUR Swap + 3.95%), 4.13%, 11/26/25 ^(f) | | 100 | 116,063 |
| Banco BPM SpA, 2.75%, 07/27/20 | | 100 | 113,458 |
| Banco de Sabadell SA, 5.38%, 12/12/28 ^(e) | | 100 | 113,100 |
| Banco Espirito Santo SA ^{(b)(i)} : | | | |
| 4.75%, 01/15/19 | | 100 | 32,548 |
| 4.00%, 01/21/19 | | 100 | 33,397 |
| Bank of Ireland(5 year EUR Swap + 3.55%), 4.25%, 06/11/24 ^(f) | | 100 | 114,214 |
| Bankia SA(5 year EUR Swap + 3.35%), 3.38%, 03/15/27 ^(f) | | 100 | 114,127 |
| Barclays PLC: | | | |
| 4.38%, 09/11/24 ^(g) | USD | 580 | 538,477 |
| 3.65%, 03/16/25 ^(g) | | 3,600 | 3,305,901 |
| 5.20%, 05/12/26 | | 200 | 190,445 |
| BBVA Bancomer SA, 6.75%, 09/30/22 ^(c) | | 192 | 198,722 |
| CaixaBank SA(5 year EUR Swap + 3.35%), 3.50%, 02/15/27 ^(f) | EUR | 100 | 116,474 |
| CIT Group, Inc.: | | | |
| 5.00%, 08/01/23 ^(g) | USD | 582 | 583,455 |
| 5.25%, 03/07/25 | | 127 | 127,610 |
| 6.13%, 03/09/28 | | 98 | 100,450 |
| HSBC Holdings PLC, 4.38%, 11/23/26 ^(g) | | 395 | 378,628 |
| IKB Deutsche Industriebank AG, 4.00%, 01/31/28 ^(e) | EUR | 100 | 110,234 |
| Nordea Bank AB, 4.50%, 03/26/20 | | 1,020 | 1,217,444 |
| Promerica Financial Corp., 9.70%, 05/14/24 ^(c) | USD | 200 | 207,100 |
| Santander Holdings USA, Inc., 4.50%, 07/17/25 ^(g) | | 1,750 | 1,694,252 |

Schedule of Investments (unaudited) (continued)

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November 30, 2018

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| <i>Security</i> | <i>Par</i> | <i>Value</i> |
|--|--------------|--------------|
| | <i>(000)</i> | |
| Banks (continued) | | |
| Santander UK Group Holdings PLC, 2.88%, 08/05/21 ^(g) | USD 950 | \$ 913,032 |
| Standard Chartered PLC, 3.89%, 03/15/24 ^{(c)(e)(g)} | 1,500 | 1,445,918 |
| | | 11,765,049 |
| Beverage: Soft Drinks 0.0% | | |
| Energizer Gamma Acquisition, Inc., 6.38%, 07/15/26 ^(c) | 46 | 43,240 |
| Beverages 0.1% | | |
| BWAY Holding Co., 4.75%, 04/15/24 | EUR 100 | 109,287 |
| Central American Bottling Corp., 5.75%, 01/31/27 ^(c) | USD 176 | 172,920 |
| Crown European Holdings SA, 2.25%, 02/01/23 ^(c) | EUR 100 | 114,047 |
| OI European Group BV, 4.00%, 03/15/23 ^(c) | USD 176 | 164,560 |
| | | 560,814 |
| Building Materials 0.0% | | |
| Jeld-Wen, Inc., 4.63%, 12/15/25 ^(c) | 138 | 123,510 |
| Building Products 0.3% | | |
| American Builders & Contractors Supply Co., Inc., 5.75%, 12/15/23 ^(c) | 184 | 183,761 |
| CPG Merger Sub LLC, 8.00%, 10/01/21 ^(c) | 324 | 320,760 |
| Jeld-Wen, Inc., 4.88%, 12/15/27 ^(c) | 19 | 16,578 |
| Masonite International Corp. ^(c) : 5.63%, 03/15/23 ^(g) | 384 | 383,040 |
| 5.75%, 09/15/26 | 160 | 151,000 |
| PGT Escrow Issuer, Inc., 6.75%, 08/01/26 ^(c) | 107 | 108,070 |
| Standard Industries, Inc. ^(c) : 5.50%, 02/15/23 | 66 | 64,762 |
| 5.38%, 11/15/24 | 126 | 119,700 |
| 6.00%, 10/15/25 ^(g) | 260 | 253,500 |
| USG Corp. ^(c) : 5.50%, 03/01/25 | 11 | 11,083 |
| 4.88%, 06/01/27 | 198 | 198,247 |
| | | 1,810,501 |
| Cable Television Services 0.0% | | |
| CB Escrow Corp., 8.00%, 10/15/25 ^(c) | 146 | 129,210 |
| Capital Markets 0.6% | | |
| Blackstone CQP Holdco LP ^(c) : | | |

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| | | | | |
|--|-----|------------|--------------|--------------|
| 6.50%, 03/20/21 | | 2,040 | | 1,978,994 |
| 6.00%, 08/18/21 | | 332 | | 331,553 |
| Intertrust Group BV, 3.38%, 11/15/25 | EUR | 100 | | 111,985 |
| Lions Gate Capital Holdings LLC, 5.88%, 11/01/24 ^(c) | USD | 85 | | 85,638 |
| Morgan Stanley, 4.00%, 07/23/25 ^(g) | | 965 | | 944,678 |
| | | <i>Par</i> | | |
| <i>Security</i> | | | <i>(000)</i> | <i>Value</i> |
| Capital Markets (continued) | | | | |
| NFP Corp., 6.88%, 07/15/25 ^(c) | USD | 85 | \$ | 80,538 |
| Stevens Holding Co., Inc., 6.13%, 10/01/26 ^(c) | | 189 | | 186,637 |
| | | | | 3,720,023 |
| Chemicals 1.7% | | | | |
| Alpha 2 BV, (8.75% Cash or 9.50% PIK), 8.75%, 06/01/23 ^{(c)(h)} | | 256 | | 248,320 |
| Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 02/01/25 ^(c) | | 800 | | 768,000 |
| Axalta Coating Systems Dutch Holding B BV, 3.75%, 01/15/25 | EUR | 100 | | 109,889 |
| Axalta Coating Systems LLC, 4.88%, 08/15/24 ^(c) | USD | 454 | | 439,563 |
| Blue Cube Spinco, Inc.: | | | | |
| 9.75%, 10/15/23 | | 424 | | 474,431 |
| 10.00%, 10/15/25 | | 308 | | 351,890 |
| CF Industries, Inc., 4.95%, 06/01/43 | | 45 | | 34,847 |
| Chemours Co.: | | | | |
| 6.63%, 05/15/23 | | 129 | | 130,935 |
| 7.00%, 05/15/25 | | 112 | | 113,400 |
| 4.00%, 05/15/26 | EUR | 186 | | 197,936 |
| 5.38%, 05/15/27 | USD | 134 | | 120,935 |
| Cydsa SAB de CV, 6.25%, 10/04/27 ^(c) | | 252 | | 227,433 |
| GCP Applied Technologies, Inc., 5.50%, 04/15/26 ^(c) | | 158 | | 151,285 |
| Hexion, Inc., 10.38%, 02/01/22 ^(c) | | 86 | | 71,595 |
| Huntsman International LLC, 5.13%, 11/15/22 | | 280 | | 285,043 |
| INEOS Finance PLC, 4.00%, 05/01/23 | EUR | 100 | | 114,329 |
| Mexichem SAB de CV, 5.50%, 01/15/48 ^(c) | USD | 200 | | 166,500 |
| Momentive Performance Materials, Inc., 3.88%, 10/24/21 ^(g) | | 377 | | 403,861 |
| NOVA Chemicals Corp., 4.88%, 06/01/24 ^(c) | | 267 | | 248,310 |
| Olin Corp., 5.00%, 02/01/30 | | 117 | | 104,130 |
| Platform Specialty Products Corp. ^{(c)(g)} : | | | | |
| 6.50%, 02/01/22 | | 2,210 | | 2,251,437 |
| 5.88%, 12/01/25 | | 1,024 | | 998,400 |
| PQ Corp. ^(c) : | | | | |
| 6.75%, 11/15/22 ^(g) | | 444 | | 460,650 |
| 5.75%, 12/15/25 | | 528 | | 493,353 |
| PSPC Escrow Corp., 6.00%, 02/01/23 | EUR | 100 | | 116,472 |
| Starfruit Finco BV/ tarfruit US Holdco LLC, 6.50%, 10/01/26 | | 100 | | 105,166 |
| Versum Materials, Inc., 5.50%, 09/30/24 ^(c) | USD | 72 | | 71,100 |
| WR Grace & Co-Conn ^(c) : | | | | |
| 5.13%, 10/01/21 ^(g) | | 741 | | 746,335 |

Schedule of Investments (unaudited) (continued)

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(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par</i> | <i>Value</i> |
|---|--------------|--------------|
| | <i>(000)</i> | |
| Chemicals (continued) | | |
| WR Grace & Co-Conn ^(c) (continued): | | |
| 5.63%, 10/01/24 | USD 200 | \$ 202,440 |
| | | 10,207,985 |
| Commercial Services & Supplies 1.1% | | |
| ADT Corp.: | | |
| 6.25%, 10/15/21 | 139 | 143,691 |
| 3.50%, 07/15/22 ^(g) | 285 | 266,831 |
| 4.13%, 06/15/23 | 271 | 252,708 |
| 4.88%, 07/15/32 ^(c) | 418 | 330,220 |
| Advanced Disposal Services, Inc., 5.63%, 11/15/24 ^(c) | 161 | 157,378 |
| Avolon Holdings Funding Ltd., 5.13%, 10/01/23 ^(c) | 386 | 384,552 |
| Booz Allen Hamilton, Inc., 5.13%, 05/01/25 ^(c) | 204 | 197,880 |
| Core & Main LP, 6.13%, 08/15/25 ^(c) | 410 | 374,125 |
| Fortress Transportation & Infrastructure Investors LLC ^(c) : | | |
| 6.75%, 03/15/22 | 71 | 72,150 |
| 6.50%, 10/01/25 | 78 | 75,465 |
| GFL Environmental, Inc., 5.38%, 03/01/23 ^(c) | 131 | 119,865 |
| Harland Clarke Holdings Corp., 8.38%, 08/15/22 ^(c) | 414 | 382,950 |
| KAR Auction Services, Inc., | | |
| 5.13%, 06/01/25 ^(c) | 444 | 415,140 |
| Mobile Mini, Inc., 5.88%, 07/01/24 ^(g) | 499 | 501,490 |
| Paprec Holding SA, 4.00%, 03/31/25 | EUR 100 | 99,330 |
| Park Aerospace Holdings Ltd. ^(c) : | | |
| 3.63%, 03/15/21 | USD 226 | 220,350 |
| 5.25%, 08/15/22 | 369 | 369,000 |
| 5.50%, 02/15/24 | 12 | 12,074 |
| Pitney Bowes, Inc., 3.88%, 10/01/21 ^(g) | 500 | 478,750 |
| Ritchie Bros Auctioneers, Inc., 5.38%, 01/15/25 ^(c) | 472 | 463,150 |
| United Rentals North America, Inc.: | | |
| 5.75%, 11/15/24 ^(g) | 609 | 605,194 |
| 5.50%, 05/15/27 | 397 | 374,669 |
| | | 6,296,962 |
| Communications Equipment 0.8% | | |
| CommScope Technologies LLC ^(c) : | | |
| 6.00%, 06/15/25 | 3 | 2,779 |
| 5.00%, 03/15/27 | 367 | 302,316 |
| CommScope, Inc. ^(c) : | | |
| 5.00%, 06/15/21 | 465 | 461,047 |

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| | | | | |
|--|-----|-------|--------------|--------------|
| 5.50%, 06/15/24 | | 102 | | 94,085 |
| Motorola Solutions, Inc., 3.75%, 05/15/22 ^(g) | | 1,500 | | 1,480,671 |
| Nokia OYJ: | | | | |
| 3.38%, 06/12/22 | | 106 | | 100,568 |
| 4.38%, 06/12/27 | | 149 | | 139,173 |
| | | | <i>Par</i> | |
| <i>Security</i> | | | <i>(000)</i> | <i>Value</i> |
| Communications Equipment (continued) | | | | |
| Nokia OYJ (continued): | | | | |
| 6.63%, 05/15/39 | USD | 200 | \$ | 206,260 |
| Zayo Group LLC/Zayo Capital, Inc. ^(g) : | | | | |
| 6.00%, 04/01/23 | | 531 | | 528,345 |
| 6.38%, 05/15/25 | | 104 | | 102,050 |
| 5.75%, 01/15/27 ^(c) | | 1,030 | | 983,650 |
| | | | | 4,400,944 |
| Construction & Engineering 0.3% | | | | |
| Aeropuertos Argentina 2000 SA, 6.88%, 02/01/27 ^(c) | | 293 | | 272,856 |
| Aeropuertos Dominicanos Siglo XXI SA, 6.75%, 03/30/29 ^(c) | | 293 | | 284,576 |
| Brand Industrial Services, Inc., | | | | |
| 8.50%, 07/15/25 ^(c) | | 288 | | 254,160 |
| Engility Corp., 8.88%, 09/01/24 | | 216 | | 233,010 |
| frontdoor, Inc., 6.75%, 08/15/26 ^(c) | | 241 | | 232,565 |
| Pisces Midco, Inc., 8.00%, 04/15/26 ^(c) | | 94 | | 89,300 |
| SPIE SA, 3.13%, 03/22/24 | EUR | 100 | | 110,750 |
| SRS Distribution, Inc., 8.25%, 07/01/26 ^{(c)(g)} | USD | 185 | | 173,900 |
| Tutor Perini Corp., 6.88%, 05/01/25 ^(c) | | 219 | | 210,240 |
| Weekley Homes LLC/Weekley Finance Corp., 6.63%, 08/15/25 | | 61 | | 56,578 |
| | | | | 1,917,935 |
| Construction Materials 0.5% | | | | |
| American Builders & Contractors Supply Co., Inc., 5.88%, 05/15/26 ^(c) | | 226 | | 218,938 |
| HD Supply, Inc., 5.38%, 10/15/26 ^(c) | | 1,778 | | 1,716,303 |
| LKQ Italia Bondco SpA, 3.88%, 04/01/24 | EUR | 100 | | 116,040 |
| Navistar International Corp., 6.63%, 11/01/25 ^(c) | USD | 271 | | 267,954 |
| New Enterprise Stone & Lime Co., Inc., 10.13%, 04/01/22 ^(c) | | 160 | | 164,800 |
| Rexel SA, 3.50%, 06/15/23 | EUR | 116 | | 133,950 |
| Williams Scotsman International, Inc. ^(c) : | | | | |
| 7.88%, 12/15/22 | USD | 109 | | 110,090 |
| 6.88%, 08/15/23 | | 185 | | 181,763 |
| | | | | 2,909,838 |
| Consumer Discretionary 0.3% | | | | |
| AA Bond Co. Ltd., 4.88%, 07/31/43 | GBP | 100 | | 122,488 |
| Blitz F18-674 GmbH, 6.00%, 07/30/26 | EUR | 100 | | 110,449 |
| Nielsen Co. Luxembourg Sarl, | | | | |
| 5.00%, 02/01/25 ^(c) | USD | 92 | | 89,700 |
| Silversea Cruise Finance Ltd., | | | | |
| 7.25%, 02/01/25 ^(c) | | 56 | | 60,060 |

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| | | |
|---|-----|---------|
| Staples, Inc., 8.50%, 09/15/25 ^(c) | 273 | 241,605 |
| Viking Cruises Ltd. ^(c) : 6.25%, 05/15/25 | 225 | 222,750 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par</i> | <i>Value</i> |
|---|--------------|--------------|
| | <i>(000)</i> | |
| Consumer Discretionary (continued) | | |
| Viking Cruises Ltd. ^(c) (continued): | | |
| 5.88%, 09/15/27 ^(g) | USD 771 | \$ 724,740 |
| | | 1,571,792 |
| Consumer Finance 1.4% | | |
| Alliance Data Systems Corp. ^(c) : | | |
| 5.88%, 11/01/21 | 696 | 704,700 |
| 5.38%, 08/01/22 | 130 | 129,350 |
| Ally Financial, Inc., 8.00%, 11/01/31 ^(g) | 1,416 | 1,653,463 |
| Credivalores-Crediservicios SAS, 9.75%, 07/27/22 ^(c) | 200 | 182,500 |
| Mulhacen Pte Ltd., (6.5% Cash or 7.25% PIK), 6.50%, 08/01/23 ^(h) | EUR 119 | 127,984 |
| Navient Corp.: | | |
| 5.00%, 10/26/20 ^(g) | USD 310 | 306,900 |
| 6.63%, 07/26/21 | 113 | 114,130 |
| 6.50%, 06/15/22 | 375 | 376,406 |
| 5.50%, 01/25/23 | 134 | 126,295 |
| 7.25%, 09/25/23 ^(g) | 257 | 258,285 |
| 5.88%, 10/25/24 | 65 | 58,338 |
| 6.75%, 06/25/25 | 105 | 97,387 |
| 6.75%, 06/15/26 | 211 | 190,955 |
| 5.63%, 08/01/33 | 95 | 70,775 |
| Nexi Capital SpA, 3.63%, 05/01/23 ^(e) | EUR 100 | 112,644 |
| Refinitiv US Holdings, Inc.: | | |
| 4.50%, 05/15/26 | 100 | 111,795 |
| 4.50%, 05/15/26 ^(c) | 400 | 447,180 |
| 6.25%, 05/15/26 ^(c) | USD 1,480 | 1,460,575 |
| 8.25%, 11/15/26 ^(c) | 612 | 582,930 |
| Springleaf Finance Corp.: | | |
| 6.13%, 05/15/22 | 70 | 70,000 |
| 5.63%, 03/15/23 | 8 | 7,700 |
| 6.88%, 03/15/25 | 311 | 292,729 |
| 7.13%, 03/15/26 | 298 | 280,120 |
| Verscend Escrow Corp., 9.75%, 08/15/26 ^(c) | 615 | 591,937 |
| | | 8,355,078 |
| Containers & Packaging 1.1% | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.: | | |
| 4.63%, 05/15/23 ^(c) | 790 | 768,275 |
| 6.75%, 05/15/24 | EUR 100 | 119,612 |
| 7.25%, 05/15/24 ^{(c)(g)} | USD 800 | 808,000 |

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| | | | |
|---|-----|--------------|--------------|
| 4.75%, 07/15/27 ^(c) | GBP | 100 | 118,322 |
| 4.75%, 07/15/27 | | 100 | 118,322 |
| BWAY Holding Co., 5.50%, 04/15/24 ^{(c)(g)} | USD | 799 | 765,042 |
| Crown Americas LLC/Crown Americas Capital Corp.: | | | |
| 4.75%, 02/01/26 ^(c) | | 150 | 144,570 |
| 4.25%, 09/30/26 | | 166 | 154,380 |
| | | <i>Par</i> | |
| <i>Security</i> | | <i>(000)</i> | <i>Value</i> |
| Containers & Packaging (continued) | | | |
| Intertape Polymer Group, Inc., | | | |
| 7.00%, 10/15/26 ^(c) | USD | 122 | \$ 122,305 |
| Mercer International, Inc.: | | | |
| 6.50%, 02/01/24 | | 113 | 112,435 |
| 5.50%, 01/15/26 | | 117 | 106,470 |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu: | | | |
| 5.75%, 10/15/20 ^(g) | | 1,029 | 1,027,906 |
| (3 mo. LIBOR US + 3.50%), | | | |
| 5.94%, 07/15/21 ^{(c)(d)} | | 433 | 436,204 |
| 5.13%, 07/15/23 ^(c) | | 42 | 41,003 |
| 7.00%, 07/15/24 ^{(c)(g)} | | 729 | 727,177 |
| Sealed Air Corp. ^(c) : | | | |
| 4.88%, 12/01/22 | | 192 | 191,280 |
| 6.88%, 07/15/33 | | 44 | 44,770 |
| Silgan Holdings, Inc., 3.25%, 03/15/25 | EUR | 100 | 113,710 |
| Smurfit Kappa Acquisitions ULC, 2.88%, 01/15/26 | | 100 | 113,669 |
| Suzano Austria GmbH, 6.00%, 01/15/29 ^(c) | USD | 517 | 522,170 |
| | | | 6,555,622 |
| Diversified Consumer Services 0.5% | | | |
| APX Group, Inc. ^(g) : | | | |
| 8.75%, 12/01/20 | | 262 | 250,865 |
| 7.88%, 12/01/22 | | 336 | 328,230 |
| Ascend Learning LLC, 6.88%, 08/01/25 ^(c) | | 283 | 274,510 |
| Graham Holdings Co., 5.75%, 06/01/26 ^(c) | | 173 | 175,163 |
| Laureate Education, Inc., 8.25%, 05/01/25 ^(c) | | 114 | 121,695 |
| Matthews International Corp., 5.25%, 12/01/25 ^(c) | | 62 | 57,660 |
| Pinnacle Bidco PLC, 6.38%, 02/15/25 | GBP | 100 | 128,062 |
| Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 05/15/23 ^{(c)(g)} | USD | 1,335 | 1,415,100 |
| ServiceMaster Co. LLC, 5.13%, 11/15/24 ^(c) | | 244 | 234,850 |
| Verisure Holding AB, 3.50%, 05/15/23 | EUR | 100 | 111,760 |
| | | | 3,097,895 |
| Diversified Financial Services 1.1% | | | |
| Arrow Global Finance PLC(3 mo. Euribor + 2.88%), 2.88%, 04/01/25 ^(d) | | 100 | 104,201 |
| Banca IFIS SpA, 4.50%, 10/17/27 ^(e) | | 100 | 90,199 |
| Controladora Mabe SA de C.V., 5.60%, 10/23/28 ^(c) | USD | 200 | 186,750 |
| Docuformas SAPI de C.V., 9.25%, 10/11/22 ^(c) | | 421 | 368,375 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par</i> | <i>Value</i> |
|--|--------------|--------------|
| | <i>(000)</i> | |
| Diversified Financial Services (continued) | | |
| FS Energy & Power Fund, 7.50%, 08/15/23 ^(c) | USD 260 | \$ 254,800 |
| General Motors Financial Co., Inc., 4.38%, 09/25/21 ^(g) | 530 | 529,474 |
| Gilex Holding Sarl, 8.50%, 05/02/23 ^(c) | 182 | 184,866 |
| Intesa Sanpaolo SpA, 5.02%, 06/26/24 ^{(c)(g)} | 2,442 | 2,141,453 |
| Intrum AB, 2.75%, 07/15/22 | EUR 100 | 105,003 |
| Jefferies Finance LLC/JFIN Co-Issuer Corp. ^{(c)(g)} : | | |
| 7.38%, 04/01/20 | USD 290 | 291,087 |
| 6.88%, 04/15/22 | 480 | 478,944 |
| LHC3 PLC, (4.13% Cash or 4.88% PIK), 4.13%, 08/15/24 ^(h) | EUR 101 | 110,340 |
| MSCI, Inc., 5.25%, 11/15/24 ^(c) | USD 105 | 105,263 |
| Tempo Acquisition LLC/Tempo Acquisition Finance Corp., 6.75%, 06/01/25 ^{(c)(g)} | 479 | 452,655 |
| Travelport Corporate Finance PLC, 6.00%, 03/15/26 ^(c) | 171 | 168,435 |
| UniCredit SpA(5 year EUR Swap + 4.32%), 4.38%, 01/03/27 ^(f) | EUR 100 | 110,131 |
| Vantiv LLC/Vanity Issuer Corp. ^(c) : | | |
| 3.88%, 11/15/25 | GBP 100 | 121,914 |
| 4.38%, 11/15/25 | USD 200 | 186,250 |
| WMG Acquisition Corp.: | | |
| 4.13%, 11/01/24 | EUR 90 | 105,582 |
| 5.50%, 04/15/26 ^(c) | USD 120 | 116,400 |
| | | 6,212,122 |
| Diversified Telecommunication Services 1.3% | | |
| CenturyLink, Inc.: | | |
| 5.63%, 04/01/25 ^(g) | 526 | 491,810 |
| Series P, 7.60%, 09/15/39 | 26 | 21,580 |
| Series S, 6.45%, 06/15/21 ^(g) | 412 | 421,270 |
| Series U, 7.65%, 03/15/42 | 271 | 225,215 |
| Series W, 6.75%, 12/01/23 ^(g) | 325 | 325,812 |
| Series Y, 7.50%, 04/01/24 | 332 | 340,715 |
| Cincinnati Bell, Inc., 7.00%, 07/15/24 ^(c) | 406 | 356,011 |
| Embarq Corp., 8.00%, 06/01/36 | 428 | 401,785 |
| Frontier Communications Corp.: | | |
| 7.13%, 03/15/19 | 190 | 189,763 |
| 10.50%, 09/15/22 | 201 | 160,800 |
| 11.00%, 09/15/25 ^(g) | 1,205 | 849,525 |
| Level 3 Financing, Inc.: | | |
| 5.38%, 08/15/22 | 184 | 183,540 |
| 5.63%, 02/01/23 | 115 | 114,943 |
| 5.13%, 05/01/23 ^(g) | 295 | 291,681 |

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| | | | |
|--------------------------------|-----|------------|---------|
| 5.38%, 01/15/24 | | 325 | 318,984 |
| 5.38%, 05/01/25 ^(g) | | 303 | 295,046 |
| 5.25%, 03/15/26 ^(g) | | 937 | 904,673 |
| OTE PLC, 3.50%, 07/09/20 | EUR | 100 | 116,460 |
| | | <i>Par</i> | |

Security (000) Value

Diversified Telecommunication Services (continued)

| | | | |
|--|-----|-----|------------|
| SoftBank Group Corp.: | | | |
| (5 year USD ICE Swap + 4.85%), 6.88% ^{(f)(j)} | USD | 290 | \$ 245,198 |
| 4.00%, 04/20/23 | EUR | 200 | 232,402 |
| Telecom Italia Capital SA: | | | |
| 6.38%, 11/15/33 | USD | 233 | 207,370 |
| 6.00%, 09/30/34 | | 575 | 491,625 |
| 7.72%, 06/04/38 | | 21 | 20,580 |
| Telecom Italia Finance SA, 7.75%, 01/24/33 | EUR | 37 | 51,209 |
| Telecom Italia SpA, 5.88%, 05/19/23 | GBP | 100 | 132,608 |
| Telecom Italia SpA/Milano, 2.88%, 01/28/26 | EUR | 100 | 105,560 |
| Verizon Communications, Inc., | | | |
| 3.38%, 02/15/25 ^(g) | USD | 156 | 150,161 |

7,646,326

Electric Utilities 0.8%

| | | | |
|---|--|-------|-----------|
| AES Corp., 5.50%, 04/15/25 | | 82 | 82,615 |
| Black Hills Corp., 3.15%, 01/15/27 ^(g) | | 305 | 280,624 |
| Celeo Redes Operacion Chile SA, | | | |
| 5.20%, 06/22/47 ^{(c)(g)} | | 1,006 | 944,201 |
| Centrais Eletricas Brasileiras SA, 5.75%, 10/27/21 ^(c) | | 1,200 | 1,194,012 |
| DPL, Inc., 7.25%, 10/15/21 | | 30 | 31,875 |
| Enel Finance International NV, | | | |
| 3.63%, 05/25/27 ^{(c)(g)} | | 900 | 775,120 |
| Energuate Trust, 5.88%, 05/03/27 ^(c) | | 200 | 188,002 |
| Eskom Holdings SOC Ltd., 6.35%, 08/10/28 ^(c) | | 325 | 307,612 |
| Exelon Corp., 3.40%, 04/15/26 ^(g) | | 140 | 130,737 |
| Inkia Energy Ltd., 5.88%, 11/09/27 ^(c) | | 377 | 351,085 |
| NextEra Energy Operating Partners LP ^(c) : | | | |
| 4.25%, 09/15/24 | | 101 | 95,193 |
| 4.50%, 09/15/27 | | 10 | 9,175 |
| Talen Energy Supply LLC, 6.50%, 06/01/25 | | 176 | 127,160 |
| Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc. ^(a) : | | | |
| 10.25%, 11/01/15 ^{(b)(i)} | | 47 | |
| 10.50%, 11/01/19 | | 31 | 52 |
| 11.50%, 10/01/20 | | 300 | |

4,517,463

Electrical Equipment 0.0%

| | | | |
|---------------------------|-----|-----|---------|
| Orano SA, 4.88%, 09/23/24 | EUR | 100 | 115,757 |
|---------------------------|-----|-----|---------|

Electronic Equipment, Instruments & Components 0.1%

CDW LLC/CDW Finance Corp.:

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| | | | |
|--------------------------------|-----|-----|---------|
| 5.00%, 09/01/23 | USD | 72 | 72,090 |
| 5.50%, 12/01/24 ^(S) | | 493 | 493,000 |
| 5.00%, 09/01/25 | | 107 | 104,325 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| | <i>Par</i> | | |
|--|--------------|-----|--------------|
| <i>Security</i> | <i>(000)</i> | | <i>Value</i> |
| Electronic Equipment, Instruments & Components (continued) | | | |
| Energizer Gamma Acquisition BV, 4.63%, 07/15/26 | EUR | 100 | \$ 107,787 |
| Iron, Inc., 5.00%, 01/15/26 ^(c) | USD | 25 | 23,266 |
| | | | 800,468 |
| Energy Equipment & Services 0.8% | | | |
| Calfrac Holdings LP, 8.50%, 06/15/26 ^(c) | | 163 | 134,882 |
| CSI Compressco LP/CSI Compressco Finance, Inc., 7.50%, 04/01/25 ^(c) | | 330 | 322,575 |
| Ensco PLC: | | | |
| 4.50%, 10/01/24 | | 26 | 19,240 |
| 5.20%, 03/15/25 | | 313 | 234,162 |
| 7.75%, 02/01/26 | | 141 | 116,325 |
| Gates Global LLC/Gates Global Co., | | | |
| 6.00%, 07/15/22 ^{(c)(g)} | | 609 | 605,955 |
| Halliburton Co., 3.80%, 11/15/25 ^(g) | | 100 | 95,525 |
| McDermott Technology Americas, Inc./McDermott Technology U.S., Inc., | | | |
| 10.63%, 05/01/24 ^(c) | | 246 | 210,945 |
| Oceaneering International, Inc., 4.65%, 11/15/24 | | 46 | 40,423 |
| Odebrecht Oil & Gas Finance Ltd., 0.00% ^{(c)(j)(k)} | BRL | 43 | 503 |
| Pattern Energy Group, Inc., 5.88%, 02/01/24 ^(c) | USD | 299 | 290,777 |
| Pioneer Energy Services Corp., 6.13%, 03/15/22 | | 275 | 219,312 |
| Precision Drilling Corp.: | | | |
| 6.50%, 12/15/21 | | 54 | 53,782 |
| 7.13%, 01/15/26 ^(c) | | 8 | 7,500 |
| SESI LLC, 7.75%, 09/15/24 | | 208 | 185,640 |
| Transocean, Inc.: | | | |
| 8.38%, 12/15/21 | | 51 | 52,084 |
| 5.80%, 10/15/22 | | 439 | 403,880 |
| 9.00%, 07/15/23 ^{(c)(g)} | | 636 | 651,900 |
| 7.50%, 01/15/26 ^(c) | | 99 | 92,070 |
| Trinidad Drilling Ltd., 6.63%, 02/15/25 ^(c) | | 263 | 264,683 |
| USA Compression Partners LP/USA Compression Finance Corp., | | | |
| 6.88%, 04/01/26 ^(c) | | 277 | 270,421 |
| Weatherford International Ltd.: | | | |
| 7.75%, 06/15/21 | | 433 | 355,060 |
| 6.50%, 08/01/36 | | 110 | 62,700 |
| 5.95%, 04/15/42 | | 231 | 129,360 |
| | | | 4,819,704 |
| Environmental, Maintenance, & Security Service 0.1% | | | |
| Hulk Finance Corp., 7.00%, 06/01/26 ^(c) | | 131 | 117,245 |

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| | | | |
|---|-----|--------------|--------------|
| Tervita Escrow Corp., 7.63%, 12/01/21 ^{(c)(g)} | | 424 | 415,520 |
| | | <i>Par</i> | |
| <i>Security</i> | | <i>(000)</i> | <i>Value</i> |
| Environmental, Maintenance, & Security Service (continued) | | | |
| Waste Pro USA, Inc., 5.50%, 02/15/26 ^(c) | USD | 132 | \$ 121,440 |
| | | | 654,205 |
| Equity Real Estate Investment Trusts (REITs) 1.4% | | | |
| AvalonBay Communities, Inc., 3.45%, 06/01/25 ^(g) | | 1,245 | 1,209,538 |
| ERP Operating LP, 3.38%, 06/01/25 ^(g) | | 1,015 | 983,941 |
| Five Point Operating Co. LP/Five Point Capital Corp., 7.88%, 11/15/25 ^(c) | | 145 | 142,644 |
| GEO Group, Inc.: 5.13%, 04/01/23 | | 249 | 224,722 |
| 5.88%, 10/15/24 | | 170 | 153,000 |
| 6.00%, 04/15/26 | | 10 | 8,875 |
| Hilton Domestic Operating Co., Inc.: 4.25%, 09/01/24 | | 263 | 250,810 |
| 5.13%, 05/01/26 ^(c) | | 434 | 424,235 |
| Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 4.63%, 04/01/25 | | 30 | 28,950 |
| iStar, Inc.: 4.63%, 09/15/20 | | 33 | 32,711 |
| 6.00%, 04/01/22 | | 62 | 61,166 |
| 5.25%, 09/15/22 | | 67 | 63,985 |
| MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.: 5.63%, 05/01/24 ^(g) | | 1,361 | 1,374,406 |
| 4.50%, 09/01/26 ^(g) | | 683 | 629,671 |
| 4.50%, 01/15/28 | | 236 | 208,270 |
| MPT Operating Partnership LP/MPT Finance Corp.: 6.38%, 03/01/24 | | 42 | 43,470 |
| 5.50%, 05/01/24 | | 50 | 50,375 |
| 5.00%, 10/15/27 | | 303 | 287,850 |
| NH Hotel Group SA, 3.75%, 10/01/23 | EUR | 129 | 149,152 |
| Starwood Property Trust, Inc., 5.00%, 12/15/21 | USD | 234 | 233,678 |
| Trust F/1401, 6.95%, 01/30/44 | | 706 | 661,882 |
| Ventas Realty LP, 4.13%, 01/15/26 ^(g) | | 650 | 635,583 |
| VICI Properties 1 LLC/VICI FC, Inc., 8.00%, 10/15/23 | | 244 | 265,283 |
| | | | 8,124,197 |
| Food & Staples Retailing 0.1% | | | |
| Albertsons Cos. LLC/Safeway, Inc./New Albertsons, Inc./Albertsons LLC: 6.63%, 06/15/24 | | 186 | 179,257 |
| 5.75%, 03/15/25 | | 104 | 92,820 |
| B&M European Value Retail SA, 4.13%, 02/01/22 | GBP | 100 | 125,513 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par</i> | <i>Value</i> |
|---|--------------|--------------|
| | <i>(000)</i> | |
| Food & Staples Retailing (continued) | | |
| Casino Guichard Perrachon SA, 4.50%, 03/07/24 | EUR 200 | \$ 207,746 |
| Rite Aid Corp., 6.13%, 04/01/23 ^(c) | USD 110 | 94,600 |
| | | 699,936 |
| Food Products 0.7% | | |
| Aramark Services, Inc.: | | |
| 5.13%, 01/15/24 ^(g) | 417 | 419,085 |
| 5.00%, 04/01/25 ^(c) | 46 | 45,780 |
| 5.00%, 02/01/28 ^(c) | 345 | 327,750 |
| Arcor SAIC, 6.00%, 07/06/23 ^(c) | 180 | 168,566 |
| B&G Foods, Inc., 5.25%, 04/01/25 | 51 | 48,200 |
| Chobani LLC/Chobani Finance Corp., Inc., 7.50%, 04/15/25 ^(c) | 266 | 218,120 |
| JBS USA LUX SA/JBS USA Finance, Inc. ^(c) : | | |
| 5.88%, 07/15/24 | 335 | 329,137 |
| 5.75%, 06/15/25 ^(g) | 942 | 911,385 |
| 6.75%, 02/15/28 | 319 | 309,430 |
| MARB BondCo PLC: | | |
| 7.00%, 03/15/24 | 200 | 188,750 |
| 6.88%, 01/19/25 ^(c) | 200 | 184,000 |
| Minerva Luxembourg SA, 6.50%, 09/20/26 ^(c) | 200 | 182,250 |
| Post Holdings, Inc. ^(c) : | | |
| 5.50%, 03/01/25 | 246 | 234,623 |
| 5.75%, 03/01/27 | 253 | 237,188 |
| 5.63%, 01/15/28 | 73 | 67,708 |
| Simmons Foods, Inc., 7.75%, 01/15/24 ^(c) | 135 | 137,700 |
| | | 4,009,672 |
| Health Care Equipment & Supplies 1.0% | | |
| Avantor, Inc. ^(c) : | | |
| 6.00%, 10/01/24 ^(g) | 1,388 | 1,375,855 |
| 9.00%, 10/01/25 | 517 | 524,109 |
| DJO Finance LLC/DJO Finance Corp., 8.13%, 06/15/21 ^{(c)(g)} | 1,323 | 1,372,612 |
| Immucor, Inc., 11.13%, 02/15/22 ^(c) | 100 | 102,000 |
| Mallinckrodt International Finance SA/Mallinckrodt CB LLC ^(c) : | | |
| 4.88%, 04/15/20 | 284 | 280,308 |
| 5.75%, 08/01/22 | 467 | 425,670 |
| 5.63%, 10/15/23 | 81 | 69,255 |
| 5.50%, 04/15/25 | 11 | 8,718 |
| Ortho-Clinical Diagnostics, Inc./Ortho-Clinical Diagnostics SA, 6.63%, 05/15/22 ^{(c)(g)} | 1,482 | 1,426,425 |
| Teleflex, Inc.: | | |

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| | | | |
|--|-----|--------------|--------------|
| 5.25%, 06/15/24 | | 250 | 251,250 |
| | | <i>Par</i> | |
| <i>Security</i> | | <i>(000)</i> | <i>Value</i> |
| Health Care Equipment & Supplies (continued) | | | |
| Teleflex, Inc. (continued): | | | |
| 4.88%, 06/01/26 | USD | 56 | \$ 54,234 |
| | | | 5,890,436 |
| Health Care Providers & Services 2.8% | | | |
| Acadia Healthcare Co., Inc.: | | | |
| 5.13%, 07/01/22 | | 85 | 83,300 |
| 5.63%, 02/15/23 | | 160 | 157,333 |
| 6.50%, 03/01/24 | | 412 | 403,760 |
| AHP Health Partners, Inc., 9.75%, 07/15/26 ^(c) | | 140 | 139,650 |
| Centene Corp.: | | | |
| 4.75%, 05/15/22 ^(g) | | 314 | 315,177 |
| 6.13%, 02/15/24 | | 37 | 38,476 |
| 4.75%, 01/15/25 | | 200 | 198,750 |
| 5.38%, 06/01/26 ^{(c)(g)} | | 1,371 | 1,379,569 |
| CHS/Community Health Systems, Inc., 8.63%, 01/15/24 ^(c) | | 417 | 423,776 |
| DaVita, Inc., 5.13%, 07/15/24 ^(g) | | 235 | 225,894 |
| Eagle Holding Co. II LLC, (7.63% Cash or 8.38% PIK), 7.63%, 05/15/22 ^{(c)(h)} | | 182 | 181,773 |
| Encompass Health Corp., 5.75%, 11/01/24 ^(g) | | 80 | 79,600 |
| HCA, Inc.: | | | |
| 4.75%, 05/01/23 | | 16 | 16,000 |
| 5.00%, 03/15/24 ^(g) | | 1,388 | 1,391,470 |
| 5.25%, 04/15/25 ^(g) | | 1,652 | 1,668,520 |
| 5.25%, 06/15/26 ^(g) | | 84 | 84,630 |
| 5.38%, 09/01/26 | | 357 | 353,430 |
| 5.63%, 09/01/28 | | 378 | 371,857 |
| 5.50%, 06/15/47 ^(g) | | 1,239 | 1,192,537 |
| MEDNAX, Inc., 5.25%, 12/01/23 ^{(c)(g)} | | 123 | 121,463 |
| Molina Healthcare, Inc., 4.88%, 06/15/25 ^(c) | | 108 | 101,790 |
| MPH Acquisition Holdings LLC, | | | |
| 7.13%, 06/01/24 ^{(c)(g)} | | 798 | 796,005 |
| NVA Holdings, Inc., 6.88%, 04/01/26 ^(c) | | 265 | 252,744 |
| Polaris Intermediate Corp., (8.50% Cash), 8.50%, 12/01/22 ^{(c)(g)(h)} | | 924 | 919,380 |
| RegionalCare Hospital Partners Holdings, Inc., 8.25%, 05/01/23 ^(c) | | 188 | 196,107 |
| Sotera Health Holdings LLC, 6.50%, 05/15/23 ^(c) | | 188 | 185,180 |
| Surgery Center Holdings, Inc. ^(c) : | | | |
| 8.88%, 04/15/21 | | 139 | 141,085 |
| 6.75%, 07/01/25 ^(g) | | 272 | 251,940 |
| Team Health Holdings, Inc., 6.38%, 02/01/25 ^{(c)(g)} | | 419 | 345,675 |
| Tenet Healthcare Corp.: | | | |
| 6.00%, 10/01/20 ^(g) | | 533 | 543,793 |
| 7.50%, 01/01/22 ^(c) | | 176 | 182,600 |
| 8.13%, 04/01/22 ^(g) | | 678 | 705,120 |
| 6.75%, 06/15/23 | | 252 | 248,850 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| | <i>Par</i> | | <i>Value</i> |
|--|--------------|----|--------------|
| | <i>(000)</i> | | |
| <i>Security</i> | | | |
| Health Care Providers & Services (continued) | | | |
| Tenet Healthcare Corp. (continued): | | | |
| 4.63%, 07/15/24 ^(g) | USD 507 | \$ | 483,551 |
| 6.88%, 11/15/31 | 166 | | 145,665 |
| UnitedHealth Group, Inc., 3.75%, 07/15/25 ^(g) | 1,470 | | 1,463,539 |
| Vizient, Inc., 10.38%, 03/01/24 ^(c) | 322 | | 350,175 |
| WellCare Health Plans, Inc.: | | | |
| 5.25%, 04/01/25 | 85 | | 84,256 |
| 5.38%, 08/15/26 ^(c) | 313 | | 310,709 |
| | | | 16,535,129 |
| Health Care Services 0.0% | | | |
| Aveta, Inc. Escrow, 7.00%, 04/01/19 ^(a) | 183 | | |
| Health Care Technology 0.1% | | | |
| Change Healthcare Holdings LLC/Change Healthcare Finance, Inc., 5.75%, 03/01/25 ^(c) | 242 | | 233,833 |
| IQVIA, Inc., 3.25%, 03/15/25 ^(c) | EUR 100 | | 111,508 |
| Quintiles IMS, Inc., 3.25%, 03/15/25 | 148 | | 165,031 |
| | | | 510,372 |
| Hotels, Restaurants & Leisure 3.3% | | | |
| 1011778 BC ULC/New Red Finance, Inc., 5.00%, 10/15/25 ^{(c)(g)} | USD 2,130 | | 2,002,626 |
| Boyd Gaming Corp., 6.00%, 08/15/26 | 194 | | 187,695 |
| Boyne USA, Inc., 7.25%, 05/01/25 ^(c) | 80 | | 83,200 |
| Caesars Resort Collection LLC/CRC Finco, Inc., 5.25%, 10/15/25 ^{(c)(g)} | 297 | | 272,497 |
| Churchill Downs, Inc., 4.75%, 01/15/28 ^(c) | 64 | | 58,240 |
| CPUK Finance Ltd., 4.25%, 02/28/47 | GBP 100 | | 124,765 |
| Eldorado Resorts, Inc.: | | | |
| 6.00%, 04/01/25 | USD 91 | | 88,725 |
| 6.00%, 09/15/26 ^(c) | 117 | | 113,198 |
| ESH Hospitality, Inc., 5.25%, 05/01/25 ^{(c)(g)} | 285 | | 272,531 |
| GLP Capital LP/GLP Financing II, Inc.: | | | |
| 5.38%, 11/01/23 | 126 | | 127,692 |
| 5.25%, 06/01/25 | 48 | | 47,688 |
| Golden Nugget, Inc., 6.75%, 10/15/24 ^(c) | 522 | | 512,865 |
| Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 4.88%, 04/01/27 | 2 | | 1,908 |
| International Game Technology PLC, 4.75%, 02/15/23 | EUR 100 | | 120,201 |
| IRB Holding Corp., 6.75%, 02/15/26 ^(c) | USD 70 | | 64,575 |
| KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC ^(c) : | | | |
| 5.00%, 06/01/24 | 35 | | 34,519 |
| 5.25%, 06/01/26 | 368 | | 360,868 |

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| | <i>Par</i> | | |
|---|--------------|-------|--------------|
| <i>Security</i> | <i>(000)</i> | | <i>Value</i> |
| Hotels, Restaurants & Leisure (continued) | | | |
| KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC ^(c) (continued): | | | |
| 4.75%, 06/01/27 | USD | 5 | \$ 4,686 |
| McDonald's Corp., 3.70%, 01/30/26 ^(g) | | 405 | 394,636 |
| Melco Resorts Finance Ltd., 4.88%, 06/06/25 ^(c) | | 375 | 332,968 |
| MGM Resorts International: | | | |
| 6.63%, 12/15/21 ^(g) | | 882 | 923,895 |
| 7.75%, 03/15/22 | | 439 | 471,925 |
| 4.63%, 09/01/26 | | 11 | 9,996 |
| New Red Finance, Inc., 4.25%, 05/15/24 ^(c) | | 245 | 231,525 |
| RHP Hotel Properties LP/RHP Finance Corp., 5.00%, 04/15/21 ^(g) | | 494 | 489,060 |
| Sabre GLBL, Inc. ^(c) : | | | |
| 5.38%, 04/15/23 | | 147 | 146,265 |
| 5.25%, 11/15/23 | | 180 | 178,650 |
| Scientific Games International, Inc.: | | | |
| 10.00%, 12/01/22 ^(g) | | 731 | 757,426 |
| 5.00%, 10/15/25 ^{(c)(g)} | | 743 | 695,559 |
| 3.38%, 02/15/26 | EUR | 100 | 105,002 |
| Six Flags Entertainment Corp. ^{(c)(g)} : | | | |
| 4.88%, 07/31/24 | USD | 782 | 748,765 |
| 5.50%, 04/15/27 | | 61 | 58,408 |
| Spirit Issuer PLC: | | | |
| Series A2, (3 mo. LIBOR GBP + 2.70%), 3.50%, 12/28/31 ^(d) | GBP | 1,800 | 2,224,984 |
| Series A5, 5.47%, 12/28/34 | | 4,500 | 5,950,878 |
| Stars Group Holdings BV/Stars Group US Co-Borrower LLC, 7.00%, 07/15/26 ^(c) | USD | 182 | 181,317 |
| Station Casinos LLC, 5.00%, 10/01/25 ^(c) | | 133 | 121,529 |
| Unique Pub Finance Co. PLC, Series A4, 5.66%, 06/30/27 | GBP | 59 | 82,184 |
| Wyndham Destinations, Inc.: | | | |
| 5.40%, 04/01/24 | USD | 13 | 12,697 |
| 5.75%, 04/01/27 | | 64 | 59,046 |
| Wyndham Hotels & Resorts, Inc., 5.38%, 04/15/26 ^(c) | | 121 | 116,462 |
| Wynn Macau Ltd., 5.50%, 10/01/27 ^{(c)(g)} | | 600 | 531,000 |
| Yum! Brands, Inc.: | | | |
| 3.88%, 11/01/23 | | 98 | 93,100 |
| 5.35%, 11/01/43 | | 6 | 5,175 |
| | | | 19,400,931 |
| Household Durables 0.6% | | | |
| Algeco Scotsman Global Finance PLC, 8.00%, 02/15/23 ^{(c)(g)} | | 600 | 588,000 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| Household Durables (continued) | | |
| Brookfield Residential Properties, Inc./Brookfield Residential US Corp., 6.13%, 07/01/22 ^(c) | USD 207 | \$ 200,014 |
| K Hovnanian Enterprises, Inc., 10.00%, 07/15/22 ^(c) | 204 | 188,700 |
| Lennar Corp.: | | |
| 8.38%, 01/15/21 | 134 | 144,217 |
| 6.25%, 12/15/21 ^(g) | 380 | 392,350 |
| 4.88%, 12/15/23 | 122 | 119,255 |
| 4.75%, 05/30/25 | 260 | 246,675 |
| 5.25%, 06/01/26 | 28 | 26,810 |
| 4.75%, 11/29/27 | 360 | 331,200 |
| Mattamy Group Corp. ^(c) : | | |
| 6.88%, 12/15/23 | 143 | 137,280 |
| 6.50%, 10/01/25 | 172 | 161,465 |
| MDC Holdings, Inc., 6.00%, 01/15/43 | 122 | 94,703 |
| Meritage Homes Corp., 5.13%, 06/06/27 | 77 | 67,760 |
| PulteGroup, Inc., 6.38%, 05/15/33 ^(g) | 469 | 430,307 |
| Tempur Sealy International, Inc., 5.50%, 06/15/26 ^(g) | 180 | 169,650 |
| TRI Pointe Group, Inc.: | | |
| 4.88%, 07/01/21 | 112 | 108,080 |
| 5.25%, 06/01/27 | 15 | 12,188 |
| TRI Pointe Group, Inc./TRI Pointe Homes, Inc.: | | |
| 4.38%, 06/15/19 | 110 | 109,417 |
| 5.88%, 06/15/24 | 11 | 9,858 |
| | | 3,537,929 |
| Household Products 0.2% | | |
| ACCO Brands Corp., 5.25%, 12/15/24 ^(c) | 85 | 78,413 |
| Berkline Benchcraft LLC, 4.50%, 06/01/19 ^(a) | 200 | |
| Spectrum Brands, Inc., 6.63%, 11/15/22 ^(g) | 815 | 831,707 |
| | | 910,120 |
| Independent Power and Renewable Electricity Producers 0.9% | | |
| AES Corp.: | | |
| 4.50%, 03/15/23 | 187 | 185,364 |
| 4.88%, 05/15/23 | 157 | 156,019 |
| 6.00%, 05/15/26 | 317 | 326,510 |
| 5.13%, 09/01/27 | 277 | 272,845 |
| Calpine Corp.: | | |
| 5.38%, 01/15/23 | 406 | 384,685 |
| 5.88%, 01/15/24 ^(c) | 320 | 320,000 |
| 5.75%, 01/15/25 | 120 | 110,400 |

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| | | | | |
|---|-----|-------|--------------|--------------|
| 5.25%, 06/01/26 ^{(c)(g)} | | 835 | | 776,550 |
| Clearway Energy Operating LLC: | | | | |
| 5.38%, 08/15/24 ^(g) | | 312 | | 295,620 |
| 5.75%, 10/15/25 ^(c) | | 196 | | 188,650 |
| Genneia SA, 8.75%, 01/20/22 ^(c) | | 293 | | 273,955 |
| | | | <i>Par</i> | |
| <i>Security</i> | | | <i>(000)</i> | <i>Value</i> |
| Independent Power and Renewable Electricity Producers (continued) | | | | |
| NRG Energy, Inc.: | | | | |
| 6.63%, 01/15/27 ^(g) | USD | 841 | \$ | 856,701 |
| 5.75%, 01/15/28 | | 236 | | 230,100 |
| TerraForm Power Operating LLC ^(c) : | | | | |
| 4.25%, 01/31/23 | | 181 | | 171,950 |
| 6.63%, 06/15/25 ^(l) | | 30 | | 30,900 |
| 5.00%, 01/31/28 | | 181 | | 162,049 |
| Vistra Energy Corp.: | | | | |
| 7.38%, 11/01/22 | | 324 | | 336,150 |
| 7.63%, 11/01/24 | | 124 | | 131,750 |
| | | | | 5,210,198 |
| Industrial Conglomerates 0.2% | | | | |
| Algeco Global Finance PLC, 6.50%, 02/15/23 | EUR | 100 | | 111,286 |
| Apergy Corp., 6.38%, 05/01/26 ^(c) | USD | 101 | | 99,990 |
| BWX Technologies, Inc., 5.38%, 07/15/26 ^(c) | | 153 | | 148,410 |
| Colfax Corp., 3.25%, 05/15/25 | EUR | 100 | | 105,323 |
| Vertiv Group Corp., 9.25%, 10/15/24 ^{(c)(g)} | USD | 604 | | 585,880 |
| | | | | 1,050,889 |
| Insurance 1.6% | | | | |
| Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer, 8.25%, 08/01/23 ^{(c)(g)} | | 947 | | 962,985 |
| Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25 ^(g) | | 360 | | 348,203 |
| American International Group, Inc., 3.75%, 07/10/25 ^(g) | | 2,705 | | 2,556,836 |
| AmWINS Group, Inc., 7.75%, 07/01/26 ^(c) | | 191 | | 190,045 |
| Aon PLC, 3.88%, 12/15/25 ^(g) | | 1,115 | | 1,087,065 |
| Assicurazioni Generali SpA ^(f) : | | | | |
| (3 mo. Euribor + 7.11%), 7.75%, 12/12/42 | EUR | 100 | | 127,936 |
| (3 mo. Euribor + 5.35%), 5.50%, 10/27/47 | | 100 | | 113,481 |
| AssuredPartners, Inc., 7.00%, 08/15/25 ^(c) | USD | 16 | | 15,100 |
| Caisse Nationale de Reassurance Mutuelle Agricole Groupama, 6.00%, 01/23/27 | EUR | 100 | | 126,908 |
| Forethought Financial Group, Inc., 8.63%, 04/15/21 ^{(c)(g)} | USD | 750 | | 823,763 |
| HUB International Ltd., 7.00%, 05/01/26 ^{(c)(g)} | | 764 | | 727,710 |
| Lincoln National Corp., 3.35%, 03/09/25 ^(g) | | 845 | | 810,086 |
| Muenchener Rueckversicherungs AG (3 mo. Euribor + 3.50%), 6.00%, 05/26/41 ^(f) | EUR | 400 | | 506,573 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Insurance (continued) | | | |
| Nationstar Mortgage Holdings, Inc. ^(c) : | | | |
| 8.13%, 07/15/23 | USD | 272 | \$ 274,720 |
| 9.13%, 07/15/26 | | 185 | 187,197 |
| Nationwide Building Society, | | | |
| 4.13%, 10/18/32 ^{(c)(e)(g)} | | 595 | 521,451 |
| USIS Merger Sub, Inc., 6.88%, 05/01/25 ^(c) | | 63 | 59,850 |
| | | | 9,439,909 |
| Internet Software & Services 0.4% | | | |
| Equinix, Inc.: | | | |
| 2.88%, 03/15/24 | EUR | 100 | 113,737 |
| 5.88%, 01/15/26 ^(g) | USD | 823 | 835,345 |
| Netflix, Inc.: | | | |
| 4.38%, 11/15/26 | | 92 | 84,651 |
| 5.88%, 11/15/28 ^{(c)(g)} | | 497 | 489,992 |
| 4.63%, 05/15/29 | EUR | 100 | 111,229 |
| Rackspace Hosting, Inc., 8.63%, 11/15/24 ^{(c)(g)} | USD | 154 | 130,130 |
| Symantec Corp., 5.00%, 04/15/25 ^(c) | | 158 | 152,902 |
| Uber Technologies, Inc., 7.50%, 11/01/23 ^(c) | | 122 | 119,255 |
| United Group BV, 4.38%, 07/01/22 | EUR | 126 | 141,515 |
| | | | 2,178,756 |
| IT Services 0.9% | | | |
| Banff Merger Sub, Inc.: | | | |
| 8.38%, 09/01/26 | | 110 | 120,770 |
| 9.75%, 09/01/26 ^{(c)(g)} | USD | 1,256 | 1,182,210 |
| First Data Corp. ^(c) : | | | |
| 7.00%, 12/01/23 ^(g) | | 1,190 | 1,231,650 |
| 5.00%, 01/15/24 | | 180 | 177,516 |
| 5.75%, 01/15/24 ^(g) | | 2,024 | 2,031,590 |
| Gartner, Inc., 5.13%, 04/01/25 ^(c) | | 174 | 171,607 |
| InterXion Holding NV, 4.75%, 06/15/25 | EUR | 100 | 116,552 |
| WEX, Inc., 4.75%, 02/01/23 ^(c) | USD | 177 | 174,823 |
| | | | 5,206,718 |
| Leisure Products 0.1% | | | |
| Mattel, Inc.: | | | |
| 6.75%, 12/31/25 ^(c) | | 323 | 304,428 |
| 6.20%, 10/01/40 | | 68 | 53,380 |
| 5.45%, 11/01/41 | | 40 | 31,200 |

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| | | | | |
|--|-----|--------------|----|--------------|
| | | | | 389,008 |
| Machinery 0.4% | | | | |
| Mueller Water Products, Inc., 5.50%, 06/15/26 ^(c) | | 170 | | 168,300 |
| Platin 1426 GmbH, 5.38%, 06/15/23 | EUR | 109 | | 115,754 |
| RBS Global, Inc./Rexnord LLC, 4.88%, 12/15/25 ^(c) | USD | 283 | | 268,496 |
| | | <i>Par</i> | | |
| <i>Security</i> | | <i>(000)</i> | | <i>Value</i> |
| Machinery (continued) | | | | |
| SPX FLOW, Inc. ^(c) : 5.63%, 08/15/24 | USD | 271 | \$ | 261,515 |
| 5.88%, 08/15/26 | | 139 | | 132,745 |
| Terex Corp., 5.63%, 02/01/25 ^{(c)(g)} | | 758 | | 697,588 |
| Titan Acquisition Ltd./Titan Co-Borrower LLC, 7.75%, 04/15/26 ^{(c)(g)} | | 525 | | 430,500 |
| Wabash National Corp., 5.50%, 10/01/25 ^(c) | | 241 | | 214,490 |
| | | | | 2,289,388 |
| Media 6.8% | | | | |
| Altice Financing SA ^(c) : 6.63%, 02/15/23 | | 200 | | 197,500 |
| 7.50%, 05/15/26 ^(g) | | 309 | | 290,460 |
| Altice France SA ^(c) : 7.38%, 05/01/26 ^(g) | | 1,746 | | 1,676,160 |
| 8.13%, 02/01/27 | | 853 | | 835,940 |
| Altice Luxembourg SA, 7.75%, 05/15/22 ^{(c)(g)} | | 1,265 | | 1,204,912 |
| AMC Networks, Inc., 4.75%, 08/01/25 | | 514 | | 478,041 |
| Cablevision SA, 6.50%, 06/15/21 ^(c) | | 176 | | 171,380 |
| Cablevision Systems Corp., 8.00%, 04/15/20 | | 125 | | 130,000 |
| CBS Radio, Inc., 7.25%, 11/01/24 ^(c) | | 15 | | 14,363 |
| CCO Holdings LLC/CCO Holdings Capital Corp.: 5.13%, 02/15/23 ^(g) | | 270 | | 267,975 |
| 4.00%, 03/01/23 ^{(c)(g)} | | 670 | | 637,974 |
| 5.13%, 05/01/23 ^{(c)(g)} | | 375 | | 372,656 |
| 5.13%, 05/01/27 ^{(c)(g)} | | 2,133 | | 2,021,017 |
| 5.00%, 02/01/28 ^(c) | | 145 | | 135,031 |
| Charter Communications Operating LLC/Charter Communications Operating Capital, 4.91%, 07/23/25 ^(g) | | 2,425 | | 2,408,298 |
| Clear Channel International BV, 8.75%, 12/15/20 ^{(c)(g)} | | 560 | | 572,600 |
| Clear Channel Worldwide Holdings, Inc. ^(g) : 6.50%, 11/15/22 | | 3,007 | | 3,045,921 |
| Series B, 7.63%, 03/15/20 | | 1,199 | | 1,197,501 |
| Comcast Corp., 3.95%, 10/15/25 ^(g) | | 3,000 | | 2,988,202 |
| CSC Holdings LLC: 6.75%, 11/15/21 | | 187 | | 195,883 |
| 10.13%, 01/15/23 ^{(c)(g)} | | 1,210 | | 1,309,946 |
| 5.38%, 07/15/23 ^{(c)(g)} | | 1,109 | | 1,100,682 |
| 5.25%, 06/01/24 ^(g) | | 523 | | 496,850 |
| 7.75%, 07/15/25 ^{(c)(g)} | | 476 | | 498,600 |
| 6.63%, 10/15/25 ^{(c)(g)} | | 235 | | 244,372 |
| 10.88%, 10/15/25 ^{(c)(g)} | | 1,614 | | 1,860,135 |

5.50%, 05/15/26^{(c)(g)}

990

958,753

12

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Media (continued) | | | |
| CSC Holdings LLC (continued): | | | |
| 7.50%, 04/01/28 ^(c) | USD | 479 | \$ 493,360 |
| Series 144S, 5.13%, 12/15/21 ^(c) | | 493 | 491,151 |
| Discovery Communications LLC ^(g) : | | | |
| 3.25%, 04/01/23 | | 1,490 | 1,430,724 |
| 3.45%, 03/15/25 | | 170 | 158,348 |
| DISH DBS Corp.: | | | |
| 6.75%, 06/01/21 | | 295 | 299,794 |
| 5.88%, 07/15/22 | | 902 | 860,282 |
| 5.00%, 03/15/23 | | 358 | 313,250 |
| 5.88%, 11/15/24 | | 245 | 208,250 |
| DKT Finance ApS, 7.00%, 06/17/23 | EUR | 158 | 190,265 |
| eircom Finance DAC, 4.50%, 05/31/22 | | 100 | 115,078 |
| Gray Escrow, Inc., 7.00%, 05/15/27 ^(c) | USD | 237 | 240,579 |
| Hughes Satellite Systems Corp.: | | | |
| 7.63%, 06/15/21 | | 93 | 97,273 |
| 5.25%, 08/01/26 ^(g) | | 413 | 385,122 |
| Inmarsat Finance PLC, 4.88%, 05/15/22 ^(c) | | 100 | 96,250 |
| Intelsat Jackson Holdings SA: | | | |
| 5.50%, 08/01/23 ^(g) | | 916 | 808,370 |
| 8.50%, 10/15/24 ^(c) | | 1,059 | 1,048,516 |
| 9.75%, 07/15/25 ^(c) | | 806 | 832,195 |
| Level 3 Parent LLC, 5.75%, 12/01/22 | | 405 | 405,000 |
| Live Nation Entertainment, Inc., 4.88%, 11/01/24 ^(c) | | 29 | 28,058 |
| MDC Partners, Inc., 6.50%, 05/01/24 ^(c) | | 341 | 289,850 |
| Meredith Corp., 6.88%, 02/01/26 ^(c) | | 154 | 157,465 |
| Midcontinent Communications/Midcontinent Finance Corp., 6.88%, 08/15/23 ^(c) | | 233 | 241,155 |
| Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 04/15/22 ^(c) | | 329 | 321,729 |
| Qualitytech LP/QTS Finance Corp., 4.75%, 11/15/25 ^(c) | | 146 | 138,335 |
| Radiate Holdco LLC/Radiate Finance, Inc., 6.88%, 02/15/23 ^(c) | | 60 | 56,100 |
| Sirius XM Radio, Inc., 5.00%, 08/01/27 ^(c) | | 237 | 222,780 |
| TEGNA, Inc.: | | | |
| 5.13%, 10/15/19 | | 105 | 105,063 |
| 5.50%, 09/15/24 ^(c) | | 66 | 66,165 |
| Telenet Finance Luxembourg Notes Sarl, 5.50%, 03/01/28 ^(c) | | 400 | 366,000 |
| Telenet Finance VI Luxembourg SCA, 4.88%, 07/15/27 | EUR | 90 | 109,051 |
| Telesat Canada/Telesat LLC, | | | |
| 8.88%, 11/15/24 ^(c) | USD | 241 | 257,267 |
| Tribune Media Co., 5.88%, 07/15/22 | | 302 | 305,775 |
| Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 3.50%, 01/15/27 | EUR | 100 | 117,372 |
| <i>Security</i> | | <i>Par</i> | <i>Value</i> |

(000)

Media (continued)

| | | | |
|---|-----|-----|------------|
| Univision Communications, Inc. ^(c) : | | | |
| 5.13%, 05/15/23 ^(g) | USD | 336 | \$ 314,580 |
| 5.13%, 02/15/25 | | 133 | 121,312 |
| UPCB Finance IV Ltd.: | | | |
| 5.38%, 01/15/25 ^(c) | | 200 | 191,876 |
| 4.00%, 01/15/27 | EUR | 90 | 104,419 |
| Videotron Ltd., 5.13%, 04/15/27 ^(c) | USD | 326 | 308,885 |
| Virgin Media Finance PLC, | | | |
| 5.75%, 01/15/25 ^{(c)(g)} | | 855 | 812,250 |
| Virgin Media Receivables Financing Notes I DAC, 5.50%, 09/15/24 | GBP | 100 | 123,123 |
| Virgin Media Secured Finance PLC: | | | |
| 5.13%, 01/15/25 | | 100 | 127,744 |
| 5.50%, 01/15/25 | | 180 | 230,512 |
| 5.25%, 01/15/26 ^{(c)(g)} | USD | 355 | 332,369 |
| 5.50%, 08/15/26 ^{(c)(g)} | | 200 | 188,310 |
| Ziggo Bond Co. BV, 5.88%, 01/15/25 ^{(c)(g)} | | 470 | 428,584 |
| Ziggo BV: | | | |
| 4.25%, 01/15/27 | EUR | 100 | 111,950 |
| 5.50%, 01/15/27 ^(c) | USD | 300 | 279,375 |
| | | | 40,242,413 |

Metals & Mining 1.9%

| | | | |
|---|--|-------|-----------|
| Alcoa Nederland Holding BV, | | | |
| 6.13%, 05/15/28 ^(c) | | 200 | 195,000 |
| Big River Steel LLC/BRS Finance Corp., 7.25%, 09/01/25 ^(c) | | 175 | 178,500 |
| Cleveland-Cliffs, Inc., 4.88%, 01/15/24 ^(c) | | 188 | 175,780 |
| Constellium NV ^(c) : | | | |
| 5.75%, 05/15/24 | | 500 | 467,500 |
| 6.63%, 03/01/25 ^(g) | | 573 | 548,647 |
| 5.88%, 02/15/26 | | 250 | 226,875 |
| Freeport-McMoRan, Inc.: | | | |
| 4.00%, 11/14/21 | | 240 | 233,700 |
| 3.55%, 03/01/22 | | 692 | 658,265 |
| 3.88%, 03/15/23 | | 1,292 | 1,203,175 |
| 4.55%, 11/14/24 | | 163 | 151,386 |
| 5.40%, 11/14/34 | | 161 | 135,240 |
| 5.45%, 03/15/43 | | 1,262 | 1,031,685 |
| Grinding Media, Inc./Moly-Cop AltaSteel Ltd., 7.38%, 12/15/23 ^{(c)(g)} | | 626 | 627,565 |
| Joseph T Ryerson & Son, Inc., 11.00%, 05/15/22 ^(c) | | 172 | 183,180 |
| Kaiser Aluminum Corp., 5.88%, 05/15/24 | | 112 | 111,440 |
| Novelis Corp. ^(c) : | | | |
| 6.25%, 08/15/24 ^(g) | | 765 | 757,350 |
| 5.88%, 09/30/26 | | 569 | 530,592 |
| Steel Dynamics, Inc.: | | | |
| 5.25%, 04/15/23 ^(g) | | 200 | 199,750 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Metals & Mining (continued) | | |
| Steel Dynamics, Inc. (continued): | | |
| 5.50%, 10/01/24 | USD 56 \$ | 55,860 |
| 4.13%, 09/15/25 | 195 | 179,888 |
| 5.00%, 12/15/26 | 15 | 14,483 |
| SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp., 7.50%, 06/15/25 ^(c) | 278 | 273,135 |
| Teck Resources Ltd.: | | |
| 4.50%, 01/15/21 | 21 | 21,105 |
| 8.50%, 06/01/24 ^{(c)(g)} | 1,191 | 1,292,473 |
| 5.20%, 03/01/42 ^(g) | 473 | 416,883 |
| 5.40%, 02/01/43 | 142 | 126,380 |
| United States Steel Corp.: | | |
| 6.88%, 08/15/25 | 262 | 247,451 |
| 6.25%, 03/15/26 | 323 | 295,342 |
| Vale Overseas Ltd., 6.25%, 08/10/26 | 188 | 200,690 |
| VM Holdings SA, 5.38%, 05/04/27 ^(c) | 237 | 228,113 |
| | | 10,967,433 |
| Multi-Utilities 0.3% | | |
| Brooklyn Union Gas Co., 3.41%, 03/10/26 ^{(c)(g)} | 1,475 | 1,416,062 |
| NGL Energy Partners LP/NGL Energy Finance Corp., 5.13%, 07/15/19 | 144 | 143,640 |
| Superior Plus LP/Superior General Partner, Inc., 7.00%, 07/15/26 ^(c) | 314 | 309,290 |
| | | 1,868,992 |
| Offshore Drilling & Other Services 0.0% | | |
| Entegris, Inc., 4.63%, 02/10/26 ^(c) | 190 | 175,824 |
| Oil, Gas & Consumable Fuels 6.7% | | |
| Andeavor Logistics LP/Tesoro Logistics Finance Corp., 4.25%, 12/01/27 | 185 | 172,304 |
| Antero Midstream Partners LP/Antero Midstream Finance Corp., 5.38%, 09/15/24 | 55 | 53,636 |
| Antero Resources Corp.: | | |
| 5.13%, 12/01/22 | 76 | 74,480 |
| 5.63%, 06/01/23 | 104 | 103,220 |
| 5.00%, 03/01/25 | 422 | 400,900 |
| Ascent Resources Utica Holdings LLC/ARU Finance Corp. ^(c) : | | |
| 10.00%, 04/01/22 | 135 | 142,763 |
| 7.00%, 11/01/26 | 200 | 187,500 |
| Berry Petroleum Co. LLC, 7.00%, 02/15/26 ^(c) | 292 | 277,394 |
| Bruin E&P Partners LLC, 8.88%, 08/01/23 ^(c) | 425 | 395,250 |
| California Resources Corp., 8.00%, 12/15/22 ^{(c)(g)} | 694 | 531,777 |

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| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| Oil, Gas & Consumable Fuels (continued) | | | |
| Callon Petroleum Co.: | | | |
| 6.13%, 10/01/24 | USD | 202 | \$ 194,930 |
| Series WI, 6.38%, 07/01/26 | | 108 | 103,950 |
| Carrizo Oil & Gas, Inc.: | | | |
| 6.25%, 04/15/23 | | 188 | 179,070 |
| 8.25%, 07/15/25 | | 311 | 316,442 |
| Chaparral Energy, Inc., 8.75%, 07/15/23 ^(c) | | 276 | 260,820 |
| Cheniere Corpus Christi Holdings LLC: | | | |
| 7.00%, 06/30/24 ^(g) | | 623 | 671,282 |
| 5.88%, 03/31/25 | | 252 | 259,560 |
| 5.13%, 06/30/27 ^(g) | | 614 | 594,812 |
| Cheniere Energy Partners LP, Series WI, 5.25%, 10/01/25 | | 162 | 157,748 |
| Chesapeake Energy Corp.: | | | |
| 6.63%, 08/15/20 | | 208 | 208,520 |
| 4.88%, 04/15/22 | | 76 | 70,680 |
| 7.00%, 10/01/24 | | 652 | 606,360 |
| 8.00%, 01/15/25 | | 348 | 334,950 |
| 7.50%, 10/01/26 | | 172 | 159,530 |
| 8.00%, 06/15/27 | | 832 | 790,400 |
| Citgo Holding, Inc., 10.75%, 02/15/20 ^(c) | | 135 | 139,388 |
| CNX Resources Corp., 5.88%, 04/15/22 ^(g) | | 2,601 | 2,545,729 |
| Comstock Escrow Corp., 9.75%, 08/15/26 ^(c) | | 207 | 188,370 |
| CONSOL Energy, Inc., 11.00%, 11/15/25 ^{(c)(g)} | | 585 | 653,737 |
| Covey Park Energy LLC/Covey Park Finance Corp., 7.50%, 05/15/25 ^(c) | | 305 | 288,225 |
| Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp., 6.25%, 04/01/23 | | 35 | 34,738 |
| CrownRock LP/CrownRock Finance, Inc., 5.63%, 10/15/25 ^{(c)(g)} | | 1,273 | 1,190,255 |
| DCP Midstream Operating LP: | | | |
| 4.75%, 09/30/21 ^(c) | | 80 | 79,800 |
| 5.38%, 07/15/25 | | 94 | 94,118 |
| 6.45%, 11/03/36 ^(c) | | 226 | 226,000 |
| 6.75%, 09/15/37 ^(c) | | 373 | 375,797 |
| DEA Finance SA, 7.50%, 10/15/22 | EUR | 100 | 118,598 |
| Denbury Resources, Inc. ^(c) : | | | |
| 9.25%, 03/31/22 | USD | 402 | 400,995 |
| 7.50%, 02/15/24 | | 134 | 118,423 |
| Diamond Offshore Drilling, Inc.: | | | |
| 7.88%, 08/15/25 | | 184 | 164,220 |
| 5.70%, 10/15/39 | | 31 | 19,840 |
| 4.88%, 11/01/43 | | 286 | 168,740 |
| Diamondback Energy, Inc.: | | | |
| 4.75%, 11/01/24 | | 109 | 105,866 |
| 4.75%, 11/01/24 ^(c) | | 150 | 145,688 |
| 5.38%, 05/31/25 | | 310 | 306,512 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| Oil, Gas & Consumable Fuels (continued) | | | |
| Enbridge, Inc., 6.25%, 03/01/78 ^(c) | USD | 1,565 | \$ 1,389,093 |
| Endeavor Energy Resources LP/EER Finance, Inc. ^(c) : 5.50%, 01/30/26 | | 427 | 438,742 |
| 5.75%, 01/30/28 | | 133 | 136,658 |
| EnLink Midstream Partners LP: 4.40%, 04/01/24 | | 240 | 228,961 |
| 4.15%, 06/01/25 | | 24 | 21,722 |
| 4.85%, 07/15/26 | | 213 | 194,428 |
| 5.05%, 04/01/45 | | 75 | 57,016 |
| 5.45%, 06/01/47 | | 208 | 165,912 |
| Ensco Jersey Finance Ltd., 3.00%, 01/31/24 | | 734 | 578,724 |
| Ensco PLC, 5.75%, 10/01/44 | | 30 | 18,450 |
| EP Energy LLC/Everest Acquisition Finance, Inc.: 9.38%, 05/01/20 | | 8 | 7,440 |
| 9.38%, 05/01/24 ^(c) | | 458 | 251,900 |
| 7.75%, 05/15/26 ^{(c)(g)} | | 498 | 479,325 |
| Extraction Oil & Gas, Inc. ^(c) : 7.38%, 05/15/24 | | 82 | 72,160 |
| 5.63%, 02/01/26 | | 537 | 418,860 |
| Genesis Energy LP/Genesis Energy Finance Corp.: 6.50%, 10/01/25 | | 95 | 85,975 |
| 6.25%, 05/15/26 | | 158 | 139,040 |
| Geopark Ltd., 6.50%, 09/21/24 ^(c) | | 200 | 190,000 |
| Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 09/30/21 ^{(c)(g)} | | 877 | 806,840 |
| Gulfport Energy Corp.: 6.63%, 05/01/23 | | 77 | 74,690 |
| 6.38%, 01/15/26 | | 113 | 100,853 |
| Halcon Resources Corp., 6.75%, 02/15/25 | | 417 | 320,047 |
| Hess Corp., 4.30%, 04/01/27 | | 50 | 45,703 |
| Hess Infrastructure Partners LP/Hess Infrastructure Partners Finance Corp., 5.63%, 02/15/26 ^(c) | | 261 | 253,170 |
| Impulsora Pipeline LLC, 6.05%, 12/31/42 ^(a) | | 1,500 | 1,465,537 |
| Jagged Peak Energy LLC, 5.88%, 05/01/26 ^(c) | | 14 | 13,405 |
| Magnolia Oil & Gas Operating LLC/Magnolia Oil & Gas Finance Corp., 6.00%, 08/01/26 ^(c) | | 112 | 108,360 |
| Matador Resources Co., 5.88%, 09/15/26 ^(c) | | 387 | 367,650 |
| MEG Energy Corp. ^(c) : 6.38%, 01/30/23 | | 125 | 116,563 |
| 6.50%, 01/15/25 ^(g) | | 481 | 490,620 |
| Nabors Industries, Inc., 5.75%, 02/01/25 | | 155 | 125,743 |
| <i>Security</i> | | <i>Par</i> | <i>Value</i> |

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Oil, Gas & Consumable Fuels (continued)

| | | | |
|--|-----|-----|------------|
| Neptune Energy Bondco PLC, 6.63%, 05/15/25 ^(c) | USD | 200 | \$ 188,000 |
| New Enterprise Stone & Lime Co., Inc., 6.25%, 03/15/26 ^(c) | | 74 | 68,265 |
| Newfield Exploration Co., 5.38%, 01/01/26 | | 193 | 192,276 |
| NGPL PipeCo LLC ^(c) : | | | |
| 4.88%, 08/15/27 | | 278 | 265,490 |
| 7.77%, 12/15/37 ^(g) | | 354 | 407,100 |
| Noble Holding International Ltd.: | | | |
| 7.75%, 01/15/24 | | 192 | 168,000 |
| 7.88%, 02/01/26 ^(c) | | 898 | 837,385 |
| 5.25%, 03/15/42 | | 118 | 75,520 |
| Northern Oil and Gas, Inc., (8.75% Cash or 1.00% PIK), 9.50%, 05/15/23 ^{(c)(h)} | | 286 | 280,995 |
| Odebrecht Offshore Drilling Finance ^(c) : | | | |
| 6.72%, 12/01/22 ^{(b)(i)} | BRL | 81 | 75,553 |
| 7.72%, 12/01/26 ^(h) | | 8 | 2,256 |
| Pacific Drilling First Lien Escrow Issuer Ltd., 8.38%, 10/01/23 | USD | 613 | 603,805 |
| Parsley Energy LLC/Parsley Finance Corp. ^(c) : | | | |
| 6.25%, 06/01/24 | | 73 | 72,818 |
| 5.38%, 01/15/25 | | 316 | 302,570 |
| 5.25%, 08/15/25 | | 77 | 72,765 |
| 5.63%, 10/15/27 | | 377 | 358,150 |
| PBF Holding Co. LLC/ PBF Finance Corp., 7.25%, 06/15/25 | | 212 | 210,410 |
| PDC Energy, Inc.: | | | |
| 1.13%, 09/15/21 | | 888 | 816,328 |
| 6.13%, 09/15/24 | | 24 | 23,040 |
| 5.75%, 05/15/26 | | 151 | 140,808 |
| Petrobras Global Finance BV: | | | |
| 6.13%, 01/17/22 | | 114 | 116,932 |
| 5.30%, 01/27/25 | | 172 | 162,265 |
| 8.75%, 05/23/26 | | 176 | 197,648 |
| 6.00%, 01/27/28 | | 189 | 177,499 |
| Petroleos Mexicanos: | | | |
| 5.38%, 03/13/22 | | 39 | 38,140 |
| 6.50%, 03/13/27 | | 117 | 109,454 |
| 5.35%, 02/12/28 ^(c) | | 89 | 76,700 |
| QEP Resources, Inc.: | | | |
| 6.88%, 03/01/21 | | 68 | 71,315 |
| 5.38%, 10/01/22 ^(g) | | 377 | 375,115 |
| 5.25%, 05/01/23 | | 18 | 17,190 |
| 5.63%, 03/01/26 | | 509 | 466,371 |
| Range Resources Corp.: | | | |
| 5.88%, 07/01/22 ^(g) | | 232 | 229,100 |
| 5.00%, 03/15/23 | | 148 | 139,583 |
| 4.88%, 05/15/25 | | 168 | 152,040 |
| Resolute Energy Corp., 8.50%, 05/01/20 | | 412 | 415,296 |
| Rowan Cos., Inc., 4.88%, 06/01/22 | | 234 | 210,600 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Oil, Gas & Consumable Fuels (continued) | | | |
| Sanchez Energy Corp.: | | | |
| 7.75%, 06/15/21 ^(g) | USD | 1,234 | \$ 360,945 |
| 7.25%, 02/15/23 ^(c) | | 117 | 100,035 |
| SESI LLC, 7.13%, 12/15/21 | | 85 | 80,325 |
| Seven Generations Energy Ltd. ^(c) : | | | |
| 6.88%, 06/30/23 | | 326 | 326,000 |
| 5.38%, 09/30/25 ^(g) | | 55 | 51,150 |
| SM Energy Co.: | | | |
| 5.00%, 01/15/24 | | 276 | 256,335 |
| 5.63%, 06/01/25 ^(g) | | 386 | 354,155 |
| 6.75%, 09/15/26 | | 34 | 32,640 |
| 6.63%, 01/15/27 | | 23 | 21,965 |
| Southwestern Energy Co.: | | | |
| 6.20%, 01/23/25 | | 179 | 171,616 |
| 7.50%, 04/01/26 | | 178 | 179,335 |
| 7.75%, 10/01/27 | | 396 | 400,435 |
| Sunoco Logistics Partners Operations LP, 3.90%, 07/15/26 ^(g) | | 235 | 214,556 |
| Sunoco LP/Sunoco Finance Corp.: | | | |
| 4.88%, 01/15/23 | | 331 | 322,725 |
| 5.50%, 02/15/26 | | 104 | 99,060 |
| 5.88%, 03/15/28 | | 124 | 117,335 |
| Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. ^(c) : | | | |
| 4.75%, 10/01/23 | | 26 | 25,675 |
| 5.50%, 09/15/24 ^(g) | | 462 | 463,155 |
| 5.50%, 01/15/28 ^(g) | | 1,103 | 1,083,697 |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp.: | | | |
| 5.25%, 05/01/23 | | 15 | 14,963 |
| 5.13%, 02/01/25 | | 68 | 65,620 |
| 5.88%, 04/15/26 ^(c) | | 338 | 336,310 |
| 5.00%, 01/15/28 | | 356 | 329,019 |
| Transcontinental Gas Pipe Line Co. LLC, 4.00%, 03/15/28 ^(g) | | 280 | 267,955 |
| Transocean Guardian Ltd., 5.88%, 01/15/24 ^(c) | | 177 | 172,575 |
| Transocean Pontus Ltd., 6.13%, 08/01/25 ^(c) | | 211 | 205,725 |
| Transocean, Inc., 7.25%, 11/01/25 ^(c) | | 320 | 296,000 |
| UGI International LLC, 3.25%, 11/01/25 | EUR | 100 | 113,776 |
| Vantage Drilling International, 9.25%, 11/15/23 ^(c) | USD | 132 | 131,670 |
| W&T Offshore, Inc., 2018 Term Loan, 9.75%, 11/01/23 ^(c) | | 122 | 110,410 |
| Whiting Petroleum Corp., 6.63%, 01/15/26 | | 124 | 119,350 |
| WildHorse Resource Development Corp., 6.88%, 02/01/25 | | 160 | 156,000 |
| WPX Energy, Inc.: | | | |

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| | | | |
|--|-----|--------------|--------------|
| 6.00%, 01/15/22 | | 44 | 44,110 |
| 8.25%, 08/01/23 | | 76 | 83,030 |
| | | <i>Par</i> | |
| <i>Security</i> | | <i>(000)</i> | <i>Value</i> |
| Oil, Gas & Consumable Fuels (continued) | | | |
| WPX Energy, Inc. (continued): | | | |
| 5.25%, 09/15/24 | USD | 84 | \$ 79,800 |
| YPF SA, 8.50%, 07/28/25 | | 250 | 236,063 |
| | | | 39,317,201 |
| Paper & Forest Products 0.0% | | | |
| Norbord, Inc., 6.25%, 04/15/23 ^(c) | | 152 | 152,190 |
| Pharmaceuticals 2.4% | | | |
| AbbVie, Inc., 3.60%, 05/14/25 ^(g) | | 695 | 662,977 |
| Allergan Funding SCS, 3.45%, 03/15/22 | | 2,460 | 2,405,363 |
| Bausch Health Cos., Inc.: | | | |
| 5.63%, 12/01/21 ^(c) | | 258 | 257,677 |
| 6.50%, 03/15/22 ^(c) | | 345 | 355,709 |
| 5.50%, 03/01/23 ^(c) | | 481 | 464,766 |
| 4.50%, 05/15/23 | EUR | 246 | 272,927 |
| 5.88%, 05/15/23 ^{(c)(g)} | USD | 872 | 849,110 |
| 7.00%, 03/15/24 ^(c) | | 476 | 498,015 |
| 6.13%, 04/15/25 ^{(c)(g)} | | 1,362 | 1,278,509 |
| 5.50%, 11/01/25 ^{(c)(g)} | | 571 | 561,007 |
| 9.00%, 12/15/25 ^(c) | | 144 | 151,920 |
| Charles River Laboratories International, Inc., 5.50%, 04/01/26 ^(c) | | 127 | 127,000 |
| CVS Health Corp. ^(g) : | | | |
| 4.75%, 12/01/22 | | 165 | 170,221 |
| 4.10%, 03/25/25 | | 2,355 | 2,317,344 |
| Elanco Animal Health, Inc. ^(c) : | | | |
| 4.27%, 08/28/23 | | 130 | 129,016 |
| 4.90%, 08/28/28 | | 139 | 139,824 |
| Endo Dac/Endo Finance LLC/Endo Finco, Inc., 6.00%, 07/15/23 ^{(c)(g)} | | 233 | 193,423 |
| Endo DAC/Endo Finance LLC/Endo Finco, Inc., 5.88%, 10/15/24 ^(c) | | 205 | 203,592 |
| Endo Finance LLC/Endo Finco, Inc. ^(c) : | | | |
| 7.25%, 01/15/22 | | 121 | 113,135 |
| 5.38%, 01/15/23 | | 65 | 53,463 |
| Jaguar Holding Co. II/Pharmaceutical Product Development LLC, | | | |
| 6.38%, 08/01/23 ^{(c)(g)} | | 1,179 | 1,168,684 |
| MEDNAX, Inc., 6.25%, 01/15/27 ^(c) | | 86 | 85,656 |
| Nidda BondCo GmbH, 7.25%, 09/30/25 | EUR | 100 | 110,271 |
| Rossini Sarl, 6.75%, 10/30/25 | | 184 | 208,369 |
| Syneos Health, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc., | | | |
| 7.50%, 10/01/24 ^(c) | USD | 162 | 170,100 |
| Synlab Bondco PLC, 6.25%, 07/01/22 | EUR | 100 | 116,049 |
| Valeant Pharmaceuticals International, 8.50%, 01/31/27 ^{(c)(g)} | USD | 591 | 611,685 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Pharmaceuticals (continued) | | | |
| Valeant Pharmaceuticals International, Inc., 9.25%, 04/01/26 ^(c) | USD | 218 | \$ 232,102 |
| | | | 13,907,914 |
| Real Estate 0.0% | | | |
| Prologis LP, 3.75%, 11/01/25 ^(g) | | 255 | 252,646 |
| Real Estate Management & Development 0.2% | | | |
| ADLER Real Estate AG: | | | |
| 1.88%, 04/27/23 | EUR | 100 | 107,838 |
| 2.13%, 02/06/24 | | 100 | 107,099 |
| 3.00%, 04/27/26 | | 100 | 107,440 |
| Greystar Real Estate Partners LLC, 5.75%, 12/01/25 ^(c) | USD | 174 | 165,300 |
| Howard Hughes Corp., 5.38%, 03/15/25 ^(c) | | 218 | 206,555 |
| Newmark Group, Inc., 6.13%, 11/15/23 ^(c) | | 106 | 104,164 |
| Realogy Group LLC/Realogy Co-Issuer Corp., 4.50%, 04/15/19 ^{(c)(g)} | | 301 | 300,624 |
| Residomo SRO, 3.38%, 10/15/24 | EUR | 100 | 112,010 |
| | | | 1,211,030 |
| Road & Rail 0.8% | | | |
| Avis Budget Finance PLC, 4.75%, 01/30/26 | | 100 | 108,540 |
| CMA CGM SA, 5.25%, 01/15/25 | | 100 | 94,416 |
| EC Finance PLC, 2.38%, 11/15/22 | | 200 | 222,277 |
| Flexi-Van Leasing, Inc., 10.00%, 02/15/23 ^(c) | USD | 169 | 139,002 |
| Herc Rentals, Inc. ^(c) : | | | |
| 7.50%, 06/01/22 | | 112 | 117,320 |
| 7.75%, 06/01/24 | | 106 | 112,023 |
| Hertz Corp., 7.63%, 06/01/22 ^(c) | | 404 | 396,930 |
| Hertz Holdings Netherlands BV, 5.50%, 03/30/23 | EUR | 100 | 112,627 |
| Lima Metro Line 2 Finance Ltd., 5.88%, 07/05/34 ^{(c)(g)} | USD | 3,000 | 2,985,030 |
| Loxam SAS, 3.50%, 05/03/23 | EUR | 100 | 114,356 |
| United Rentals North America, Inc.: | | | |
| 4.63%, 07/15/23 | USD | 160 | 159,000 |
| 4.63%, 10/15/25 | | 383 | 354,639 |
| 5.88%, 09/15/26 | | 26 | 25,252 |
| | | | 4,941,412 |
| Semiconductors & Semiconductor Equipment 1.0% | | | |
| Advanced Micro Devices, Inc., 7.50%, 08/15/22 | | 73 | 79,479 |
| Analog Devices, Inc. ^(g) : | | | |
| 3.90%, 12/15/25 | | 375 | 365,471 |
| 3.50%, 12/05/26 | | 275 | 257,449 |

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| | | | |
|--|-----|--------------|--------------|
| Applied Materials, Inc., 3.90%, 10/01/25 ^(g) | | 285 | 282,949 |
| | | <i>Par</i> | |
| <i>Security</i> | | <i>(000)</i> | <i>Value</i> |
| Semiconductors & Semiconductor Equipment (continued) | | | |
| Broadcom Corp./Broadcom Cayman Finance Ltd., 3.63%, 01/15/24 ^(g) | USD | 1,515 | \$ 1,432,216 |
| Microchip Technology, Inc., 1.63%, 02/15/25 ^(m) | | 506 | 739,037 |
| ON Semiconductor Corp., 1.00%, 12/01/20 ^(m) | | 498 | 593,361 |
| Qorvo, Inc., 5.50%, 07/15/26 ^(c) | | 422 | 409,340 |
| QUALCOMM, Inc., 3.45%, 05/20/25 ^(g) | | 1,570 | 1,494,628 |
| Sensata Technologies BV ^(c) : | | | |
| 5.63%, 11/01/24 | | 179 | 179,448 |
| 5.00%, 10/01/25 ^(g) | | 278 | 267,575 |
| | | | 6,100,953 |
| Software 1.9% | | | |
| ACI Worldwide, Inc., 5.75%, 08/15/26 ^(c) | | 554 | 549,845 |
| CA, Inc., 3.60%, 08/15/22 ^(g) | | 555 | 544,609 |
| CDK Global, Inc., 4.88%, 06/01/27 | | 709 | 661,142 |
| Citrix Systems, Inc., 0.50%, 04/15/19 ^(m) | | 140 | 210,410 |
| Genesys Telecommunications Laboratories, Inc./Greeneden Lux 3 Sarl/Greeneden US Ho, 10.00%, 11/30/24 ^{(c)(g)} | | 749 | 808,920 |
| Infor Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK), 7.13%, 05/01/21 ^{(c)(g)(h)} | | 545 | 543,638 |
| Infor US, Inc., 6.50%, 05/15/22 ^(g) | | 2,303 | 2,291,485 |
| Informatica LLC, 7.13%, 07/15/23 ^{(c)(g)} | | 1,725 | 1,729,312 |
| Nuance Communications, Inc.: | | | |
| 5.38%, 08/15/20 ^{(c)(g)} | | 24 | 24,045 |
| 6.00%, 07/01/24 | | 174 | 173,130 |
| 5.63%, 12/15/26 | | 143 | 137,323 |
| PTC, Inc., 6.00%, 05/15/24 | | 227 | 233,243 |
| RP Crown Parent LLC, 7.38%, 10/15/24 ^(c) | | 480 | 486,600 |
| Solera LLC/Solera Finance, Inc., 10.50%, 03/01/24 ^{(c)(g)} | | 1,762 | 1,898,555 |
| Sophia LP/Sophia Finance, Inc., 9.00%, 09/30/23 ^{(c)(g)} | | 303 | 312,090 |
| TIBCO Software, Inc., 11.38%, 12/01/21 ^{(c)(g)} | | 784 | 830,060 |
| | | | 11,434,407 |
| Specialty Retail 0.3% | | | |
| Asbury Automotive Group, Inc., 6.00%, 12/15/24 ^(g) | | 334 | 325,232 |
| Catalent Pharma Solutions, Inc., 4.88%, 01/15/26 ^(c) | | 324 | 306,990 |
| Group 1 Automotive, Inc.: | | | |
| 5.00%, 06/01/22 ^(g) | | 155 | 151,125 |
| 5.25%, 12/15/23 ^(c) | | 18 | 17,415 |
| Hexion, Inc., 6.63%, 04/15/20 | | 109 | 90,061 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| Specialty Retail (continued) | | | |
| L Brands, Inc.: | | | |
| 6.88%, 11/01/35 ^(g) | USD | 401 | \$ 339,597 |
| 6.75%, 07/01/36 | | 71 | 59,108 |
| Penske Automotive Group, Inc., 5.50%, 05/15/26 | | 32 | 29,600 |
| PVH Corp., 3.13%, 12/15/27 | EUR | 100 | 108,072 |
| Tendam Brands SAU, 5.00%, 09/15/24 | | 100 | 104,436 |
| | | | 1,531,636 |
| Technology Hardware, Storage & Peripherals 0.4% | | | |
| Dell International LLC/EMC Corp. ^{(c)(g)} : | | | |
| 4.42%, 06/15/21 | USD | 40 | 40,020 |
| 7.13%, 06/15/24 | | 651 | 680,425 |
| 6.02%, 06/15/26 | | 135 | 136,474 |
| 8.35%, 07/15/46 | | 80 | 88,183 |
| Hewlett Packard Enterprise Co., 4.90%, 10/15/25 ^(g) | | 375 | 376,311 |
| Western Digital Corp., 4.75%, 02/15/26 ^(g) | | 1,099 | 1,005,585 |
| | | | 2,326,998 |
| Textiles, Apparel & Luxury Goods 0.0% | | | |
| SMCP Group SAS, 5.88%, 05/01/23 | EUR | 49 | 57,221 |
| Thriffs & Mortgage Finance 0.1% | | | |
| Jerrold Finco PLC, 6.25%, 09/15/21 | GBP | 100 | 126,890 |
| Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp. ^(c) : | | | |
| 5.25%, 03/15/22 | USD | 23 | 22,770 |
| 5.25%, 10/01/25 | | 284 | 258,440 |
| | | | 408,100 |
| Transportation Infrastructure 0.1% | | | |
| Rumo Luxembourg Sarl, 7.38%, 02/09/24 ^(c) | | 293 | 302,083 |
| Transurban Finance Co. Property Ltd., 4.13%, 02/02/26 ^{(c)(g)} | | 435 | 426,660 |
| | | | 728,743 |
| Utilities 0.1% | | | |
| ContourGlobal Power Holdings SA, 3.38%, 08/01/23 | EUR | 100 | 108,104 |
| Generacion Mediterranea SA/Generacion Frias SA/Central Termica Roca SA, 9.63%, 07/27/23 ^(c) | USD | 293 | 246,855 |
| Stoneway Capital Corp., 10.00%, 03/01/27 ^{(c)(g)} | | 282 | 253,400 |
| | | <i>Par</i> | |
| <i>Security</i> | | <i>(000)</i> | <i>Value</i> |
| Utilities (continued) | | | |

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| | | | |
|--|-----|-------|------------|
| Vistra Operations Co. LLC, 5.50%, 09/01/26 ^(c) | USD | 210 | \$ 206,588 |
| | | | 814,947 |
| Wireless Telecommunication Services 2.3% | | | |
| Comunicaciones Celulares SA Via Comcel Trust, 6.88%, 02/06/24 ^(c) | | 2,073 | 2,099,348 |
| CoreCivic, Inc., 4.75%, 10/15/27 | | 169 | 142,805 |
| CyrusOne LP/CyrusOne Finance Corp., 5.38%, 03/15/27 | | 66 | 64,680 |
| Equinix, Inc., 2.88%, 10/01/25 | EUR | 100 | 109,514 |
| Frontier Communications Corp., 8.50%, 04/01/26 ^(c) | USD | 377 | 342,154 |
| Iron Mountain, Inc., 3.00%, 01/15/25 | EUR | 100 | 109,310 |
| Matterhorn Telecom SA, 3.88%, 05/01/22 | | 100 | 111,042 |
| Radiate Holdco LLC/Radiate Finance, Inc., 6.63%, 02/15/25 ^(c) | USD | 215 | 193,500 |
| Rogers Communications, Inc., 5.00%, 03/15/44 ^(g) | | 545 | 548,894 |
| SBA Communications Corp.: 4.00%, 10/01/22 | | 401 | 386,965 |
| 4.88%, 09/01/24 | | 908 | 880,896 |
| Sprint Capital Corp.: 6.90%, 05/01/19 | | 135 | 136,519 |
| 8.75%, 03/15/32 ^(g) | | 552 | 599,610 |
| Sprint Communications, Inc., 7.00%, 03/01/20 ^{(c)(g)} | | 904 | 934,510 |
| Sprint Corp. ^(g) : 7.88%, 09/15/23 | | 1,290 | 1,357,338 |
| 7.13%, 06/15/24 | | 1,910 | 1,938,650 |
| 7.63%, 02/15/25 | | 207 | 212,951 |
| 7.63%, 03/01/26 | | 863 | 884,575 |
| Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC, 3.36%, 03/20/23 ^{(c)(g)} | | 390 | 385,612 |
| T-Mobile USA, Inc.: 4.00%, 04/15/22 | | 197 | 193,799 |
| 6.38%, 03/01/25 | | 282 | 290,107 |
| 6.50%, 01/15/26 | | 227 | 235,513 |
| 4.50%, 02/01/26 ^(g) | | 489 | 458,902 |
| 4.75%, 02/01/28 ^(g) | | 503 | 465,803 |
| Wind Tre SpA: 2.63%, 01/20/23 | EUR | 100 | 102,738 |
| 3.13%, 01/20/25 | | 100 | 100,757 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Wireless Telecommunication Services (continued) | | |
| Xplornet Communications, Inc., (9.63% Cash or 10.63% PIK), 9.63%, 06/01/22 ^{(c)(h)} | USD 128 \$ | 127,578 |
| | | 13,414,070 |
| Total Corporate Bonds 58.5% (Cost \$358,041,407) | | 345,022,969 |
| Floating Rate Loan Interests^(d) 40.7% | | |
| Aerospace & Defense 0.5% | | |
| Accudyne Industries LLC, 2017 Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.34%, 08/18/24 | 1,188 | 1,168,678 |
| Atlantic Aviation FBO, Inc., 2018 Term Loan B, 11/29/25 ^{(a)(n)} | 397 | 396,008 |
| DAE Aviation Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.09%, 07/07/22 | 158 | 157,802 |
| TransDigm, Inc.: | | |
| 2018 Term Loan E, (1 mo. LIBOR + 2.50%), 4.84%, 05/30/25 | 261 | 253,737 |
| 2018 Term Loan F, (1 mo. LIBOR + 2.50%), 4.84%, 06/09/23 | 788 | 767,601 |
| WP CPP Holdings LLC, 2018 Term Loan, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.28%, 04/30/25 | 189 | 187,346 |
| | | 2,931,172 |
| Air Freight & Logistics 0.1% | | |
| Avolon TLB Borrower 1 (US) LLC, Term Loan B3, (1 mo. LIBOR + 2.00%), 4.30%, 01/15/25 | 200 | 197,317 |
| XPO Logistics, Inc., 2018 Term Loan B, (3 mo. LIBOR + 2.00%), 4.51%, 02/24/25 | 206 | 204,091 |
| | | 401,408 |
| Auto Components 0.1% | | |
| USI, Inc., 2017 Repriced Term Loan, (3 mo. LIBOR + 3.00%), 5.39%, 05/16/24 | 664 | 646,690 |
| Automobiles 0.1% | | |
| CH Hold Corp.,: | | |
| 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.34%, 02/01/24 | 401 | 398,560 |
| | <i>Par (000)</i> | <i>Value</i> |
| Automobiles (continued) | | |
| CH Hold Corp.,(continued): | | |
| 2nd Lien Term Loan, (1 mo. LIBOR + 7.25%, 1.00% Floor), 9.59%, 02/01/25 ^(a) | USD 110 \$ | 109,725 |

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| | | |
|---|-----|-----------|
| | | 508,285 |
| Banks 0.1% | | |
| Capri Finance LLC, 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.78%, 11/01/24 ^(a) | 640 | 628,961 |
| Beverages 0.0% | | |
| Jacobs Douwe Egberts International BV, 2018 USD Term Loan B, (3 mo. LIBOR + 2.00%), 4.56%, 11/01/25 ^(a) | 255 | 252,706 |
| Building Materials 0.1% | | |
| Allied Universal HoldCo LLC, 2015 Term Loan, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.14%, 07/28/22 | 226 | 221,408 |
| Foundation Building Materials LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.56%, 08/13/25 ^(a) | 273 | 266,678 |
| USAGM HoldCo LLC, 2015 2nd Lien Term Loan, (1 mo. LIBOR + 8.50%, 1.00% Floor), 10.84%, 07/28/23 | 290 | 286,375 |
| | | 774,461 |
| Building Products 0.3% | | |
| Continental Building Products LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 2.00%), 4.34%, 08/18/23 | 126 | 123,942 |
| CPG International, Inc., 2017 Term Loan, (6 mo. LIBOR + 3.75%, 1.00% Floor), 6.25%, 05/05/24 | 477 | 470,402 |
| Jeld-Wen, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 2.00%), 4.39%, 12/14/24 | 356 | 352,613 |
| Wilsonart LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.64%, 12/19/23 | 649 | 637,715 |
| | | 1,584,672 |
| Capital Markets 0.3% | | |
| Duff & Phelps Corp., 2017 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 02/13/25 | 269 | 264,889 |
| Fortress Investment Group LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.34%, 12/27/22 | 424 | 419,678 |
| Greenhill & Co., Inc., 1st Lien Term Loan, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.21%, 10/12/22 | 411 | 410,474 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Capital Markets (continued) | | |
| RPI Finance Trust, Term Loan B6, (3 mo. LIBOR + 2.00%), 4.39%, 03/27/23 | USD 837 | \$ 829,251 |
| | | 1,924,292 |
| Chemicals 1.8% | | |
| Alpha 3 BV, 2017 Term Loan B1, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.39%, 01/31/24 | 1,480 | 1,472,368 |
| Axalta Coating Systems US Holdings, Inc., Term Loan, (3 mo. LIBOR + 1.75%), 4.14%, 06/01/24 | 911 | 894,737 |
| Charter NEX US Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.09%, 05/16/24 | 480 | 469,489 |
| Chemours Co. (The), 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 4.10%, 04/03/25 | 668 | 658,576 |
| Element Materials Technology Group US Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.84%, 06/28/24 | 213 | 212,854 |
| Encapsys LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 11/07/24 | 333 | 330,548 |
| Evergreen Acqco 1 LP, Term Loan, (3 mo. LIBOR + 3.75%), 6.22%, 07/09/19 | 100 | 95,758 |
| Invictus US LLC: | | |
| 1st Lien Term Loan, (2 mo. LIBOR + 3.00%), 5.50%, 03/28/25 | 525 | 521,467 |
| 2nd Lien Term Loan, (2 mo. LIBOR + 6.75%), 9.25%, 03/25/26 | 135 | 134,494 |
| MacDermid, Inc.,: | | |
| Term Loan B6, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.34%, 06/07/23 | 468 | 468,095 |
| Term Loan B7, (1 mo. LIBOR + 2.50%, 1.00% Floor), 4.84%, 06/07/20 | 571 | 570,321 |
| Messer Industries LLC, 2018 USD Term Loan, 10/01/25 ⁽ⁿ⁾ | 1,410 | 1,387,976 |
| Oxea Holding Drei GmbH, 2017 Term Loan B2, (3 mo. LIBOR + 3.50%), 5.94%, 10/11/24 ^(a) | 1,145 | 1,130,704 |
| PQ Corp., 2018 Term Loan B, (3 mo. LIBOR + 2.50%), 5.03%, 02/08/25 | 937 | 923,988 |
| Starfruit Finco BV, 2018 USD Term Loan B, (1 mo. LIBOR + 3.25%), 5.55%, 10/01/25 | 525 | 517,125 |
| Tata Chemicals North America, Inc., Term Loan B, (3 mo. LIBOR + 2.75%, 1.00% Floor), 5.19%, 08/07/20 ^(a) | 476 | 470,877 |
| | <i>Par (000)</i> | <i>Value</i> |
| Security | | |
| Chemicals (continued) | | |
| Vectra Co., 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.59%, 03/08/25 | USD 318 | \$ 312,272 |
| | | 10,571,649 |
| Commercial Services & Supplies 2.4% | | |
| Advanced Disposal Services, Inc., Term Loan B3, (1 Week LIBOR + 2.25%), 4.47%, 11/10/23 | 982 | 971,030 |
| Aramark Services, Inc., 2018 Term Loan B3, (1 mo. LIBOR + 1.75%), 4.09%, 03/11/25 | 663 | 657,769 |

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Asurion LLC:

| | | |
|---|-------|-----------|
| 2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%), 8.84%, 08/04/25 | 731 | 744,399 |
| 2017 Term Loan B4, (1 mo. LIBOR + 3.00%), 5.34%, 08/04/22 | 216 | 213,733 |
| 2018 Term Loan B6, (1 mo. LIBOR + 3.00%), 5.34%, 11/03/23 | 1,375 | 1,359,777 |
| 2018 Term Loan B7, (1 mo. LIBOR + 3.00%), 5.34%, 11/03/24 | 391 | 386,621 |
| Camelot UK Holdco Ltd., 2017 Repriced Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 10/03/23 | 618 | 610,498 |
| Catalent Pharma Solutions, Inc., Term Loan B, (1 mo. LIBOR + 2.25%, 1.00% Floor), 4.59%, 05/20/24 | 744 | 737,803 |
| Creative Artists Agency LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.30%, 02/15/24 | 949 | 940,779 |
| Dealer Tire LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.65%, 12/22/21 | 268 | 266,612 |
| EnergySolutions LLC, 2018 Term Loan B, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.14%, 05/09/25 ^(a) | 192 | 186,742 |
| Garda World Security Corp., 2017 Term Loan, (PRIME + 3.50%), 5.82%, 05/24/24 | 278 | 275,378 |
| GFL Environmental, Inc.: | | |
| 2018 Term Loan, 05/30/25 ⁽ⁿ⁾ | 14 | 13,992 |
| 2018 USD Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.39%, 05/30/25 | 967 | 940,394 |
| Harland Clarke Holdings Corp., Term Loan, (3 mo. LIBOR + 4.75%, 1.00% Floor), 7.14%, 11/03/23 | 263 | 241,927 |
| KAR Auction Services, Inc., Term Loan B5, (3 mo. LIBOR + 2.50%), 4.94%, 03/09/23 | 497 | 492,010 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| Commercial Services & Supplies (continued) | | | |
| Multi Color Corp., 2017 Term Loan B, (1 mo. LIBOR + 2.00%), 4.34%, 10/31/24 | USD | 250 | \$ 245,871 |
| Prime Security Services Borrower LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.09%, 05/02/22 | | 1,474 | 1,456,659 |
| Verscend Holding Corp., 2018 Term Loan B, (1 mo. LIBOR + 4.50%), 6.84%, 08/27/25 | | 2,109 | 2,105,219 |
| West Corp., 2017 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.53%, 10/10/24 | | 1,075 | 1,031,772 |
| West Corporation, 2018 Term Loan B1, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.03%, 10/10/24 | | 100 | 97,070 |
| | | | 13,976,055 |
| Communications Equipment 0.4% | | | |
| Avantor, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.07%, 11/21/24 | | 1,190 | 1,187,945 |
| Avaya, Inc., 2018 Term Loan B, (1 mo. LIBOR + 4.25%), 6.61%, 12/15/24 | | 515 | 507,487 |
| Ciena Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.30%, 09/26/25 | | 177 | 176,227 |
| CommScope, Inc., Term Loan B5, (1 mo. LIBOR + 2.00%), 4.35%, 12/29/22 | | 141 | 139,245 |
| Securus Technologies Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.84%, 11/01/24 | | 84 | 82,481 |
| | | | 2,093,385 |
| Construction & Engineering 0.5% | | | |
| Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, (3 mo. LIBOR + 4.25%, 1.00% Floor), 6.73%, 06/21/24 | | 1,867 | 1,833,991 |
| Engility Corp., Term Loan B1, (PRIME + 1.25%), 4.59%, 08/12/20 | | 60 | 59,848 |
| Pike Corp., 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.85%, 03/23/25 | | 342 | 341,582 |
| Ply Gem Midco, Inc., 2018 Term Loan, (3 mo. LIBOR + 3.75%), 6.18%, 04/12/25 | | 130 | 127,075 |
| SRS Distribution, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.59%, 05/23/25 | | 403 | 387,279 |
| | | <i>Par (000)</i> | <i>Value</i> |
| Construction & Engineering (continued) | | | |
| USIC Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 12/08/23 | USD | 406 | \$ 398,281 |

| | | |
|--|-------|-----------|
| | | 3,148,056 |
| Construction Materials 0.4% | | |
| Core & Main LP, 2017 Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.53%, 08/01/24 ^(a) | 936 | 924,448 |
| Filtration Group Corp., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.34%, 03/29/25 | 1,417 | 1,404,832 |
| GYP Holdings III Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 5.09%, 06/01/25 | 128 | 123,608 |
| | | 2,452,888 |
| Containers & Packaging 0.4% | | |
| Berry Global, Inc.: | | |
| 2018 Term Loan S, (1 mo. LIBOR + 1.75%), 4.07%, 02/08/20 | 195 | 193,068 |
| Term Loan Q, (1 mo. LIBOR + 2.00%), 4.32%, 10/01/22 | 1,077 | 1,063,567 |
| BWAY Holding Co., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 5.66%, 04/03/24 | 560 | 543,714 |
| Flex Acquisition Co., Inc., 2018 Incremental Term Loan, (1 mo. LIBOR + 3.25%), 5.55%, 06/29/25 | 644 | 633,749 |
| | | 2,434,098 |
| Distributors 0.3% | | |
| American Builders & Contractors Supply Co., Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.34%, 10/31/23 | 923 | 899,631 |
| TriMark USA LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.85%, 08/28/24 | 1,079 | 1,007,507 |
| | | 1,907,138 |
| Diversified Consumer Services 1.2% | | |
| AI Aqua Merger Sub, Inc.: | | |
| 2017 1st Lien Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 12/13/23 | 463 | 457,614 |
| 2017 Incremental Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 12/13/23 | 239 | 235,135 |
| Ascend Learning LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.34%, 07/12/24 | 376 | 371,185 |
| Bright Horizons Family Solutions, Inc., 2017 Term Loan B, (3 mo. LIBOR + 1.75%), 4.09%, 11/07/23 | 511 | 507,982 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| Diversified Consumer Services (continued) | | | |
| CHG PPC Parent LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 5.09%, 03/31/25 ^(a) | USD | 234 | \$ 231,189 |
| Equian LLC, Add on Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.57%, 05/20/24 | | 546 | 541,760 |
| Genuine Financial Holdings LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.75%), 6.14%, 07/12/25 | | 459 | 454,984 |
| Nomad Foods Europe Midco Ltd., 2017 Term Loan B4, (1 mo. LIBOR + 2.25%), 4.56%, 05/15/24 | | 522 | 510,972 |
| Serta Simmons Bedding LLC, : 1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.81%, 11/08/23 | | 780 | 687,793 |
| 2nd Lien Term Loan, (1 mo. LIBOR + 8.00%, 1.00% Floor), 10.32%, 11/08/24 | | 296 | 220,606 |
| ServiceMaster Co., 2016 Term Loan B, (1 mo. LIBOR + 2.50%), 4.84%, 11/08/23 | | 289 | 287,646 |
| Spin Holdco, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.69%, 11/14/22 | | 664 | 650,344 |
| Uber Technologies, 2018 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.32%, 04/04/25 | | 434 | 428,489 |
| Weight Watchers International, Inc., 2017 Term Loan B, (3 mo. LIBOR + 4.75%), 7.15%, 11/29/24 | | 1,338 | 1,338,786 |
| | | | 6,924,485 |
| Diversified Financial Services 0.7% | | | |
| AlixPartners LLP, 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.09%, 04/04/24 | | 1,389 | 1,373,829 |
| CRCI Longhorn Holdings, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.82%, 08/08/25 ^(a) | | 249 | 246,821 |
| Edelman Financial Center LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.69%, 07/21/25 | | 253 | 250,629 |
| EG Finco Ltd., 2018 Term Loan, (3 mo. LIBOR + 4.00%), 6.39%, 02/07/25 | | 740 | 730,231 |
| Kingpin Intermediate Holdings LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.84%, 07/03/24 ^(a) | | 575 | 571,725 |
| LTI Holdings, Inc., 2018 Add On 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.84%, 09/06/25 | | 337 | 331,524 |
| | | <i>Par (000)</i> | <i>Value</i> |
| Diversified Financial Services (continued) | | | |
| Oryx Southern Delaware Holdings LLC, Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 02/28/25 | USD | 150 | \$ 145,007 |

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| | | |
|--|-----------|-----------|
| SSH Group Holdings, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 4.25%), 6.77%, 07/30/25 ^(a) | 249 | 245,888 |
| | | 3,895,654 |
| Diversified Telecommunication Services 1.5% | | |
| CenturyLink, Inc.: | | |
| 2017 Term Loan A, (1 mo. LIBOR + 2.75%), 5.09%, 11/01/22 | 521 | 516,509 |
| 2017 Term Loan B, (1 mo. LIBOR + 2.75%), 5.09%, 01/31/25 | 948 | 919,708 |
| Consolidated Communications, Inc., 2016 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.35%, 10/04/23 | 138 | 131,940 |
| Frontier Communications Corp., Delayed Draw Term Loan A, (1 mo. LIBOR + 2.75%), 5.10%, 03/31/21 | 769 | 734,644 |
| Hargray Communications Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.34%, 05/16/24 | 555 | 549,684 |
| Level 3 Financing, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.56%, 02/22/24 | 839 | 828,258 |
| MTN Infrastructure TopCo, Inc, 1st Lien Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.34%, 11/15/24 | 607 | 601,889 |
| Sprint Communications, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 2.50%), 4.88%, 02/02/24 | 1,169 | 1,152,557 |
| TDC A/S, Term Loan, (1 Week EURIBOR + 3.50%), 3.50%, 06/04/25 | EUR 819 | 924,175 |
| Telenet Financing USD LLC, Term Loan AN, (1 mo. LIBOR + 2.25%), 4.56%, 08/15/26 | USD 1,390 | 1,364,188 |
| Zayo Group LLC: | | |
| 2017 Incremental Term Loan, (1 mo. LIBOR + 2.25%, 1.00% Floor), 4.59%, 01/19/24 | 95 | 94,050 |
| 2017 Term Loan B1, (1 mo. LIBOR + 2.00%), 4.34%, 01/19/21 | 767 | 761,541 |
| | | 8,579,143 |
| Electric Utilities 0.3% | | |
| Dayton Power & Light Co., Term Loan B, (1 mo. LIBOR + 2.00%), 4.35%, 08/24/22 | 239 | 238,214 |
| TEX Operations Co. LLC, Exit Term Loan B, (1 mo. LIBOR + 2.00%), 4.34%, 08/04/23 | 647 | 637,569 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| Electric Utilities (continued) | | | |
| Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., Term Loan, 11/10/19 ^{(a)(n)} | USD | 780 | \$ |
| Vistra Energy Corp., 1st Lien Term Loan B3, (1 mo. LIBOR + 2.00%), 4.31%, 12/31/25 | | 1,053 | 1,035,925 |
| Vistra Operations Co. LLC, 2016 Term Loan B2, (1 mo. LIBOR + 2.25%), 4.59%, 12/14/23 | | 151 | 149,379 |
| | | | 2,061,087 |
| Electrical Equipment 0.3% | | | |
| AL Alpine AT Bidco GmbH, 2018 Term Loan B, 09/30/25 ^{(a)(n)} | | 236 | 231,870 |
| EXC Holdings III Corp., 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.89%, 12/02/24 | | 298 | 295,517 |
| Gates Global LLC, 2017 Repriced Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.09%, 04/01/24 | | 1,171 | 1,150,740 |
| MLN US HoldCo LLC, 2018 1st Lien Term Loan, 07/11/25 ⁽ⁿ⁾ | | 289 | 288,459 |
| | | | 1,966,586 |
| Electronic Equipment, Instruments & Components 0.1% | | | |
| GrafTech Finance, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.84%, 02/12/25 ^(a) | | 573 | 564,874 |
| Zebra Technologies Corporation, 2018 Term Loan B, (3 mo. LIBOR + 1.75%), 4.09%, 10/27/21 | | 125 | 124,682 |
| | | | 689,556 |
| Energy Equipment & Services 0.3% | | | |
| Gavilan Resources LLC, 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%, 1.00% Floor), 8.31%, 03/01/24 | | 547 | 462,773 |
| Ocean Rig UDW, Inc., Term Loan, (Fixed + 8.00%), 8.00%, 09/20/24 | | 44 | 46,436 |
| Pioneer Energy Services Corp., Term Loan, (1 mo. LIBOR + 7.75%, 1.00% Floor), 10.06%, 11/08/22 ^(a) | | 260 | 264,550 |
| Seadrill Partners Finco LLC, Term Loan B, (3 mo. LIBOR + 6.00%, 1.00% Floor), 8.39%, 02/21/21 | | 269 | 229,476 |
| Weatherford International Ltd., Term Loan, (1 mo. LIBOR + 1.42%), 3.78%, 07/13/20 | | 396 | 387,707 |
| | | <i>Par (000)</i> | <i>Value</i> |
| Security | | | |
| Energy Equipment & Services (continued) | | | |
| Woodford Express LLC, 2018 Term Loan B, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.34%, 01/17/25 | USD | 358 | \$ 352,977 |

| | | |
|---|-------|-----------|
| | | 1,743,919 |
| Equity Real Estate Investment Trusts (REITs) 0.8% | | |
| Capital Automotive LP, 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.50%, 1.00% Floor), 4.85%, 03/24/24 | 245 | 241,260 |
| Iron Mountain, Inc., 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 4.09%, 01/02/26 | 680 | 665,264 |
| MGM Growth Properties Operating Partnership LP, 2016 Term Loan B, (1 mo. LIBOR + 2.00%), 4.34%, 03/21/25 | 1,365 | 1,338,709 |
| RHP Hotel Properties LP, 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 4.44%, 05/11/24 | 404 | 399,981 |
| VICI Properties 1 LLC, Replacement Term Loan B, (1 mo. LIBOR + 2.00%), 4.31%, 12/20/24 | 1,873 | 1,840,250 |
| | | 4,485,464 |
| Food & Staples Retailing 0.4% | | |
| Albertsons LLC, Term Loan B7, (3 mo. LIBOR + 3.00%), 5.45%, 11/17/25 | 559 | 546,274 |
| Hearthside Food Solutions LLC: 2018 Incremental Term Loan, 05/31/25 ⁽ⁿ⁾ | 549 | 542,137 |
| 2018 Term Loan B, (1 mo. LIBOR + 3.68%), 6.03%, 05/23/25 | 274 | 266,096 |
| Hostess Brands LLC, 2017 Repriced Term Loan, (2 mo. LIBOR + 2.25%), 4.70%, 08/03/22 | 646 | 629,159 |
| US Foods, Inc., 2016 Term Loan B, (1 mo. LIBOR + 2.00%), 4.34%, 06/27/23 | 650 | 641,614 |
| | | 2,625,280 |
| Food Products 0.8% | | |
| 8th Avenue Food & Provisions, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.05%, 10/01/25 | 188 | 187,686 |
| CFSP Acquisition Corp. ^(a) : 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.32%, 03/20/25 | 173 | 168,783 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Food Products (continued) | | | |
| Chobani LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.84%, 10/10/23 | USD | 1,421 | \$ 1,334,597 |
| JBS USA LLC, 2017 Term Loan B, (3 mo. LIBOR + 2.50%), 4.84%, 10/30/22 | | 1,610 | 1,586,661 |
| Post Holdings, Inc., 2017 Series A Incremental Term Loan, (1 mo. LIBOR + 2.00%), 4.32%, 05/24/24 | | 364 | 361,733 |
| Reynolds Group Holdings, Inc., 2017 Term Loan, (1 mo. LIBOR + 2.75%), 5.09%, 02/05/23 | | 1,330 | 1,312,724 |
| | | | 4,952,184 |
| Gas Utilities 0.1% | | | |
| AL Midcoast Holdings LLC, 2018 Term Loan B, (2 mo. LIBOR + 5.50%), 7.89%, 07/31/25 | | 464 | 454,916 |
| Health Care Equipment & Supplies 1.1% | | | |
| CryoLife, Inc., Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.64%, 11/14/24 ^(a) | | 581 | 577,710 |
| DJO Finance LLC, 2015 Term Loan, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.62%, 06/08/20 | | 2,132 | 2,127,018 |
| Immucor, Inc., Extended Term Loan B, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.39%, 06/15/21 ^(a) | | 1,182 | 1,185,268 |
| Mallinckrodt International Finance SA, Term Loan B, (3 mo. LIBOR + 2.75%), 5.14%, 09/24/24 | | 445 | 425,019 |
| Ortho-Clinical Diagnostics SA, 2018 Term Loan B, (3 mo. LIBOR + 3.25%), 5.58%, 06/30/25 | | 1,986 | 1,934,488 |
| | | | 6,249,503 |
| Health Care Providers & Services 2.1% | | | |
| Acadia Healthcare Co., Inc.: | | | |
| 2018 Term Loan B3, (1 mo. LIBOR + 2.50%), 4.84%, 02/11/22 | | 126 | 124,978 |
| 2018 Term Loan B4, (1 mo. LIBOR + 2.50%), 4.84%, 02/16/23 | | 417 | 412,368 |
| AHP Health Partners, Inc., 2018 Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.84%, 06/30/25 | | 259 | 257,838 |
| Auris Luxembourg III Sarl, 2017 Term Loan B7, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.39%, 01/17/22 ^(a) | | 845 | 840,716 |
| CHG Healthcare Services, Inc., 2017 1st Lien Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.46%, 06/07/23 | | 1,145 | 1,140,846 |
| | | <i>Par (000)</i> | <i>Value</i> |
| Health Care Providers & Services (continued) | | | |
| Concentra, Inc.: | | | |

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| | | | |
|--|-----|-------|------------|
| 2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%), 5.07%, 06/01/22 | USD | 605 | \$ 597,819 |
| 2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%, 1.00% Floor), 8.82%, 06/01/23 | | 624 | 624,780 |
| DaVita HealthCare Partners, Inc., Term Loan B, (1 mo. LIBOR + 2.75%), 5.09%, 06/24/21 | | 250 | 248,665 |
| DentalCorp Perfect Smile ULC,: | | | |
| 1st Lien Delayed Draw Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 4.82%, 06/06/25 | | 73 | 32,975 |
| 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.09%, 06/06/25 | | 291 | 288,927 |
| Diplomat Pharmacy, Inc., 2017 Term Loan B, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.85%, 12/20/24 | | 314 | 313,193 |
| Envision Healthcare Corp., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.09%, 10/10/25 | | 1,180 | 1,132,588 |
| Gentiva Health Services, Inc. ^(a) : | | | |
| 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.13%, 07/02/25 | | 355 | 354,234 |
| 2018 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%), 9.38%, 07/02/26 | | 86 | 86,250 |
| HC Group Holdings III, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.75%), 6.09%, 04/07/22 | | 810 | 808,634 |
| HCA, Inc.: | | | |
| 2018 Term Loan B10, (1 mo. LIBOR + 2.00%), 4.34%, 03/13/25 | | 149 | 148,690 |
| Term Loan B11, (1 mo. LIBOR + 1.75%), 4.09%, 03/18/23 | | 777 | 772,271 |
| Lifescan Global Corp., 2018 1st Lien Term Loan, (3 mo. LIBOR + 6.00%), 8.40%, 09/27/24 | | 115 | 110,161 |
| MPH Acquisition Holdings LLC, 2016 Term Loan B, (3 mo. LIBOR + 2.75%, 1.00% Floor), 5.14%, 06/07/23 | | 1,069 | 1,047,723 |
| nThrive, Inc., 2016 1st Lien Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.84%, 10/20/22 | | 602 | 602,153 |
| NVA Holdings, Inc., Term Loan B3, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.09%, 02/02/25 | | 682 | 664,157 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | | <i>Value</i> |
|---|-----|----------------------|----|--------------|
| Health Care Providers & Services (continued) | | | | |
| ScribeAmerica Intermediate Holdco LLC, 2018 Term Loan, (1 mo. LIBOR + 4.50%), 6.81%, 04/03/25 | USD | 257 | \$ | 254,751 |
| Team Health Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.09%, 02/06/24 | | 622 | | 579,529 |
| Universal Hospital Services, Inc., Term Loan, 10/18/25 ^{(a)(n)} | | 243 | | 241,785 |
| Vizient, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.09%, 02/13/23 | | 193 | | 191,964 |
| WP CityMD Bidco LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.89%, 06/07/24 | | 254 | | 250,864 |
| | | | | 12,128,859 |
| Health Care Services 0.1% | | | | |
| Sound Inpatient Physicians: 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.34%, 06/27/25 | | 225 | | 224,238 |
| 2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%), 9.09%, 06/26/26 | | 123 | | 123,000 |
| | | | | 347,238 |
| Health Care Technology 0.3% | | | | |
| Change Healthcare Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.09%, 03/01/24 | | 772 | | 762,208 |
| GoodRx, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.32%, 10/10/25 | | 197 | | 195,686 |
| Press Ganey Holdings, Inc.,: 2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.09%, 10/23/23 | | 631 | | 623,606 |
| 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%, 1.00% Floor), 8.84%, 10/21/24 ^(a) | | 97 | | 96,630 |
| | | | | 1,678,130 |
| Hotels, Restaurants & Leisure 2.6% | | | | |
| Aristocrat Technologies, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 1.75%), 4.22%, 10/19/24 | | 417 | | 409,774 |
| Boyd Gaming Corp., Term Loan B3, (1 Week LIBOR + 2.25%), 4.48%, 09/15/23 | | 1,336 | | 1,310,260 |
| Bronco Midstream Funding LLC, Term Loan B, (1 mo. LIBOR + 3.50%), 5.82%, 08/14/23 | | 287 | | 284,424 |
| | | <i>Par (000)</i> | | <i>Value</i> |
| Hotels, Restaurants & Leisure (continued) | | | | |

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| | | | |
|---|-----|-------|--------------|
| Burger King Newco Unlimited Liability Co., Term Loan B3, (1 mo. LIBOR + 2.25%, 1.00% Floor), 4.59%, 02/16/24 | USD | 2,267 | \$ 2,219,628 |
| Caesars Resort Collection LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 2.75%), 5.09%, 12/22/24 | | 1,485 | 1,457,059 |
| CCM Merger, Inc., Term Loan B, (1 mo. LIBOR + 2.25%), 4.59%, 08/08/21 | | 528 | 526,161 |
| CEC Entertainment, Inc., Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.60%, 02/14/21 | | 375 | 358,420 |
| ESH Hospitality, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.34%, 08/30/23 | | 818 | 807,329 |
| Four Seasons Hotels Ltd., 1st Lien Term Loan, (1 mo. LIBOR + 2.00%), 4.34%, 11/30/23 | | 397 | 392,592 |
| Gateway Casinos & Entertainment Ltd., 2018 Term Loan B, (3 mo. LIBOR + 3.00%), 5.39%, 12/01/23 | | 50 | 49,480 |
| GVC Holdings PLC, 2018 Term Loan, (1 mo. LIBOR + 2.50%, 1.00% Floor), 4.84%, 03/29/24 | | 328 | 326,094 |
| Hilton Worldwide Finance LLC, Term Loan B2, (1 mo. LIBOR + 1.75%), 4.07%, 10/25/23 | | 28 | 27,377 |
| IRB Holding Corp., 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.57%, 02/05/25 | | 1,070 | 1,057,856 |
| KFC Holding Co., 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 4.05%, 04/03/25 | | 510 | 504,726 |
| Lakeland Tours LLC, 2017 1st Lien Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.33%, 12/15/24 | | 365 | 362,892 |
| Marriott Ownership Resorts, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.59%, 08/29/25 | | 406 | 404,226 |
| Penn National Gaming, Inc., 2018 1st Lien Term Loan B, (3 mo. LIBOR + 2.25%), 4.58%, 10/15/25 | | 198 | 196,103 |
| Playa Resorts Holding BV, 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.09%, 04/29/24 | | 436 | 420,931 |
| Sabre GBLB, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.34%, 02/22/24 | | 887 | 872,272 |
| Scientific Games International, Inc., 2018 Term Loan B5, (2 mo. LIBOR + 2.75%), 5.22%, 08/14/24 | | 793 | 770,627 |
| Stars Group Holdings BV, 2018 Incremental Term Loan, (3 mo. LIBOR + 3.50%), 5.89%, 07/10/25 | | 2,087 | 2,077,087 |

Schedule of Investments (unaudited) (continued)

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(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| Hotels, Restaurants & Leisure (continued) | | | |
| Wyndham Hotels & Resorts, Inc., Term Loan B, (1 mo. LIBOR + 1.75%), 4.09%, 05/30/25 | USD | 510 | \$ 504,517 |
| | | | 15,339,835 |
| Household Products 0.3% | | | |
| Energizer Holdings, Inc., 2018 Term Loan B, 06/20/25 ^{(a)(n)} | | 230 | 224,250 |
| Mastronardi Produce Ltd., Term Loan B, (1 mo. LIBOR + 3.25%), 5.55%, 05/01/25 | | 190 | 189,407 |
| SIWF Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 4.25%), 6.55%, 06/15/25 | | 414 | 407,236 |
| Spectrum Brands, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 4.43%, 06/23/22 | | 921 | 909,625 |
| | | | 1,730,518 |
| Independent Power and Renewable Electricity Producers 0.6% | | | |
| AES Corp., 2018 Term Loan B, (3 mo. LIBOR + 1.75%), 4.46%, 05/31/22 | | 473 | 470,460 |
| Calpine Construction Finance Co. LP, 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.84%, 01/15/25 | | 810 | 795,600 |
| Calpine Corp.: | | | |
| Term Loan B6, (3 mo. LIBOR + 2.50%), 4.89%, 01/15/23 | | 267 | 262,471 |
| Term Loan B7, (3 mo. LIBOR + 2.50%), 4.89%, 05/31/23 | | 255 | 249,781 |
| Compass Power Generation LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.84%, 12/20/24 | | 391 | 391,096 |
| EIF Channelview Cogeneration LLC, 2018 Term Loan B, (1 mo. LIBOR + 4.25%, 1.00% Floor), 6.60%, 05/03/25 | | 142 | 142,400 |
| Granite Acquisition, Inc.,: | | | |
| Term Loan B, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.90%, 12/19/21 | | 668 | 664,135 |
| Term Loan C, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.89%, 12/19/21 | | 85 | 84,821 |
| Terra-Gen Finance Co. LLC, Term Loan B, (1 mo. LIBOR + 4.25%, 1.00% Floor), 6.60%, 12/09/21 ^(a) | | 288 | 231,828 |
| | | | 3,292,592 |
| Industrial Conglomerates 0.3% | | | |
| Cortes NP Acquisition Corp., 2017 Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.71%, 11/30/23 ^(a) | | 1,557 | 1,506,575 |
| | | <i>Par (000)</i> | <i>Value</i> |
| Industrial Conglomerates (continued) | | | |

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| | | | |
|--|-----|-------|------------|
| Sequa Mezzanine Holdings LLC, 1st Lien Term Loan, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.41%, 11/28/21 | USD | 524 | \$ 511,066 |
| | | | 2,017,641 |
| Insurance 1.3% | | | |
| Achilles Acquisition LLC, 2018 Term Loan, (1 mo. LIBOR + 4.00%), 6.38%, 10/03/25 | | 282 | 280,590 |
| Alliant Holdings I, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 5.06%, 05/09/25 | | 835 | 819,441 |
| AmWINS Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.09%, 01/25/24 | | 861 | 852,819 |
| AssuredPartners, Inc., 2017 1st Lien Add-On Term Loan, (1 mo. LIBOR + 3.25%), 5.59%, 10/22/24 | | 668 | 654,836 |
| Davis Vision, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.34%, 12/02/24 | | 601 | 589,768 |
| Hub International Ltd., 2018 Term Loan B, (3 mo. LIBOR + 3.00%), 5.49%, 04/25/25 | | 525 | 514,847 |
| Sedgwick Claims Management Services, Inc.: | | | |
| 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.09%, 03/01/21 | | 1,076 | 1,064,141 |
| 2018 Term Loan B, 12/31/25 ⁽ⁿ⁾ | | 2,000 | 1,977,500 |
| 2nd Lien Term Loan, (1 mo. LIBOR + 5.75%, 1.00% Floor), 8.09%, 02/28/22 | | 765 | 764,044 |
| Stratose Intermediate Holdings II LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 06/22/23 | | 381 | 379,503 |
| | | | 7,897,489 |
| Internet & Direct Marketing Retail 0.1% | | | |
| Harbor Freight Tools USA, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.84%, 08/18/23 | | 530 | 512,311 |
| Internet Software & Services 0.5% | | | |
| Go Daddy Operating Co. LLC, 2017 Repriced Term Loan, (1 mo. LIBOR + 2.25%), 4.59%, 02/15/24 | | 1,333 | 1,317,992 |
| Inmar Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.84%, 05/01/24 | | 292 | 290,095 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Internet Software & Services (continued) | | | |
| Rackspace Hosting, Inc., 2017 Incremental 1st Lien Term Loan, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.58%, 11/03/23 | USD | 789 | \$ 720,981 |
| TierPoint LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.09%, 05/06/24 | | 397 | 385,228 |
| Web.com Group, Inc., 2018 Term Loan B, (3 mo. LIBOR + 3.75%), 6.17%, 10/10/25 | | 256 | 253,120 |
| | | | 2,967,416 |
| IT Services 1.8% | | | |
| Access CIG LLC: | | | |
| 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.75%), 6.46%, 02/27/25 | | 170 | 169,283 |
| 2018 2nd Lien Delayed Draw Term Loan, (UNFND + 7.75%), 10.46%, 02/27/26 | | 4 | 3,804 |
| 2018 2nd Lien Incremental Term Loan, (3 mo. LIBOR + 7.75%), 10.46%, 02/27/26 | | 5 | 4,975 |
| 2018 2nd Lien Term Loan, (1 mo. LIBOR + 7.75%), 10.46%, 02/27/26 | | 71 | 70,821 |
| 2018 Incremental Term Loan, (3 mo. LIBOR + 3.75%), 6.46%, 02/27/25 | | 24 | 23,832 |
| Altran Technologies SA, 1st Lien Term Loan, (3 mo. LIBOR + 2.25%), 4.59%, 03/20/25 | | 214 | 212,855 |
| Evertec Group LLC, 2018 Term Loan B, 11/27/24 ⁽ⁿ⁾ | | 305 | 303,094 |
| First Data Corp., 2024 Term Loan, (1 mo. LIBOR + 2.00%), 4.32%, 04/26/24 | | 2,649 | 2,597,463 |
| Flexential Intermediate Corp., 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.50%), 5.89%, 08/01/24 | | 689 | 665,446 |
| Global Payments, Inc.: | | | |
| 2018 Term Loan B3, (1 mo. LIBOR + 1.75%), 4.09%, 04/21/23 | | 300 | 297,468 |
| 2018 Term Loan B4, 10/17/25 ⁽ⁿ⁾ | | 100 | 99,083 |
| Greeneden US Holdings II LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.59%, 12/01/23 | | 790 | 781,937 |
| | | <i>Par (000)</i> | <i>Value</i> |
| <i>Security</i> | | | |
| IT Services (continued) | | | |
| Optiv Security, Inc.: | | | |
| 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 02/01/24 | USD | 572 | \$ 545,044 |
| 2nd Lien Term Loan, (1 mo. LIBOR + 7.25%, 1.00% Floor), 9.59%, 02/01/25 | | 184 | 176,746 |
| | | 513 | 491,711 |

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| | | |
|---|-------|------------|
| Peak 10 Holding Corp., 2nd Lien Term Loan, (3 mo. LIBOR + 7.25%, 1.00% Floor), 9.79%, 08/01/25 | | |
| TKC Holdings, Inc.,: | | |
| 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.10%, 02/01/23 | 720 | 706,890 |
| 2017 2nd Lien Term Loan, (1 mo. LIBOR + 8.00%, 1.00% Floor), 10.35%, 02/01/24 | 510 | 505,537 |
| Trans Union LLC: | | |
| 2018 Term Loan B4, (1 mo. LIBOR + 2.00%), 4.34%, 06/19/25 | 168 | 165,965 |
| Term Loan B3, (1 mo. LIBOR + 2.00%), 4.34%, 04/10/23 | 1,395 | 1,377,959 |
| Vantiv LLC, 2018 1st Lien Term Loan B3, (1 mo. LIBOR + 1.75%), 4.06%, 10/14/23 | 419 | 415,436 |
| WEX, Inc., 2017 Term Loan B2, (1 mo. LIBOR + 2.25%), 4.59%, 06/30/23 | 1,242 | 1,230,927 |
| | | 10,846,276 |
| Life Sciences Tools & Services 0.1% | | |
| Albany Molecular Research, Inc.,: | | |
| 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 08/30/24 | 179 | 176,644 |
| 2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%, 1.00% Floor), 9.34%, 08/30/25 | 130 | 130,162 |
| | | 306,806 |
| Machinery 0.7% | | |
| Clark Equipment Co., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.38%, 05/18/24 | 280 | 275,470 |
| Columbus McKinnon Corp., 2018 Term Loan B, (3 mo. LIBOR + 2.50%, 1.00% Floor), 4.89%, 01/31/24 ^(a) | 80 | 79,668 |
| Gardner Denver, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%), 5.09%, 07/30/24 | 709 | 704,740 |
| Hayward Industries, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.84%, 08/05/24 | 506 | 499,284 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Machinery (continued) | | | |
| Infiltrator Systems, Inc., 2017 1st Lien Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.39%, 05/27/22 ^(a) | USD | 751 | \$ 741,062 |
| Tecomet, Inc., 2017 Repriced Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.82%, 05/01/24 | | 528 | 524,570 |
| Titan Acquisition Ltd., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.34%, 03/28/25 | | 1,148 | 1,075,605 |
| Welbilt, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.84%, 10/23/25 | | 343 | 340,121 |
| | | | 4,240,520 |
| Media 3.3% | | | |
| Altice Financing SA, 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.75%), 5.05%, 01/31/26 | | 83 | 79,496 |
| Altice France SA, 2018 Term Loan B13, (1 mo. LIBOR + 4.00%), 6.31%, 08/14/26 | | 1,570 | 1,493,463 |
| Cable One, Inc., 2017 Term Loan B, (3 mo. LIBOR + 1.75%), 4.14%, 05/01/24 | | 257 | 254,986 |
| Charter Communications Operating LLC: | | | |
| 2017 Term Loan A2, (1 mo. LIBOR + 1.50%), 3.85%, 03/31/23 | | 1,004 | 998,731 |
| 2017 Term Loan B, (1 mo. LIBOR + 2.00%), 4.35%, 04/30/25 | | 1,912 | 1,890,314 |
| CSC Holdings LLC: | | | |
| 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.25%), 4.56%, 07/17/25 | | 1,239 | 1,217,863 |
| 2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.81%, 01/25/26 | | 458 | 450,427 |
| Getty Images, Inc., Term Loan B, (1 mo. LIBOR + 3.50%), 5.84%, 10/18/19 | | 101 | 99,990 |
| Gray Television, Inc.: | | | |
| 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.57%, 02/07/24 | | 469 | 463,413 |
| 2018 Term Loan C, 10/30/25 ⁽ⁿ⁾ | | 554 | 548,693 |
| iHeartCommunications, Inc. ^{(b)(i)} : | | | |
| Extended Term Loan E, 0.00%, 07/30/19 | | 215 | 152,381 |
| Term Loan D, 0.00%, 01/30/19 | | 1,341 | 952,502 |
| Intelsat Jackson Holdings SA: | | | |
| 2017 Term Loan B3, 11/27/23 ⁽ⁿ⁾ | | 130 | 129,065 |
| 2017 Term Loan B4, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.82%, 01/02/24 | | 627 | 637,693 |
| | | <i>Par (000)</i> | <i>Value</i> |
| Security | | | |
| Media (continued) | | | |
| Learfield Communications LLC ^(a) : | | | |
| | USD | 588 | \$ 585,976 |

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| | | |
|--|-------|-----------|
| 2016 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.60%, 12/01/23 | | |
| 2017 1st Lien Term Loan, 12/01/23 ⁽ⁿ⁾ | 202 | 200,947 |
| Lions Gate Capital Holdings LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.59%, 03/24/25 | 391 | 385,520 |
| Meredith Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 5.09%, 01/31/25 | 310 | 308,285 |
| Mission Broadcasting, Inc., 2018 Term Loan B3, 01/17/24 ⁽ⁿ⁾ | 67 | 65,790 |
| Nexstar Broadcasting, Inc., 2018 Term Loan B3, 01/17/24 ⁽ⁿ⁾ | 373 | 368,430 |
| Numericable Group SA, Term Loan B12, (1 mo. LIBOR + 3.68%), 5.99%, 01/31/26 | 255 | 239,584 |
| PSAV Holdings LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.70%, 03/01/25 | 452 | 442,660 |
| Radiate Holdco LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.34%, 02/01/24 | 443 | 434,487 |
| Trader Corp., 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.34%, 09/28/23 | 1,071 | 1,066,009 |
| Tribune Media Co., Term Loan C, (1 mo. LIBOR + 3.00%), 5.34%, 01/27/24 | 1,222 | 1,216,220 |
| Unitymedia Finance LLC: | | |
| Term Loan B, (1 mo. LIBOR + 2.25%), 4.56%, 09/30/25 | 691 | 683,399 |
| USD Term Loan D, (1 mo. LIBOR + 2.25%), 4.56%, 01/15/26 | 115 | 113,735 |
| Unitymedia Hessen GmbH & Co. KG, 2018 Term Loan E, (1 mo. LIBOR + 2.00%), 4.31%, 06/01/23 | 312 | 309,061 |
| Univision Communications, Inc., Term Loan C5, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.09%, 03/15/24 | 382 | 355,608 |
| Virgin Media Bristol LLC, 2017 Term Loan, (1 mo. LIBOR + 2.50%), 4.81%, 01/15/26 | 1,795 | 1,770,875 |
| William Morris Endeavor Entertainment LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 2.75%), 5.28%, 05/18/25 | 798 | 781,921 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| Media (continued) | | | |
| Ziggo Secured Finance Partnership, Term Loan E, (1 mo. LIBOR + 2.50%), 4.81%, 04/15/25 | USD | 874 | \$ 852,829 |
| | | | 19,550,353 |
| Metals & Mining 0.1% | | | |
| AMG Advanced Metallurgical Group NV, 2018 Term Loan B, (2 mo. LIBOR + 3.00%), 5.50%, 02/01/25 | | 209 | 206,824 |
| Ball Metalpack LLC, 2018 1st Lien Term Loan B, (1 mo. LIBOR + 4.50%), 6.84%, 07/24/25 ^(a) | | 240 | 239,196 |
| Preferred Proppants LLC, Term Loan B2, (3 mo. LIBOR + 7.75%), 10.14%, 07/27/20 ^(a) | | 104 | 41,455 |
| | | | 487,475 |
| Multiline Retail 0.2% | | | |
| Hudson's Bay Co., 2015 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 09/30/22 | | 628 | 610,365 |
| Neiman Marcus Group, Inc., 2020 Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.57%, 10/25/20 | | 375 | 324,520 |
| | | | 934,885 |
| Oil & Gas Equipment & Services 0.1% | | | |
| Kestrel Acquisition LLC, 2018 Term Loan B, (1 mo. LIBOR + 4.25%, 1.00% Floor), 6.60%, 06/02/25 | | 132 | 131,307 |
| McDermott Technology Americas, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.34%, 05/10/25 | | 610 | 584,042 |
| | | | 715,349 |
| Oil, Gas & Consumable Fuels 0.7% | | | |
| BCP Raptor II LLC, 1st Lien Term Loan, (2 mo. LIBOR + 4.75%), 7.14%, 11/03/25 | | 399 | 388,027 |
| BCP Raptor LLC, Term Loan B, (2 mo. LIBOR + 4.25%, 1.00% Floor), 6.64%, 06/24/24 | | 426 | 410,527 |
| California Resources Corp.,: 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.75%, 1.00% Floor), 7.07%, 12/31/22 | | 651 | 654,795 |
| Second Out Term Loan, (1 mo. LIBOR + 10.37%, 1.00% Floor), 12.72%, 12/31/21 | | 745 | 792,877 |
| | | <i>Par (000)</i> | <i>Value</i> |
| Security | | | |
| Oil, Gas & Consumable Fuels (continued) | | | |
| CONSOL Energy, Inc.: | | | |

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| | | | |
|--|-----|-------|-----------|
| 1st Lien Term Loan A, (1 mo. LIBOR + 4.25%), 6.60%, 11/26/21 ^(a) | USD | 92 | \$ 92,188 |
| 1st Lien Term Loan B, (1 mo. LIBOR + 6.00%, 1.00% Floor), 8.35%, 11/28/22 | | 719 | 721,297 |
| EG Group Ltd., 2018 USD Term Loan B, (3 mo. LIBOR + 4.00%), 6.39%, 02/07/25 | | 254 | 250,553 |
| Lucid Energy Group II LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.31%, 02/17/25 | | 393 | 373,865 |
| MEG Energy Corp., 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.85%, 12/31/23 | | 138 | 137,523 |
| Spade Facilities II LLC, Term Loan, 11/15/25 ⁽ⁿ⁾ | | 560 | 560,000 |
| | | | 4,381,652 |
| Personal Products 0.2% | | | |
| Clover Merger Sub, Inc.: | | | |
| 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.84%, 09/26/24 | | 630 | 589,242 |
| 2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.75%), 10.09%, 09/26/25 | | 444 | 392,571 |
| Prestige Brands, Inc., Term Loan B4, (1 mo. LIBOR + 2.00%), 4.34%, 01/26/24 | | 333 | 328,741 |
| | | | 1,310,554 |
| Pharmaceuticals 1.2% | | | |
| Akorn, Inc., Term Loan B, (1 mo. LIBOR + 5.50%, 1.00% Floor), 7.88%, 04/16/21 | | 557 | 465,892 |
| Amneal Pharmaceuticals LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%), 5.88%, 05/04/25 | | 1,152 | 1,147,238 |
| Endo Luxembourg Finance Company I Sarl, 2017 Term Loan B, (1 mo. LIBOR + 4.25%), 6.63%, 04/29/24 | | 672 | 668,118 |
| Grifols Worldwide Operations USA, Inc., 2017 Acquisition Term Loan, (1 Week LIBOR + 2.25%), 4.47%, 01/31/25 | | 1,168 | 1,157,456 |
| Jaguar Holding Co. II, 2018 Term Loan, (1 mo. LIBOR + 2.50%, 1.00% Floor), 4.84%, 08/18/22 | | 1,515 | 1,489,471 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| Pharmaceuticals (continued) | | |
| Valeant Pharmaceuticals International, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.31%, 06/02/25 | USD 1,994 | \$ 1,971,891 |
| | | 6,900,066 |
| Professional Services 0.4% | | |
| Cast and Crew Payroll LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 2.75%), 5.10%, 09/27/24 | 740 | 726,711 |
| Guidehouse LLP, 2018 Term Loan, (1 mo. LIBOR + 3.25%), 5.59%, 05/01/25 ^(a) | 309 | 305,360 |
| Information Resources, Inc., 2018 1st Lien Term Loan, 12/01/25 ^{(a)(n)} | 332 | 327,850 |
| ON Assignment, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.34%, 04/02/25 | 352 | 348,279 |
| SIRVA Worldwide, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 5.50%), 7.93%, 08/04/25 ^(a) | 372 | 369,210 |
| | | 2,077,410 |
| Real Estate Management & Development 0.6% | | |
| CityCenter Holdings LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.59%, 04/18/24 | 1,370 | 1,344,374 |
| DTZ US Borrower LLC, 2018 Add On Term Loan B, (1 mo. LIBOR + 3.25%), 5.59%, 08/21/25 | 1,062 | 1,045,072 |
| Forest City Enterprises LP, Term Loan B, 10/24/25 ⁽ⁿ⁾ | 558 | 558,698 |
| Realogy Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.56%, 02/08/25 ^(a) | 270 | 261,891 |
| SMG Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.34%, 01/23/25 | 388 | 383,653 |
| | | 3,593,688 |
| Road & Rail 0.1% | | |
| Road Infrastructure Investment LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.84%, 06/13/23 | 525 | 514,200 |
| Semiconductors & Semiconductor Equipment 0.3% | | |
| Cabot Microelectronics Corporation, Term Loan B, 11/14/25 ^{(a)(n)} | 530 | 526,688 |
| MaxLinear, Inc., Term Loan B, (1 mo. LIBOR + 2.50%), 4.81%, 05/12/24 ^(a) | 105 | 103,359 |
| | <i>Par (000)</i> | <i>Value</i> |
| Semiconductors & Semiconductor Equipment (continued) | | |
| Microchip Technology, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.35%, 05/29/25 | USD 1,203 | \$ 1,189,345 |
| ON Semiconductor Corp., 2018 1st Lien Term Loan B, (1 mo. LIBOR + 1.75%), 4.09%, 03/31/23 | 157 | 155,182 |

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| | | |
|---|-------|-----------|
| | | 1,974,574 |
| Software 5.0% | | |
| Almonde, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.89%, 06/13/24 | 509 | 491,474 |
| Applied Systems, Inc.,: | | |
| 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.39%, 09/19/24 | 787 | 776,874 |
| 2017 2nd Lien Term Loan, (3 mo. LIBOR + 7.00%, 1.00% Floor), 9.39%, 09/19/25 | 160 | 160,083 |
| Aptean, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 4.25%, 1.00% Floor), 6.64%, 12/20/22 | 176 | 175,689 |
| BMC Software Finance, Inc., 2017 Term Loan B, (3 mo. LIBOR + 4.25%), 6.65%, 10/02/25 | 1,586 | 1,564,192 |
| Cypress Intermediate Holdings III, Inc.,: | | |
| 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.35%, 04/26/24 | 570 | 562,507 |
| 2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%, 1.00% Floor), 9.09%, 04/27/25 | 248 | 247,586 |
| Dell, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.00%), 4.35%, 09/07/23 | 871 | 859,815 |
| Digicel International Finance Ltd., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 5.96%, 05/28/24 | 535 | 501,145 |
| DTI Holdco, Inc., 2018 Term Loan B, (2 mo. LIBOR + 4.75%, 1.00% Floor), 7.28%, 09/30/23 | 501 | 471,313 |
| Financial & Risk US Holdings, Inc., 2018 USD Term Loan, (1 mo. LIBOR + 3.75%), 6.09%, 10/01/25 | 3,051 | 2,968,745 |
| Flexera Software LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.60%, 02/26/25 | 194 | 192,570 |
| Hyland Software, Inc., 2018 Term Loan 3, (1 mo. LIBOR + 3.25%), 5.84%, 07/01/24 | 275 | 272,231 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| Software (continued) | | |
| Infor (US), Inc., Term Loan B6, (3 mo. LIBOR + 2.75%, 1.00% Floor), 5.14%, 02/01/22 | USD 1,341 | \$ 1,320,881 |
| Informatica Corp., 2018 Term Loan, (1 mo. LIBOR + 3.25%), 5.59%, 08/05/22 | 1,055 | 1,048,735 |
| IQOR US, Inc., Term Loan B, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.40%, 04/01/21 | 371 | 346,900 |
| Kronos, Inc.: | | |
| 2017 Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.54%, 11/01/23 | 1,592 | 1,566,635 |
| 2nd Lien Term Loan, (3 mo. LIBOR + 8.25%, 1.00% Floor), 10.79%, 11/01/24 | 615 | 617,116 |
| MA FinanceCo. LLC, Term Loan B3, (1 mo. LIBOR + 2.50%), 4.84%, 06/21/24 | 51 | 49,622 |
| McAfee LLC, 2018 USD Term Loan B, (2 mo. LIBOR + 3.75%), 6.10%, 09/30/24 | 1,441 | 1,435,923 |
| Mitchell International, Inc.: | | |
| 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.59%, 11/29/24 | 1,862 | 1,831,762 |
| 2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.25%), 9.59%, 12/01/25 | 550 | 547,250 |
| PowerSchool, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.56%, 08/01/25 | 331 | 325,207 |
| Renaissance Learning, Inc., 2018 Add On Term Loan, (1 mo. LIBOR + 3.25%), 5.59%, 05/30/25 | 239 | 235,661 |
| SolarWinds Holdings, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.09%, 02/05/24 | 1,295 | 1,284,989 |
| Solera LLC, Term Loan B, (1 mo. LIBOR + 2.75%), 5.09%, 03/03/23 | 2,270 | 2,236,707 |
| Sophia LP, 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.64%, 09/30/22 | 1,589 | 1,562,726 |
| SS&C Technologies Holdings Europe Sarl, 2018 Term Loan B4, (1 mo. LIBOR + 2.25%), 4.59%, 04/16/25 | 592 | 577,578 |
| SS&C Technologies, Inc.: | | |
| 2017 Term Loan B1, (1 mo. LIBOR + 2.25%), 4.59%, 07/08/22 | 908 | 901,158 |
| 2018 Term Loan B3, (1 mo. LIBOR + 2.25%), 4.59%, 04/16/25 | 1,556 | 1,517,543 |
| 2018 Term Loan B5, (1 mo. LIBOR + 2.25%), 4.59%, 04/16/25 | 886 | 861,910 |
| | <i>Par (000)</i> | <i>Value</i> |
| <i>Security</i> | | |
| Software (continued) | | |
| Tempo Acquisition LLC, Term Loan, (1 mo. LIBOR + 3.00%), 5.34%, 05/01/24 | USD 1,175 | \$ 1,164,390 |
| Tibco Software, Inc., Repriced Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.85%, 12/04/20 | 1,023 | 1,022,403 |
| | | 29,699,320 |
| Specialty Retail 0.8% | | |
| Academy Ltd., 2015 Term Loan B, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.30%, 07/01/22 | 634 | 461,328 |
| Belron Finance US LLC: | | |
| 2018 Term Loan B, 11/13/25 ⁽ⁿ⁾ | 186 | 183,908 |
| Term Loan B, (3 mo. LIBOR + 2.25%), 4.84%, 11/07/24 | 756 | 747,777 |
| CD&R Firefly Bidco Ltd., 2018 Term Loan B1, (3 mo. LIBOR - GBP + 4.50%), 5.32%, 06/23/25 | GBP 1,000 | 1,259,125 |

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| | | | |
|---|-----|-------|-----------|
| Leslie's Poolmart, Inc., 2018 Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.84%, 08/16/23 | USD | 534 | 526,542 |
| Petco Animal Supplies, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.78%, 01/26/23 | | 277 | 206,808 |
| Research Now Group, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 5.50%, 1.00% Floor), 7.84%, 12/20/24 | | 392 | 390,567 |
| Staples, Inc., 2017 Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.54%, 09/12/24 | | 277 | 272,134 |
| TruGreen LP, 2017 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.32%, 04/13/23 | | 378 | 378,256 |
| | | | 4,426,445 |
| Technology Hardware, Storage & Peripherals 0.3% | | | |
| Seattle Spinco, Inc., Term Loan B3, (1 mo. LIBOR + 2.50%), 4.84%, 06/21/24 | | 343 | 335,113 |
| Western Digital Corp., 2018 Term Loan B4, (3 mo. LIBOR + 1.75%), 4.06%, 04/29/23 | | 1,336 | 1,296,029 |
| | | | 1,631,142 |
| Textiles, Apparel & Luxury Goods 0.1% | | | |
| Ascend Performance Materials Operations LLC, Term Loan B, (3 mo. LIBOR + 5.25%, 1.00% Floor), 7.64%, 08/12/22 | | 703 | 702,612 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Textiles, Apparel & Luxury Goods (continued) | | |
| Varsity Brands, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.84%, 12/15/24 | USD 163 | \$ 162,705 |
| | | 865,317 |
| Thriffs & Mortgage Finance 0.2% | | |
| IG Investment Holdings LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.86%, 05/23/25 | 1,166 | 1,158,876 |
| Trading Companies & Distributors 0.3% | | |
| Beacon Roofing Supply, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.57%, 01/02/25 | 387 | 375,574 |
| HD Supply, Inc., Term Loan B5, (1 mo. LIBOR + 1.75%), 4.09%, 10/17/23 | 1,069 | 1,055,439 |
| Nexeo Solutions LLC, 2017 Repriced Term Loan, (3 mo. LIBOR + 3.25%), 5.79%, 06/09/23 | 308 | 307,831 |
| Oxbow Carbon LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 3.50%), 5.84%, 01/04/23 | 144 | 144,105 |
| United Rentals, Inc., Term Loan B, 10/31/25 ⁽ⁿ⁾ | 105 | 105,203 |
| | | 1,988,152 |
| Transportation 0.1% | | |
| Gruden Acquisition, Inc., 2017 Term Loan, (3 mo. LIBOR + 5.50%, 1.00% Floor), 7.89%, 08/18/22 | 213 | 212,974 |
| Safe Fleet Holdings LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.32%, 02/01/25 ^(a) | 473 | 455,492 |
| 2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%, 1.00% Floor), 9.07%, 02/01/26 | 215 | 210,163 |
| | | 878,629 |
| Utilities 0.0% | | |
| ExGen Renewables IV LLC, Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.71%, 11/28/24 ^(a) | 221 | 209,624 |
| Wireless Telecommunication Services 0.5% | | |
| Geo Group, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.35%, 03/22/24 | 642 | 633,335 |
| Ligado Networks LLC: 2015 2nd Lien Term Loan, 0.00%, 12/07/20 | 38 | 7,249 |
| PIK Exit Term Loan (9.75% PIK), 0.00%, 12/07/20 ^(h) | 1,768 | 1,247,152 |
| | <i>Par (000)</i> | <i>Value</i> |
| Wireless Telecommunication Services (continued) | | |
| SBA Senior Finance II LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.35%, 04/11/25 | USD 668 | \$ 660,311 |

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| | | |
|--|-----|-----------|
| Xplornet Communications, Inc., Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.39%, 09/09/21 ^(a) | 427 | 425,708 |
| | | 2,973,755 |

Total Floating Rate Loan Interests 40.7%
(Cost \$245,334,641) 240,440,790

Foreign Agency Obligations 3.3%

Argentine Republic Government International Bond:

| | | |
|-----------------|-------|-----------|
| 7.50%, 04/22/26 | 3,008 | 2,553,822 |
| 7.63%, 04/22/46 | 2,422 | 1,844,377 |

Colombia Government International Bond:

| | | |
|-----------------|-----|---------|
| 4.50%, 01/28/26 | 536 | 533,320 |
| 3.88%, 04/25/27 | 419 | 396,588 |
| 4.50%, 03/15/29 | 238 | 232,766 |

Cyprus Government International Bond, 4.63%, 02/03/20^(c) EUR 2,600 3,091,723

Egypt Government International Bond:

| | | |
|--------------------------------|---------|---------|
| 5.75%, 04/29/20 | USD 882 | 887,539 |
| 8.50%, 01/31/47 ^(c) | 227 | 206,813 |

Iceland Government International Bond,

5.88%, 05/11/22 3,030 3,294,429

Indonesia Government International Bond, 4.75%, 01/08/26 395 394,901

Mexico Government International Bond, 4.15%, 03/28/27 210 200,565

Portugal Government International Bond,

5.13%, 10/15/24^(c) 3,190 3,302,607

Qatar Government International Bond, 4.63%, 06/02/46 200 197,024

Republic of South Africa Government International Bond:

5.88%, 05/30/22 783 802,575

4.88%, 04/14/26 227 211,678

Russian Federal Bond - OFZ,

7.05%, 01/19/28 RUB 34,303 464,278

Russian Foreign Bond - Eurobond:

4.75%, 05/27/26 USD 200 194,686

4.25%, 06/23/27 200 186,861

Turkey Government International Bond:

6.25%, 09/26/22 200 193,911

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| Foreign Agency Obligations (continued) | | |
| Turkey Government International Bond (continued): 4.88%, 04/16/43 | USD 200 \$ | 140,156 |
| Total Foreign Agency Obligations 3.3% (Cost \$20,628,070) | | 19,330,619 |
| | <i>Shares</i> | |
| Investment Companies 1.4% | | |
| Diversified Financial Services 1.4% Invesco Senior Loan ETF | 375,000 | 8,497,500 |
| Total Investment Companies 1.4% (Cost \$8,683,975) | | 8,497,500 |
| | <i>Par (000)</i> | |
| Non-Agency Mortgage-Backed Securities 5.5% | | |
| Collateralized Mortgage Obligations 0.8% | | |
| Countrywide Alternative Loan Trust, Series 2005-54CB, Class 3A4, 5.50%, 11/25/35 | USD 2,073 | 1,782,130 |
| Countrywide Home Loan Mortgage Pass-Through Trust: Series 2005-17, Class 1A6, 5.50%, 09/25/35 | 410 | 402,903 |
| Series 2006-17, Class A2, 6.00%, 12/25/36 | 1,125 | 891,117 |
| Series 2007-HY5, Class 3A1, 3.82%, 09/25/37 ^(e) | 768 | 720,686 |
| GSR Mortgage Loan Trust, Series 2005-AR5, Class 2A3, 4.18%, 10/25/35 ^(e) | 644 | 536,892 |
| | | 4,333,728 |
| Commercial Mortgage-Backed Securities 4.7% | | |
| Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.72%, 04/14/33 ^{(c)(e)} | 4,830 | 4,690,953 |
| Commercial Mortgage Pass-Through Certificates, Series 2014-PAT ^{(c)(d)} : Class E, (1 mo. LIBOR + 3.15%), 5.47%, 08/13/27 | 1,000 | 1,009,505 |
| Class F, (1 mo. LIBOR + 2.44%), 4.76%, 08/13/27 | 2,000 | 2,007,557 |
| Commercial Mortgage Trust, Class B: Series 2013-LC6, 3.74%, 01/10/46 | 1,110 | 1,102,189 |
| Series 2015-CR22, 3.93%, 03/10/48 ^(e) | 5,000 | 4,902,238 |
| Core Industrial Trust, Series 2015-TEXW, Class D, 3.98%, 02/10/34 ^{(c)(e)} | 3,615 | 3,590,607 |
| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
| Commercial Mortgage-Backed Securities (continued) | | |

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| | | | | |
|---|-----|-------|----|------------|
| CSAIL Commercial Mortgage Trust, Series 2015-C1, Class B, 4.04%, 04/15/50 ^(e) | USD | 890 | \$ | 887,054 |
| GAHR Commercial Mortgage Trust, Series 2015-NRF, Class DFX, 3.49%, 12/15/34 ^{(c)(e)} | | 4,830 | | 4,797,811 |
| Greenwich Capital Commercial Funding Corp. Commercial Mortgage Trust, Series 2006-GG7, Class AM, 5.86%, 07/10/38 ^(e) | | 443 | | 442,798 |
| GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 02/10/46 ^(c) | | 1,995 | | 1,964,125 |
| WF-RBS Commercial Mortgage Trust, Series 2012-C8: Class B, 4.31%, 08/15/45 | | 1,085 | | 1,090,915 |
| Class C, 5.06%, 08/15/45 ^(e) | | 1,395 | | 1,396,815 |
| | | | | 27,882,567 |

Total Non-Agency Mortgage-Backed Securities 5.5%
(Cost \$32,552,963) 32,216,295

*Beneficial
Interest
(000)*

Other Interests (o) 0.0%

Auto Components 0.0%

Lear Corp. Escrow^(a) 1,000 10

IT Services 0.0%

Millennium Corp.^{(a)(b)} 918

Millennium Lender Claims^{(a)(b)} 861

Total Other Interests 0.0%

(Cost \$) 10

*Par
(000)*

Preferred Securities 9.6%

Capital Trusts 7.5%

Banks 2.2%

ABN AMRO Bank NV, 5.75%^{(f)(j)} EUR 200 234,062

Banco Santander SA, 6.25%^{(f)(j)} 100 108,116

Bankia SA, 6.38%^{(e)(j)} 200 216,073

Capital One Financial Corp.,
Series E, 5.55%^{(f)(j)} USD 3,000 3,007,500

CIT Group, Inc., Series A, 5.80%^{(f)(j)} 235 226,051

Citigroup, Inc., 5.90%^{(f)(g)(j)} 5,000 4,937,500

Citigroup, Inc., 5.95%^{(f)(j)} 1,370 1,345,614

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | | <i>Par (000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| Banks (continued) | | | |
| Cooperatieve Rabobank UA, 6.63% ^{(f)(i)} | EUR | 200 | \$ 246,956 |
| Hongkong & Shanghai Banking Corp. Ltd., Series 3H, 2.75% ^{(d)(i)} | USD | 100 | 71,314 |
| Intesa Sanpaolo SpA, 7.00% ^{(f)(j)} | EUR | 200 | 224,156 |
| Wells Fargo & Co., Series S, 5.90% ^{(f)(g)(j)} | USD | 1,585 | 1,581,513 |
| Wells Fargo & Co., Series U, 5.88% ^{(f)(j)} | | 585 | 595,834 |
| | | | 12,794,689 |
| Capital Markets 1.0% | | | |
| Goldman Sachs Group, Inc. ⁽ⁱ⁾ : | | | |
| Series M, 5.38% ^(f) | | 1,730 | 1,730,000 |
| Series P, 5.00% ^(e) | | 228 | 200,640 |
| Morgan Stanley, Series H, 5.45% ^{(f)(g)(j)} | | 2,546 | 2,547,273 |
| State Street Corp., Series F, 5.25% ^{(f)(g)(j)} | | 1,625 | 1,641,575 |
| | | | 6,119,488 |
| Chemicals 0.0% | | | |
| Solvay Finance SA, 5.12% ^{(f)(j)} | EUR | 100 | 120,010 |
| Diversified Financial Services 3.4% | | | |
| ATF Netherlands BV, 3.75% ^{(f)(j)} | | 100 | 105,203 |
| Bank of America Corp., Series AA, 6.10% ^{(f)(g)(j)} | USD | 948 | 962,855 |
| Bank of America Corp. ^{(f)(j)} : | | | |
| Series U, 5.20% | | 1,250 | 1,217,500 |
| Series V, 5.13% | | 510 | 507,501 |
| Series X, 6.25% | | 1,929 | 1,972,403 |
| BNP Paribas SA, 6.13% ^{(f)(j)} | EUR | 200 | 238,975 |
| Credit Agricole SA, 6.50% ^{(f)(j)} | | 100 | 117,639 |
| Credit Suisse Group AG, 6.25% ^{(f)(j)} | USD | 200 | 190,158 |
| HBOS Capital Funding LP, 6.85% ^(j) | | 100 | 99,750 |
| HSBC Holdings PLC, 6.00% ^{(f)(j)} | | 415 | 377,650 |
| HSBC Holdings PLC, 6.25% ^{(e)(g)(j)} | | 1,158 | 1,092,457 |
| JPMorgan Chase & Co. ^{(f)(i)} : | | | |
| Series R, 6.00% | | 120 | 120,600 |
| Series U, 6.13% ^(g) | | 6,690 | 6,798,712 |
| Series V, 5.00% ^(g) | | 4,060 | 4,046,196 |
| Royal Bank of Scotland Group PLC, 8.63% ^{(f)(j)} | | 200 | 206,000 |
| | | <i>Par (000)</i> | <i>Value</i> |
| Diversified Financial Services (continued) | | | |
| Societe Generale SA, 6.00% ^{(c)(f)(g)(j)} | USD | 2,000 | \$ 1,912,804 |

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| | | | |
|--|-----|---------|---------------|
| UBS Group Funding Switzerland AG, 5.00% ^{(e)(i)} | | 200 | 165,750 |
| UniCredit SpA, 6.75% ^{(f)(j)} | EUR | 200 | 206,042 |
| | | | 20,338,195 |
| Diversified Telecommunication Services 0.1% | | | |
| Telefonica Europe BV, 3.75% ^{(f)(j)} | | 100 | 113,357 |
| Telefonica Europe BV, 4.20% ^{(f)(j)} | | 200 | 231,195 |
| Telefonica Europe BV, 5.00% ^{(f)(j)} | | 100 | 117,727 |
| Telefonica Europe BV, 5.88% ^{(f)(j)} | | 100 | 121,137 |
| | | | 583,416 |
| Electric Utilities 0.1% | | | |
| Enel SpA, 7.75%, 09/10/75 ^(f) | GBP | 100 | 134,481 |
| Origin Energy Finance Ltd., 4.00%, 09/16/74 ^(f) | EUR | 100 | 114,563 |
| RWE AG, 2.75%, 04/21/75 ^(f) | | 120 | 135,512 |
| | | | 384,556 |
| Electronic Equipment, Instruments & Components 0.0% | | | |
| Belden, Inc., 4.13%, 10/15/26 | | 100 | 113,975 |
| Insurance 0.6% | | | |
| Voya Financial, Inc., 5.65%, 05/15/53 ^{(f)(g)} | USD | 3,500 | 3,368,750 |
| Oil, Gas & Consumable Fuels 0.1% | | | |
| Naturgy Finance BV, 3.38% ^{(e)(j)} | EUR | 100 | 110,106 |
| Repsol International Finance BV, 3.88% ^{(f)(j)} | | 100 | 114,908 |
| Repsol International Finance BV, 4.50%, 03/25/75 ^(f) | | 100 | 114,721 |
| | | | 339,735 |
| Total Capital Trusts 7.5% (Cost \$44,609,486) | | | 44,162,814 |
| | | | <i>Shares</i> |
| Preferred Stocks 1.7% | | | |
| Capital Markets 1.6% | | | |
| Goldman Sachs Group, Inc., Series J, 5.50% ^{(f)(j)} | | 202,526 | 4,884,927 |
| Morgan Stanley. ^{(f)(j)} Series F, 6.88% | | 120,000 | 3,139,200 |
| Series K, 5.85% | | 53,253 | 1,313,752 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i> | <i>Shares</i> | <i>Value</i> |
|--|----------------------------|--------------|
| Capital Markets (continued) | | |
| SCE Trust III, Series H, 5.75% ^{(f)(j)} | 21,200 | \$ 466,612 |
| | | 9,804,491 |
| Machinery 0.1% | | |
| Stanley Black & Decker, Inc., 5.38% ^{(j)(m)} | 3,520 | 344,960 |
| Wireless Telecommunication Services 0.0% | | |
| CF-B L2 (D) LLC, (Acquired 04/08/15, cost \$11,497), 0.00% ^(p) | 134,077 | 40,545 |
| Total Preferred Stocks 1.7% (Cost \$10,608,130) | | 10,189,996 |
| Trust Preferred 0.4% | | |
| Diversified Financial Services 0.4% | | |
| GMAC Capital Trust I, Series 2, 8.40%, 2/15/40 ^(f) | 105,753 | 2,696,701 |
| Total Trust Preferreds 0.4% (Cost \$2,686,547) | | 2,696,701 |
| Total Preferred Securities 9.6% (Cost \$57,904,163) | | 57,049,511 |
| | <i>Par</i> <i>(000)</i> | |
| U.S. Government Sponsored Agency Securities 5.3% | | |
| Collateralized Mortgage Obligations 1.1% | | |
| Fannie Mae Connecticut Avenue Securities, Series 2017-C03, Class 1M2, (1 mo. LIBOR US + 3.00%), 5.32%, 10/25/29 ^(d) | USD 1,600 | 1,685,656 |
| Freddie Mac Mortgage-Backed Securities, Series 4480, Class ZX, 4.00%, 11/15/44 ^(g) | 4,585 | 4,514,017 |
| | | 6,199,673 |
| Interest Only Collateralized Mortgage Obligations 0.3% | | |
| Freddie Mac Mortgage-Backed Securities, Series K042, Class X1, 1.18%, 12/25/24 ^(e) | 34,307 | 1,820,509 |

Mortgage-Backed Securities 3.9%

Fannie Mae Mortgage-Backed Securities:

| | | |
|---|--------|------------|
| 2.50%, 10/01/28 - 06/01/32 | 7,050 | 6,808,131 |
| 3.00%, 05/01/30 ^(g) | 16,109 | 15,950,853 |
| 5.00%, 07/01/20 - 08/01/23 ^(g) | 328 | 339,037 |
| | | 23,098,021 |

Total U.S. Government Sponsored Agency Securities 5.3%**(Cost \$32,086,187)**

31,118,203

| <i>Security</i> | <i>Par (000)</i> | <i>Value</i> |
|---------------------------------------|----------------------|--------------|
| U.S. Treasury Obligations 2.8% | | |
| U.S. Treasury Notes ^(g) : | | |
| 2.75%, 09/30/20 | USD 2,240 | \$ 2,237,025 |
| 2.75%, 04/30/23 | 8,000 | 7,965,937 |
| 2.75%, 08/31/25 | 6,150 | 6,083,936 |

Total U.S. Treasury Obligations 2.8%**(Cost \$16,213,866)**

16,286,898

*Shares***Warrants 0.0%****Metals & Mining 0.0%**AFGlobal Corp. (Expires 12/20/20)^(a)

2,542

Software 0.0%HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/22/19, Strike Price \$42.27)^(a)

3,100

Total Warrants 0.0%**(Cost \$31)****Total Long-Term Investments 135.8%****(Cost \$828,416,301)**

801,449,300

Short-Term Securities 1.0%**Foreign Agency Obligations 0.1%**Egypt Treasury Bills, 0.00%, 04/02/19^(k)

EGP 11,550 606,404

Total Foreign Agency Obligations 0.1%**(Cost \$606,077)**

606,404

Short-Term Investment Fund 0.9%

BlackRock Liquidity Funds, T-Fund,

Institutional Class, 2.12%^{(q)(r)}

5,145,861 5,145,861

5,145,861

| | | |
|--|----------------|----------------|
| Total Short-Term Investment Fund | 0.9% | |
| (Cost \$5,145,861) | | |
| Total Short-Term Securities | 1.0% | |
| (Cost \$5,751,938) | | 5,752,265 |
| Options Purchased | 0.0% | |
| (Cost \$44,978) | | |
| Total Investments | 136.8% | |
| (Cost \$834,213,217) | | 807,201,565 |
| Liabilities in Excess of Other Assets | (36.8)% | (217,106,730) |
| Net Assets | 100.0% | \$ 590,094,835 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

- (a) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.
- (b) Non-income producing security.
- (c) 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.
- (d) Variable rate security. Rate shown is the rate in effect as of period end.
- (e) Variable or floating rate security, which interest rate adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets. Rate shown is the rate in effect as of period end.
- (f) Variable rate security. Security may be issued at a fixed coupon rate, which converts to a variable rate at a specified date. Rate shown is the rate in effect as of period end.
- (g) All or a portion of the security has been pledged as collateral in connection with outstanding reverse repurchase agreements.
- (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) Issuer filed for bankruptcy and/or is in default.
- (j) Perpetual security with no stated maturity date.
- (k) Zero-coupon bond.
- (l) 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.
- (m) Convertible security.
- (n) Represents an unsettled loan commitment at period end. Certain details associated with this purchase are not known prior to the settlement date, including coupon rate.
- (o) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.
- (p) Restricted security as to resale, excluding 144A securities. As of period end, the Fund held restricted securities with a current value of \$40,545 and an original cost of \$11,497, which was less than 0.05% of its net assets.
- (q) Annualized 7-day yield as of period end.
- (r) During the period ended November 30, 2018, investments in issuers considered to be an affiliate of the Fund for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

| Affiliate | Shares Held at 08/31/18 | Net Activity | Shares Held at 11/30/18 | Value at 11/30/18 | Net Change in | |
|---|-------------------------------|-----------------|-------------------------------|----------------------|-------------------------|--|
| | | | | | Realized Gain (Loss) | Unrealized Appreciation (Depreciation) |
| BlackRock Liquidity Funds, T-Fund, Institutional Class | 180,494 | 4,965,367 | 5,145,861 | \$ 5,145,861 | \$ 44,169 | \$ |

(a) Includes net capital gain distributions, if applicable.

Currency Abbreviations

BRL Brazilian Real
EUR Euro
GBP British Pound
MXN Mexican Peso
NZD New Zealand Dollar
RUB New Russian Ruble
USD United States Dollar

Portfolio Abbreviations

ABS Asset-Backed Security
CLO Collateralized Loan Obligation
CR Custodian Receipt
CRC Costa Rican Colon
ETF Exchange-Traded Fund
EURIBOR Euro Interbank Offered Rate
LIBOR London Interbank Offered Rate
MSCI Morgan Stanley Capital International

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

Portfolio Abbreviations (continued)

MTN Medium-Term Note

OTC Over-the-Counter

PIK Payment-In-Kind

Reverse Repurchase Agreements

| <i>Counterparty</i> | <i>Interest Rate</i> | <i>Trade Date</i> | <i>Maturity Date ^(a)</i> | <i>Face Value</i> | <i>Face Value Including Accrued Interest</i> | <i>Type of Non-Cash Underlying Collateral</i> | <i>Remaining Contractual Maturity of the Agreements ^(a)</i> |
|--------------------------------|----------------------|-------------------|-------------------------------------|-------------------|--|---|--|
| BNP Paribas S.A. | 2.91% | 07/16/18 | Open | \$ 948,103 | \$ 957,904 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/16/18 | Open | 341,000 | 344,577 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/16/18 | Open | 1,628,000 | 1,645,078 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/16/18 | Open | 342,000 | 345,588 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.45 | 07/16/18 | Open | 2,498,000 | 2,519,452 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.55 | 07/17/18 | Open | 2,154,825 | 2,174,012 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 07/17/18 | Open | 470,794 | 475,430 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 07/17/18 | Open | 561,356 | 566,885 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 07/17/18 | Open | 639,900 | 646,202 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 07/17/18 | Open | 764,826 | 772,359 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 07/17/18 | Open | 583,116 | 588,859 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 07/17/18 | Open | 451,385 | 455,831 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|---|------|----------|------|---------|---------|-----------------|-------------|
| Barclays Capital, Inc. | 2.80 | 07/17/18 | Open | 722,628 | 729,744 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 07/17/18 | Open | 560,745 | 566,268 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 07/17/18 | Open | 519,100 | 524,212 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 07/17/18 | Open | 521,336 | 526,471 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 07/17/18 | Open | 596,640 | 602,516 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.41 | 07/17/18 | Open | 96,590 | 97,399 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/17/18 | Open | 892,000 | 901,290 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/17/18 | Open | 250,000 | 252,604 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/17/18 | Open | 911,000 | 920,488 | Capital Trusts | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/17/18 | Open | 646,000 | 652,728 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/17/18 | Open | 327,000 | 330,406 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/17/18 | Open | 907,000 | 916,447 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/17/18 | Open | 218,000 | 220,271 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/17/18 | Open | 155,000 | 156,614 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/17/18 | Open | 537,000 | 542,593 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/17/18 | Open | 461,000 | 465,801 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|---|------|----------|------|-----------|-----------|-----------------|-------------|
| Inc. Deutsche Bank Securities, Inc. | 2.95 | 07/17/18 | Open | 1,000,000 | 1,010,415 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/17/18 | Open | 974,000 | 984,144 | Corporate Bonds | Open/Demand |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

Reverse Repurchase Agreements (continued)

| Counterparty | Interest Rate | Trade Date | Maturity Date ^(a) | Face Value | Face Value Including Accrued Interest | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreements ^(a) |
|--------------------------------|---------------|------------|------------------------------|------------|---------------------------------------|--|---|
| Deutsche Bank Securities, Inc. | 2.95% | 07/17/18 | Open | \$ 851,000 | \$ 859,863 | Capital Trusts | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/17/18 | Open | 264,000 | 266,750 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.70 | 07/23/18 | Open | 653,438 | 659,359 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.91 | 07/23/18 | Open | 528,240 | 533,428 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.91 | 07/23/18 | Open | 838,189 | 846,420 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.91 | 07/23/18 | Open | 216,787 | 218,917 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/23/18 | Open | 562,000 | 567,600 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/23/18 | Open | 555,000 | 560,531 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/23/18 | Open | 123,000 | 124,226 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/23/18 | Open | 818,000 | 826,152 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/23/18 | Open | 417,000 | 421,156 | Corporate Bonds | Open/Demand |
| Deutsche Bank | 2.95 | 07/23/18 | Open | 1,634,000 | 1,650,283 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|--|------|----------|------|-----------|-----------|-----------------|-------------|
| Securities, Inc. Deutsche Bank Securities, Inc. | 2.95 | 07/23/18 | Open | 883,000 | 891,799 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/23/18 | Open | 213,000 | 215,123 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/23/18 | Open | 1,460,000 | 1,474,549 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/23/18 | Open | 335,000 | 338,338 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/23/18 | Open | 216,000 | 218,153 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/23/18 | Open | 572,000 | 577,700 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/23/18 | Open | 206,000 | 208,053 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/23/18 | Open | 177,000 | 178,764 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 07/24/18 | Open | 309,015 | 312,071 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 07/25/18 | Open | 368,873 | 372,296 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 07/25/18 | Open | 346,860 | 350,080 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 07/25/18 | Open | 422,661 | 426,584 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 07/25/18 | Open | 221,587 | 223,644 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 07/25/18 | Open | 399,146 | 402,851 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.91 | 07/25/18 | Open | 419,784 | 423,844 | Corporate Bonds | Open/Demand |
| | 2.91 | 08/02/18 | Open | 962,000 | 970,737 | Corporate Bonds | Open/Demand |

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|---|------|----------|------|-----------|-----------|-----------------|-------------|
| BNP Paribas S.A. | 2.91 | 08/09/18 | Open | 361,401 | 364,340 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.95 | 08/09/18 | Open | 589,000 | 594,119 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.70 | 08/14/18 | Open | 393,460 | 396,470 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 1.30 | 08/20/18 | Open | 208,080 | 208,744 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 08/20/18 | Open | 4,343,750 | 4,376,069 | Capital Trusts | Open/Demand |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

Reverse Repurchase Agreements (continued)

| Counterparty | Interest Rate | Trade Maturity | | Face Value | Face Value | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreements ^(a) |
|--------------------------------|---------------|----------------|---------------------|------------|----------------------------|--|---|
| | | Date | Date ^(a) | | Including Accrued Interest | | |
| BNP Paribas S.A. | 2.56% | 08/20/18 | Open | \$ 551,131 | \$ 554,857 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.70 | 08/20/18 | Open | 1,470,000 | 1,480,521 | Capital Trusts | Open/Demand |
| BNP Paribas S.A. | 2.70 | 08/20/18 | Open | 2,895,000 | 2,915,719 | Capital Trusts | Open/Demand |
| BNP Paribas S.A. | 2.77 | 08/20/18 | Open | 516,295 | 520,093 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.77 | 08/20/18 | Open | 503,663 | 507,367 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 08/20/18 | Open | 814,000 | 820,402 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 08/20/18 | Open | 162,000 | 163,274 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.45 | 08/20/18 | Open | 873,000 | 878,630 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.45 | 08/20/18 | Open | 270,000 | 271,741 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.45 | 08/20/18 | Open | 1,374,000 | 1,382,860 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.45 | 08/20/18 | Open | 3,259,000 | 3,280,016 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.45 | 08/20/18 | Open | 1,423,000 | 1,432,176 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.45 | 08/20/18 | Open | 783,000 | 788,049 | Corporate Bonds | Open/Demand |
| HSBC Securities | 2.70 | 08/20/18 | Open | 413,000 | 415,956 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|---|------|----------|------|-----------|-----------|-----------------|-------------|
| (USA), Inc. HSBC Securities | | | | | | | |
| (USA), Inc. HSBC Securities | 2.70 | 08/20/18 | Open | 3,133,000 | 3,155,423 | Capital Trusts | Open/Demand |
| (USA), Inc. RBC Capital Markets LLC | 2.70 | 08/20/18 | Open | 306,000 | 308,190 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.59 | 08/20/18 | Open | 374,263 | 376,910 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.75 | 08/21/18 | Open | 942,638 | 949,387 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.75 | 08/21/18 | Open | 171,080 | 172,305 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.75 | 08/21/18 | Open | 212,030 | 213,548 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 08/21/18 | Open | 162,225 | 163,480 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 08/30/18 | Open | 917,665 | 923,843 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 08/30/18 | Open | 400,530 | 403,369 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 08/30/18 | Open | 407,480 | 410,369 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 08/31/18 | Open | 606,400 | 610,524 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.70 | 09/04/18 | Open | 661,500 | 665,774 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/04/18 | Open | 589,600 | 593,567 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/04/18 | Open | 537,600 | 541,217 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/04/18 | Open | 748,920 | 753,959 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 1.50 | 09/07/18 | Open | 127,435 | 127,811 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 09/07/18 | Open | 176,209 | 177,270 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 09/07/18 | Open | 22,000 | 22,145 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.75 | 09/11/18 | Open | 785,890 | 790,425 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.75 | 09/11/18 | Open | 625,669 | 629,279 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.91 | 09/11/18 | Open | 620,100 | 623,899 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.91 | 09/11/18 | Open | 566,010 | 569,478 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.91 | 09/11/18 | Open | 381,034 | 383,368 | Corporate Bonds | Open/Demand |

| | | | | | | | |
|--------------------------------------|------|----------|------|--------|--------|-----------------|-------------|
| Citigroup Global Markets, Inc. | 0.25 | 09/11/18 | Open | 14,562 | 14,568 | Corporate Bonds | Open/Demand |
|--------------------------------------|------|----------|------|--------|--------|-----------------|-------------|

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

Reverse Repurchase Agreements (continued)

| <i>Counterparty</i> | <i>Interest Rate</i> | <i>Trade Date</i> | <i>Maturity Date ^(a)</i> | <i>Face Value</i> | <i>Face Value Including Accrued Interest</i> | <i>Type of Non-Cash Underlying Collateral</i> | <i>Remaining Contractual Maturity of the Agreements ^(a)</i> |
|-------------------------|----------------------|-------------------|-------------------------------------|-------------------|--|---|--|
| RBC Capital Markets LLC | 2.59% | 09/11/18 | Open | \$ 453,750 | \$ 456,311 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 09/11/18 | Open | 463,338 | 465,953 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 09/11/18 | Open | 94,500 | 95,033 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 09/11/18 | Open | 334,800 | 336,690 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 09/11/18 | Open | 405,638 | 407,927 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 09/11/18 | Open | 925,000 | 930,221 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 09/11/18 | Open | 353,437 | 355,432 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 09/11/18 | Open | 368,437 | 370,517 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 09/11/18 | Open | 1,378,250 | 1,386,029 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 09/11/18 | Open | 1,053,675 | 1,059,622 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 09/11/18 | Open | 277,162 | 278,727 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/11/18 | Open | 229,830 | 231,260 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/11/18 | Open | 855,938 | 861,263 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/11/18 | Open | 682,563 | 686,810 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/11/18 | Open | 358,062 | 360,290 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/11/18 | Open | 709,735 | 714,151 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/11/18 | Open | 399,600 | 402,086 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/11/18 | Open | 1,148,213 | 1,155,357 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/11/18 | Open | 356,025 | 358,240 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|--------------------------------|------|----------|------|-----------|-----------|-----------------|-------------|
| RBC Capital Markets LLC | 2.85 | 09/12/18 | Open | 272,160 | 273,853 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 0.75 | 09/13/18 | Open | 77,400 | 77,485 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 09/14/18 | Open | 467,250 | 469,932 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 09/14/18 | Open | 664,256 | 668,069 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 09/14/18 | Open | 629,750 | 633,365 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 09/14/18 | Open | 438,558 | 441,075 | Capital Trusts | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/14/18 | Open | 688,000 | 692,032 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/14/18 | Open | 251,250 | 252,723 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/14/18 | Open | 693,840 | 697,907 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/14/18 | Open | 98,362 | 98,939 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.30 | 09/19/18 | Open | 391,235 | 393,035 | Capital Trusts | Open/Demand |
| Barclays Capital, Inc. | 2.55 | 09/19/18 | Open | 628,390 | 631,595 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.55 | 09/19/18 | Open | 488,771 | 491,264 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.55 | 09/19/18 | Open | 52,536 | 52,804 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.55 | 09/19/18 | Open | 557,874 | 560,719 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.55 | 09/19/18 | Open | 533,400 | 536,120 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.55 | 09/19/18 | Open | 664,121 | 667,508 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.67 | 09/19/18 | Open | 206,205 | 207,306 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.67 | 09/19/18 | Open | 246,712 | 248,030 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.20 | 09/19/18 | Open | 6,665,000 | 6,694,326 | Capital Trusts | Open/Demand |
| HSBC Securities (USA), Inc. | 2.20 | 09/19/18 | Open | 520,000 | 522,288 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.20 | 09/19/18 | Open | 909,000 | 913,000 | Corporate Bonds | Open/Demand |
| HSBC Securities | 2.20 | 09/19/18 | Open | 163,000 | 163,717 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|---|------|----------|------|---------|---------|-----------------|-------------|
| (USA), Inc. J.P. Morgan Securities LLC | 0.15 | 09/19/18 | Open | 205,242 | 205,304 | Corporate Bonds | Open/Demand |
| J.P. Morgan Securities LLC | 0.75 | 09/19/18 | Open | 195,464 | 195,757 | Corporate Bonds | Open/Demand |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

Reverse Repurchase Agreements (continued)

| Counterparty | Interest Rate | Trade Date | Maturity Date ^(a) | Face Value | | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreements ^(a) |
|----------------------------|---------------|------------|------------------------------|------------|----------------------------|--|---|
| | | | | Face Value | Including Accrued Interest | | |
| J.P. Morgan Securities LLC | 1.80% | 09/19/18 | Open | \$ 381,254 | \$ 382,627 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 1.00 | 09/19/18 | Open | 251,160 | 251,662 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.34 | 09/19/18 | Open | 527,250 | 529,718 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.34 | 09/19/18 | Open | 776,250 | 779,883 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.34 | 09/19/18 | Open | 211,500 | 212,490 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.34 | 09/19/18 | Open | 127,750 | 128,348 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.45 | 09/19/18 | Open | 325,850 | 327,447 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 158,000 | 158,822 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 359,795 | 361,666 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 465,470 | 467,890 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 409,150 | 411,278 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 566,370 | 569,315 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 501,720 | 504,329 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 66,400 | 66,745 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 451,350 | 453,697 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 89,925 | 90,393 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 238,212 | 239,451 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 306,562 | 308,157 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 266,365 | 267,750 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|--------------------------------|------|----------|------|-----------|-----------|-----------------|-------------|
| RBC Capital Markets LLC | | | | | | | |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 577,990 | 580,996 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 259,170 | 260,518 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 466,793 | 469,220 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 918,120 | 922,894 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 173,470 | 174,372 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 142,650 | 143,392 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 99,937 | 100,457 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 478,695 | 481,184 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 507,955 | 510,596 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 423,300 | 425,501 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 102,700 | 103,234 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 258,265 | 259,608 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.60 | 09/19/18 | Open | 357,205 | 359,062 | Corporate Bonds | Open/Demand |
| UBS Securities LLC | 2.50 | 09/19/18 | Open | 210,960 | 212,015 | Corporate Bonds | Open/Demand |
| UBS Securities LLC | 2.50 | 09/19/18 | Open | 1,892,550 | 1,902,013 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 09/20/18 | Open | 258,000 | 259,429 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 09/20/18 | Open | 187,000 | 188,036 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 09/20/18 | Open | 142,740 | 143,462 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 09/20/18 | Open | 1,382,438 | 1,389,432 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 09/20/18 | Open | 137,700 | 138,397 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/20/18 | Open | 109,012 | 109,620 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/20/18 | Open | 454,383 | 456,914 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|-------------------------|------|----------|------|-----------|-----------|-----------------|-------------|
| RBC Capital Markets LLC | | | | | | | |
| RBC Capital Markets LLC | 2.85 | 09/20/18 | Open | 870,840 | 875,693 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/20/18 | Open | 167,000 | 167,931 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/20/18 | Open | 79,380 | 79,822 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/20/18 | Open | 425,100 | 427,469 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/20/18 | Open | 903,870 | 908,907 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/20/18 | Open | 270,442 | 271,949 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/20/18 | Open | 1,321,360 | 1,328,723 | Corporate Bonds | Open/Demand |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

Reverse Repurchase Agreements (continued)

| Counterparty | Interest Rate | Trade Date | Maturity Date ^(a) | Face Value | | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreements ^(a) |
|-----------------------------|---------------|------------|------------------------------|--------------|----------------------------|--|---|
| | | | | Face Value | Including Accrued Interest | | |
| UBS Ltd. | 2.55% | 09/20/18 | Open | \$ 3,026,213 | \$ 3,041,285 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 2.75 | 09/20/18 | Open | 1,730,000 | 1,739,299 | Capital Trusts | Open/Demand |
| UBS Ltd. | 2.75 | 09/20/18 | Open | 257,355 | 258,738 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 2.75 | 09/20/18 | Open | 746,250 | 750,261 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 2.75 | 09/20/18 | Open | 250,200 | 251,545 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 2.75 | 09/20/18 | Open | 279,720 | 281,224 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 2.75 | 09/20/18 | Open | 362,780 | 364,730 | Corporate Bonds | Open/Demand |
| UBS Ltd. | 2.85 | 09/20/18 | Open | 3,006,575 | 3,023,182 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.38 | 09/25/18 | Open | 6,042,375 | 6,067,191 | U.S. Treasury Obligations | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/26/18 | Open | 1,613,950 | 1,621,874 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 1.25 | 09/27/18 | Open | 430,005 | 430,930 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.80 | 09/28/18 | Open | 1,320,335 | 1,326,599 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 09/28/18 | Open | 334,125 | 335,739 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 10/01/18 | Open | 419,565 | 421,523 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 10/04/18 | Open | 232,402 | 233,451 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 10/09/18 | Open | 220,440 | 221,332 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.45 | 10/09/18 | Open | 2,808,000 | 2,818,128 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.45 | 10/09/18 | Open | 256,000 | 256,923 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.70 | 10/09/18 | Open | 417,000 | 418,658 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.70 | 10/09/18 | Open | 539,000 | 541,143 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.70 | 10/09/18 | Open | 496,000 | 497,972 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|-----------------------------|------|----------|----------|------------|------------|---|---------------|
| HSBC Securities (USA), Inc. | 2.70 | 10/09/18 | Open | 442,000 | 443,757 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.70 | 10/09/18 | Open | 908,000 | 911,609 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.32 | 10/15/18 | Open | 8,010,000 | 8,033,741 | U.S. Treasury Obligations | Open/Demand |
| HSBC Securities (USA), Inc. | 2.34 | 10/15/18 | Open | 2,237,200 | 2,243,645 | U.S. Treasury Obligations | Open/Demand |
| Barclays Capital, Inc. | 0.75 | 10/16/18 | Open | 147,306 | 147,582 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 10/24/18 | Open | 396,435 | 397,596 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 10/29/18 | Open | 992,240 | 994,754 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.92 | 11/02/18 | Open | 275,010 | 275,590 | Corporate Bonds | Open/Demand |
| Goldman Sachs & Co. LLC | 2.09 | 11/06/18 | Open | 979,265 | 980,629 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/08/18 | Open | 359,250 | 359,876 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.52 | 11/09/18 | 1/14/19 | 51,200 | 51,265 | U.S. Government Sponsored Agency Securities | Up to 90 Days |
| HSBC Securities (USA), Inc. | 2.52 | 11/09/18 | 1/14/19 | 270,200 | 270,540 | U.S. Government Sponsored Agency Securities | Up to 90 Days |
| Cantor Fitzgerald & Co. | 2.37 | 11/14/18 | 12/18/18 | 15,372,000 | 15,386,402 | U.S. Government Sponsored Agency Securities | Up to 60 Days |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

Reverse Repurchase Agreements (continued)

| Counterparty | Interest Rate | Trade Date | Maturity Date ^(a) | Face Value | Face Value Including Accrued Interest | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreements ^(a) |
|------------------------------------|---------------|------------|------------------------------|------------|---------------------------------------|--|---|
| Credit Suisse Securities (USA) LLC | 2.50% | 11/15/18 | Open | \$ 899,544 | \$ 900,481 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.80 | 11/15/18 | Open | 2,730,000 | 2,733,185 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 11/15/18 | Open | 128,000 | 128,157 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 11/15/18 | Open | 1,459,000 | 1,460,793 | Capital Trusts | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 11/15/18 | Open | 2,088,000 | 2,090,567 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.95 | 11/15/18 | Open | 318,000 | 318,391 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 11/15/18 | Open | 87,800 | 87,895 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 11/15/18 | Open | 518,925 | 519,485 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 11/15/18 | Open | 625,500 | 626,175 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 11/15/18 | Open | 1,645,000 | 1,646,775 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 11/15/18 | Open | 1,380,000 | 1,381,489 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 11/15/18 | Open | 263,062 | 263,346 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 11/15/18 | Open | 1,392,825 | 1,394,328 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 11/15/18 | Open | 602,875 | 603,526 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|-------------------------|------|----------|------|-----------|-----------|-----------------|-------------|
| RBC Capital Markets LLC | | | | | | | |
| RBC Capital Markets LLC | 2.59 | 11/15/18 | Open | 484,900 | 485,423 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 11/15/18 | Open | 1,160,963 | 1,162,215 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 11/15/18 | Open | 237,787 | 238,044 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 11/15/18 | Open | 248,187 | 248,455 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 11/15/18 | Open | 38,500 | 38,542 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.59 | 11/15/18 | Open | 2,007,500 | 2,009,666 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 179,000 | 179,213 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 1,017,450 | 1,018,658 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 257,845 | 258,151 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 368,775 | 369,213 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 491,318 | 491,901 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 443,700 | 444,227 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 235,625 | 235,905 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 146,405 | 146,579 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 255,277 | 255,581 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 309,590 | 309,958 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 526,500 | 527,125 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 508,500 | 509,104 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 637,798 | 638,555 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 497,918 | 498,509 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 311,535 | 311,905 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 204,232 | 204,475 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 106,335 | 106,461 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 487,500 | 488,079 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 2,231,000 | 2,233,649 | Corporate Bonds | Open/Demand |

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| | | | | | | | |
|----------------------------|------|----------|------|---------|---------|-----------------|-------------|
| RBC Capital Markets LLC | | | | | | | |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 485,513 | 486,089 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 688,188 | 689,005 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/15/18 | Open | 463,980 | 464,531 | Corporate Bonds | Open/Demand |
| Barclays Capital, Inc. | 2.80 | 11/16/18 | Open | 357,000 | 357,333 | Corporate Bonds | Open/Demand |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

Reverse Repurchase Agreements (continued)

| Counterparty | Interest Rate | Trade Date | Maturity Date ^(a) | Face Value | | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreements ^(a) |
|-----------------------------|---------------|------------|------------------------------|----------------|------------------|---|---|
| | | | | Face Value | Accrued Interest | | |
| Royal Bank of Canada | 2.40% | 11/26/18 | 12/10/18 | \$ 4,374,000 | \$ 4,375,458 | U.S. Government Sponsored Agency Securities | Up to 30 Days |
| Barclays Capital, Inc. | 2.80 | 11/27/18 | Open | 516,661 | 516,822 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.70 | 11/27/18 | Open | 182,000 | 182,055 | Corporate Bonds | Open/Demand |
| HSBC Securities (USA), Inc. | 2.70 | 11/27/18 | Open | 839,000 | 839,252 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.85 | 11/27/18 | Open | 230,177 | 230,250 | Corporate Bonds | Open/Demand |
| BNP Paribas S.A. | 2.91 | 11/28/18 | Open | 368,517 | 368,577 | Corporate Bonds | Open/Demand |
| | | | | \$ 210,224,734 | \$ 211,278,227 | | |

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

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

| Description | Number of Contracts | Expiration Date | Notional Amount (000) | Value / Unrealized Appreciation (Depreciation) |
|-------------------------------|---------------------|-----------------|-----------------------|--|
| Long Contracts: | | | | |
| Euro Stoxx 50 Index | 1 | 12/21/18 | \$ 36 | \$ (1,802) |
| Euro Stoxx 600 Index | 1 | 12/21/18 | 8 | (721) |
| Ultra Long U.S. Treasury Bond | 40 | 03/20/19 | 6,096 | 7,249 |
| 2-Year U.S. Treasury Note | 187 | 03/29/19 | 39,454 | 22,759 |
| | | | | 27,485 |

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| | | | | |
|----------------------------------|-----|----------|--------|--------------|
| Short Contracts: | | | | |
| EURO-BOBL Future | 1 | 12/06/18 | 149 | (442) |
| Euro Bund | 1 | 12/06/18 | 183 | (2,073) |
| 10-Year U.S. Treasury Note | 316 | 03/20/19 | 37,747 | (114,876) |
| 10-Year U.S. Ultra Long Treasury | 44 | 03/20/19 | 5,566 | (20,680) |
| Long U.S. Treasury Bond | 2 | 03/20/19 | 280 | (1,416) |
| Long Gilt Future | 1 | 03/27/19 | 156 | (765) |
| 5-Year U.S. Treasury Note | 262 | 03/29/19 | 29,596 | (12,958) |
| | | | | (153,210) |
| | | | | \$ (125,725) |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

Forward Foreign Currency Exchange Contracts

| <i>Currency Purchased</i> | <i>Currency Sold</i> | <i>Counterparty</i> | <i>Settlement Date</i> | <i>Unrealized Appreciation (Depreciation)</i> |
|-------------------------------|--------------------------|--|------------------------|---|
| NZD 86,000 | USD 59,012 | HSBC Bank USA N.A. | 12/05/18 | \$ 106 |
| USD 13,482,341 | EUR 11,822,000 | Citibank N.A. | 12/05/18 | 97,639 |
| USD 578,657 | EUR 510,000 | JPMorgan Chase Bank N.A. | 12/05/18 | 1,242 |
| USD 1,195,891 | EUR 1,054,000 | JPMorgan Chase Bank N.A. | 12/05/18 | 2,566 |
| USD 4,870,928 | EUR 4,293,000 | JPMorgan Chase Bank N.A. | 12/05/18 | 10,454 |
| USD 187,423 | EUR 164,000 | Morgan Stanley & Co. International PLC | 12/05/18 | 1,745 |
| USD 1,182,901 | EUR 1,036,000 | State Street Bank and Trust Co. | 12/05/18 | 9,956 |
| USD 1,227,225 | GBP 961,000 | Barclays Bank PLC | 12/05/18 | 2,618 |
| USD 7,143,700 | GBP 5,594,000 | Barclays Bank PLC | 12/05/18 | 15,239 |
| USD 2,190,687 | GBP 1,713,000 | Citibank N.A. | 12/05/18 | 7,803 |
| USD 511,073 | MXN 10,254,000 | Goldman Sachs International | 12/05/18 | 7,366 |
| USD 387,792 | RUB 25,851,000 | Bank of America N.A. | 12/19/18 | 2,911 |
| USD 13,474,361 | EUR 11,822,000 | Citibank N.A. | 02/05/19 | 11,518 |
| USD 992,984 | EUR 871,000 | UBS AG | 02/05/19 | 1,092 |
| USD 1,402,262 | EUR 1,230,000 | UBS AG | 02/05/19 | 1,543 |
| USD 4,894,235 | EUR 4,293,000 | UBS AG | 02/05/19 | 5,384 |
| USD 2,199,081 | GBP 1,713,000 | Citibank N.A. | 02/05/19 | 8,579 |
| USD 1,227,778 | GBP 960,000 | JPMorgan Chase Bank N.A. | 02/05/19 | 176 |
| USD 7,154,362 | GBP 5,594,000 | JPMorgan Chase Bank N.A. | 02/05/19 | 1,026 |
| | | | | 188,963 |
| EUR 11,822,000 | USD 13,396,690 | Citibank N.A. | 12/05/18 | (11,988) |
| EUR 871,000 | USD 987,279 | UBS AG | 12/05/18 | (1,145) |
| EUR 1,230,000 | USD 1,394,205 | UBS AG | 12/05/18 | (1,616) |
| EUR 4,293,000 | USD 4,866,116 | UBS AG | 12/05/18 | (5,641) |
| GBP 1,713,000 | USD 2,191,784 | Citibank N.A. | 12/05/18 | (8,899) |
| GBP 960,000 | USD 1,223,520 | JPMorgan Chase Bank N.A. | 12/05/18 | (187) |
| GBP 5,594,000 | USD 7,129,553 | JPMorgan Chase Bank N.A. | 12/05/18 | (1,092) |
| USD 56,323 | NZD 86,000 | State Street Bank and Trust Co. | 12/05/18 | (2,794) |
| USD 59,073 | NZD 86,000 | HSBC Bank USA N.A. | 02/05/19 | (105) |
| | | | | (33,467) |
| | | | | \$ 155,496 |

OTC Options Purchased

| <i>Description</i> | <i>Counterparty</i> | <i>Number of Contracts</i> | <i>Expiration Date</i> | <i>Exercise Price</i> | <i>Notional Amount (000)</i> | <i>Value</i> |
|---|---------------------|--------------------------------|----------------------------|---------------------------|----------------------------------|--------------|
| Call Marsico Parent Superholdco LLC | Goldman Sachs & Co. | 46 | 12/14/19 | USD 942.86 | USD | \$ |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

Centrally Cleared Credit Default Swaps Sell Protection

| Reference Obligation/Index | Financing Rate Received by the Fund | Payment Frequency | Termination Date | Credit Rating ^(a) | Notional Amount (000) ^(b) | Value (Received) | Upfront Premium Paid | Unrealized Appreciation (Depreciation) |
|---|-------------------------------------|-------------------|------------------|------------------------------|--------------------------------------|------------------|----------------------|--|
| Markit CDX North America High Yield Index, Series 31, Version 1 | 5.00% | Quarterly | 12/20/23 | B | USD 6,750 | \$ 372,997 | \$ 268,407 | \$ 104,590 |

(a) Using S&P/Standard & Poor rating of the issuer or the underlying securities of the index, as applicable.

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

Centrally Cleared Interest Rate Swaps

| Reference Obligation/Index | Paid by the Fund | | Received by the Fund | | | | Notional Amount (000) | Value (Received) | Upfront Premium Paid | Unrealized Appreciation (Depreciation) |
|----------------------------|------------------|--------------|----------------------|----------------|------------------|------------|-----------------------|------------------|----------------------|--|
| | Frequency | Rate | Frequency | Effective Date | Termination Date | | | | | |
| 3-Month LIBOR, 2.74% | Quarterly | 2.54 | Semi-annual | N/A | 09/04/24 | USD 18,700 | \$ (430,324) | \$ 184 | \$ (430,324) | |
| 3-Month LIBOR, 2.74% | Semi-annual | 2.74% | Quarterly | N/A | 09/04/24 | USD 18,700 | 372,178 | (56,899) | 428,077 | |
| 3-Month LIBOR, 2.74% | Semi-annual | LIBOR, 2.74% | Quarterly | N/A | 08/09/27 | USD 17,400 | 963,163 | 242 | 963,405 | |
| 3-Month LIBOR, 2.74% | Semi-annual | LIBOR, 2.74% | Quarterly | N/A | 02/14/48 | USD 6,000 | 113,835 | 178 | 114,013 | |
| | | | | | | | \$ 1,018,852 | \$ (56,295) | \$ 1,075,147 | |

OTC Credit Default Swaps Sell Protection

| Reference Obligation/Index | Financing Rate Received by the Fund | Payment Frequency | Counterparty | Termination Date | Credit Rating ^(a) | Notional Amount (000) ^(b) | Value (Received) | Upfront Premium Paid | Unrealized Appreciation (Depreciation) |
|----------------------------|-------------------------------------|-------------------|--------------|------------------|------------------------------|--------------------------------------|------------------|----------------------|--|
|----------------------------|-------------------------------------|-------------------|--------------|------------------|------------------------------|--------------------------------------|------------------|----------------------|--|

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| | <i>Fund</i> | | | | | | | | | | |
|----------------------|-------------|-----------|---|----------|-----|-----|----|------------|----------|--------|--|
| om Italia SpA/Milano | 1.00% | Quarterly | Citibank N.A. | 12/20/22 | BB+ | EUR | 30 | \$ (2,140) | \$ (512) | \$ (1) | |
| o Guichard Perrachon | 1.00 | Quarterly | BNP Paribas S.A. | 06/20/23 | BB | EUR | 10 | (1,987) | (934) | (1) | |
| o Guichard Perrachon | 1.00 | Quarterly | BNP Paribas S.A. | 06/20/23 | BB | EUR | 10 | (1,987) | (934) | (1) | |
| o Guichard Perrachon | 1.00 | Quarterly | JPMorgan Chase Bank N.A. | 06/20/23 | BB | EUR | 10 | (1,987) | (925) | (1) | |
| o Guichard Perrachon | 1.00 | Quarterly | Bank of America N.A. | 06/20/23 | BB | EUR | 9 | (1,838) | (1,322) | (1) | |
| o Guichard Perrachon | 1.00 | Quarterly | Citibank N.A. | 06/20/23 | BB | EUR | 21 | (4,123) | (2,796) | (1) | |
| o Guichard Perrachon | 1.00 | Quarterly | JPMorgan Chase Bank N.A. | 06/20/23 | BB | EUR | 5 | (1,082) | (666) | (1) | |
| o Guichard Perrachon | 1.00 | Quarterly | Citibank N.A. | 06/20/23 | BB | EUR | 9 | (1,801) | (1,184) | (1) | |
| o Guichard Perrachon | 1.00 | Quarterly | JPMorgan Chase Bank N.A. | 06/20/23 | BB | EUR | 9 | (1,802) | (1,186) | (1) | |
| o Guichard Perrachon | 1.00 | Quarterly | JPMorgan Chase Bank N.A. | 06/20/23 | BB | EUR | 4 | (721) | (444) | (1) | |
| o Guichard Perrachon | 1.00 | Quarterly | Barclays Bank PLC | 06/20/23 | BB | EUR | 6 | (1,151) | (681) | (1) | |
| n Justitia AB | 1.00 | Quarterly | Barclays Bank PLC | 06/20/23 | BB | EUR | 44 | (8,784) | (5,357) | (3) | |
| n Justitia AB | 5.00 | Quarterly | Credit Suisse International | 06/20/23 | BB+ | EUR | 20 | 1,087 | 1,862 | (2) | |
| n Justitia AB | 5.00 | Quarterly | Credit Suisse International | 06/20/23 | BB+ | EUR | 50 | 2,716 | 4,928 | (2) | |
| n Justitia AB | 5.00 | Quarterly | Credit Suisse International | 06/20/23 | BB+ | EUR | 7 | 373 | 755 | (2) | |
| n Justitia AB | 5.00 | Quarterly | Morgan Stanley & Co. International PLC | 06/20/23 | BB+ | EUR | 23 | 1,257 | 2,545 | (1) | |
| n Justitia AB | 5.00 | Quarterly | Citibank N.A. | 06/20/23 | BB+ | EUR | 9 | 507 | 433 | (1) | |
| n Justitia AB | 5.00 | Quarterly | Citibank N.A. | 06/20/23 | BB+ | EUR | 21 | 1,123 | 959 | (1) | |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

OTC Credit Default Swaps Sell Protection (continued)

| Obligation/Index | Financing Rate Received by the Fund | Payment Frequency | Counterparty | Termination Date | Credit Rating ^(a) | Notional Amount (000) ^(b) | Value | Upfront Premium Paid/Received |
|------------------|-------------------------------------|-------------------|--|------------------|------------------------------|--------------------------------------|----------------|-------------------------------|
| Black Finance 2 | 5.00 | Quarterly | Morgan Stanley & Co. International PLC | 06/20/23 | B+ | EUR 50 | \$ (5,094) | \$ 6,227 |
| Hard Perrachon | 1.00 | Quarterly | Barclays Bank PLC | 12/20/23 | BB | EUR 60 | (13,283) | (9,610) |
| Energy Corp. | 5.00 | Quarterly | Barclays Bank PLC | 12/20/23 | B- | USD 79 | (2,852) | 153 |
| Energy Corp. | 5.00 | Quarterly | Barclays Bank PLC | 12/20/23 | B- | USD 62 | (2,238) | 604 |
| Holdco 2 SA | 5.00 | Quarterly | JPMorgan Chase Bank N.A. | 12/20/23 | B- | EUR 13 | (2,453) | (93) |
| Holdco 2 SA | 5.00 | Quarterly | Credit Suisse International | 12/20/23 | B- | EUR 6 | (1,069) | 108 |
| Holdco 2 SA | 5.00 | Quarterly | Credit Suisse International | 12/20/23 | B- | EUR 24 | (4,659) | 473 |
| ia SpA/Milano | 1.00 | Quarterly | Barclays Bank PLC | 12/20/23 | BB+ | EUR 52 | (5,699) | (5,070) |
| ia SpA/Milano | 1.00 | Quarterly | JPMorgan Chase Bank N.A. | 12/20/23 | BB+ | EUR 48 | (5,357) | (5,037) |
| | 1.00 | Quarterly | Citibank N.A. | 12/20/23 | BB+ | EUR 50 | (765) | (744) |
| co PLC | 5.00 | Quarterly | Citibank N.A. | 12/20/23 | B | EUR 15 | 2,000 | 1,551 |
| co PLC | 5.00 | Quarterly | Citibank N.A. | 12/20/23 | B | EUR 36 | 4,667 | 3,580 |
| X North | | | | | | | | |
| ies 8 | 3.00 | Monthly | Barclays Bank PLC | 10/17/57 | N/A | USD 5,000 | (417,071) | (512,085) |
| X North | | | | | | | | |
| ies 8 | 3.00 | Monthly | Credit Suisse International | 10/17/57 | N/A | USD 2,500 | (208,536) | (253,053) |
| X North | | | | | | | | |
| ies 8 | 3.00 | Monthly | Morgan Stanley & Co. International PLC | 10/17/57 | N/A | USD 4,450 | (372,677) | (599,361) |
| X North | | | | | | | | |
| ies 9 | 3.00 | Monthly | Morgan Stanley & Co. International PLC | 09/17/58 | N/A | USD 7,550 | (643,032) | (940,271) |
| X North | | | | | | | | |
| ies 9 | 3.00 | Monthly | Credit Suisse International | 09/17/58 | N/A | USD 5,000 | (425,849) | (547,492) |
| X North | | | | | | | | |
| ies 9 | 3.00 | Monthly | Credit Suisse International | 09/17/58 | N/A | USD 5,000 | (425,849) | (547,492) |
| X North | | | | | | | | |
| ies 9 | 3.00 | Monthly | Credit Suisse International | 09/17/58 | N/A | USD 5,000 | (425,849) | (541,512) |
| Total | | | | | | | \$ (2,978,005) | \$ (3,954,583) |

(a) Using S&P/Standard & Poor's rating of the issuer or the underlying securities of the index, as applicable.

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

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

OTC Total Return Swaps

| Received by the Fund | Received by the Fund | | | | | | | | | | |
|----------------------|----------------------|----------------------|-----------|-----------------------------|----------------|------------------|---------------------------------------|------------------|----------------------|-------------------------|--|
| | Frequency | Rate | Frequency | Counterparty | Effective Date | Termination Date | Notional Amount/Contract Amount (000) | Value (Received) | Upfront Premium Paid | Unrealized Depreciation | |
| Index | Quarterly | 3-Month LIBOR, 2.74% | Quarterly | Credit Suisse International | N/A | 12/20/18 | USD 4,000 | \$ (50,989) | \$ | \$ (5) | |
| Index | Quarterly | 3-Month LIBOR, 2.74% | Quarterly | JPMorgan Chase Bank N.A. | N/A | 12/20/18 | USD 2,750 | (60,765) | (3,929) | (5) | |
| Index | Quarterly | 3-Month LIBOR, 2.74% | Quarterly | JPMorgan Chase Bank N.A. | N/A | 12/20/18 | USD 2,750 | (60,606) | (5,178) | (5) | |
| | | | | | | | | \$ (172,360) | \$ (9,107) | \$ (16) | |

Fair Value Hierarchy as of Period End

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

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

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

inputs)

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

The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3. The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the fair value hierarchy classification is determined based on the lowest level input that is significant to the fair value measurement in its entirety. Investments classified within Level 3 have significant unobservable inputs used by the BlackRock Global Valuation Methodologies Committee (the Global Valuation Committee) in determining the price for Fair Valued Investments. Level 3 investments include equity or debt issued by privately held companies or funds. There may not be a secondary market, and/or there are a limited number of investors. Level 3 investments may also be adjusted to reflect illiquidity and/or non-transferability, with the amount of such discount estimated by the Global Valuation Committee in the absence of market information.

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

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

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

| | <i>Level 1</i> | <i>Level 2</i> | <i>Level 3</i> | <i>Total</i> |
|--|----------------|----------------|----------------|----------------|
| Assets: | | | | |
| Investments: | | | | |
| Long-Term Investments: | | | | |
| Asset-Backed Securities | \$ | \$ 48,681,863 | \$ 1,457,566 | \$ 50,139,429 |
| Common Stocks ^(a) | 74,704 | 47,787 | 1,224,585 | 1,347,076 |
| Corporate Bonds | | 343,557,380 | 1,465,589 | 345,022,969 |
| Floating Rate Loan Interests | | 223,237,321 | 17,203,469 | 240,440,790 |
| Foreign Agency Obligations | | 19,330,619 | | 19,330,619 |
| Investment Companies | 8,497,500 | | | 8,497,500 |
| Non-Agency Mortgage- Backed Securities | | 32,216,295 | | 32,216,295 |
| Other Interests | | | 10 | 10 |
| Preferred Securities | 12,846,152 | 44,162,814 | | 57,008,966 |
| U.S. Government Sponsored Agency Securities | | 31,118,203 | | 31,118,203 |
| U.S. Treasury Obligations | | 16,286,898 | | 16,286,898 |
| Short-Term Securities: | | | | |
| Foreign Agency Obligations | | 606,404 | | 606,404 |
| Short-Term Investment Fund | 5,145,861 | | | 5,145,861 |
| Liabilities: | | | | |
| Investments: | | | | |
| Unfunded Floating Rate Loan Interests ^(b) | | (380) | (883) | (1,263) |
| Subtotal | \$ 26,564,217 | \$ 759,245,204 | \$ 21,350,336 | \$ 807,159,757 |
| Investments Valued at net asset value (NAV ^(c)) | | | | |
| Total Investments | | | | 40,545 |
| Derivative Financial Instruments ^(d) | | | | \$ 807,200,302 |
| Assets: | | | | |
| Credit contracts | \$ | \$ 1,128,768 | \$ | \$ 1,128,768 |
| Forward foreign currency contracts | | 188,963 | | 188,963 |
| Interest rate contracts | 30,008 | 1,505,655 | | 1,535,663 |
| Liabilities: | | | | |
| Credit contracts | | (47,600) | | (47,600) |
| Equity contracts | (2,523) | | | (2,523) |
| Forward foreign currency contracts | | (33,467) | | (33,467) |
| Interest rate contracts | (153,210) | (593,761) | | (746,971) |
| | \$ (125,725) | \$ 2,148,558 | \$ | \$ 2,022,833 |

- (a) See above Schedule of Investments for values in each industry.
- (b) Unfunded floating rate loan interests are valued at the unrealized appreciation (depreciation) on the commitment.
- (c) As of November 30, 2018, certain of the Fund's Investments were fair valued using NAV per share and have been excluded from the fair value hierarchy.
- (d) Derivative financial instruments are swaps, futures contracts, and forward foreign currency exchange contracts. Swaps, futures contracts and forward foreign currency exchange contracts are valued at the unrealized appreciation (depreciation) on the instrument.

The Fund may hold assets and/or liabilities in which the fair value approximates the carrying amount or face value, including accrued interest, for financial statement purposes. As of period end, reverse repurchase agreements of \$211,278,227 are categorized within as Level 2 the disclosure hierarchy.

During the period ended November 30, 2018, there were no transfers between Level 1 and Level 2.

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

November 30, 2018

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 year 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:

| | <i>Asset- Backed Securities</i> | <i>Common Stocks</i> | <i>Corporate Bonds</i> | <i>Floating Rate Loan Interests</i> | <i>Other Interests</i> | <i>RMBS</i> | <i>Warrants</i> | <i>Unfunded Floating Rate Loan Interests</i> | <i>Grand Total</i> |
|--|---|--------------------------|----------------------------|---|----------------------------|-------------|-----------------|--|------------------------|
| Assets: | | | | | | | | | |
| Opening balance, as of August 31, 2018 | \$ 1,581,044 | \$ 2,336,114 | \$ 1,507,493 | \$ 9,733,052 | \$ 10 | \$ | \$ | \$ | \$ 15,157,713 |
| Transfers into Level 3 ^(a) | | | | 10,816,097 | | | | (270) | 10,815,827 |
| Transfers out of Level 3 ^(b) | | | | (3,168,273) | | | | | (3,168,273) |
| Accrued discounts/premiums | (11,621) | | (50,411) | 2,148 | | | | | (59,884) |
| Net realized gain (loss) | (87,372) | | 12 | (15,216) | | | | | (102,576) |
| Net change in unrealized appreciation (depreciation) ^(c) | 63,464 | (1,111,529) | 8,506 | (328,530) | | | | (613) | (1,368,702) |
| Purchases | | | | 2,108,514 | | | | | 2,108,514 |
| Sales | (87,949) | | (11) | (1,944,323) | | | | | (2,032,283) |
| Closing balance, as of November 30, 2018 | \$ 1,457,566 | \$ 1,224,585 | \$ 1,465,589 | \$ 17,203,469 | \$ 10 | \$ | \$ | \$ (883) | \$ 21,350,336 |
| Net change in unrealized appreciation (depreciation) on investments still held at November 30, 2018 ^(c) | \$ 63,464 | \$ (1,111,528) | \$ 8,506 | \$ (323,502) | \$ | \$ | \$ | \$ (613) | \$ (1,363,673) |

- (a) As of August 31, 2018, the Fund used observable inputs in determining the value of certain investments. As of November 30, 2018, 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.
- (b) As of August 31, 2018, the Fund used significant unobservable inputs in determining the value of certain investments. As of November 30, 2018, 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 1 in the disclosure hierarchy.
- (c) Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at November 30, 2018 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: January 18, 2019

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

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

Date: January 18, 2019

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

Date: January 18, 2019