

BLACKROCK Ltd DURATION INCOME TRUST
Form N-Q
July 24, 2017

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: 08/31/2017

Date of reporting period: 05/31/2017

Item 1 Schedule of Investments

Schedule of Investments May 31, 2017 (Unaudited)

BlackRock Limited Duration Income Trust (BLW)

(Percentages shown are based on Net Assets)

Common Stocks	Shares	Value
Chemicals 0.0%		
LyondellBasell Industries NV, Class A	37	\$ 2,979
Diversified Financial Services 0.1%		
Kcad Holdings I Ltd. (a)(b)	546,753,936	749,053
Health Care Management Services 0.0%		
New Millennium HoldCo, Inc.	8,511	11,754
Household Durables 0.0%		
Berkline Benchcraft Equity LLC (a)(b)(c)	3,155	
Total Common Stocks - 0.1%		763,786

Asset-Backed Securities	Par (000)	Value
Asset-Backed Securities 12.3%		
AIMCO CLO, Series 2014-AA, Class DR, 4.33%, 7/20/26 (a)(d)(e)	USD 250	250,000
Allegro CLO II Ltd., Series 2014-1A, Class CR, 5.01%, 1/21/27 (a)(d)(e)	1,000	1,000,100
ALM VI Ltd., Series 2012-6A, Class B2R, 3.96%, 7/15/26 (d)(e)	1,000	1,000,714
ALM XIV Ltd., Series 2014-14A, Class C, 4.62%, 7/28/26 (d)(e)	4,141	4,145,043
ALM XVII Ltd., Series 2015-17A, Class D, 7.51%, 1/15/28 (d)(e)	1,000	1,000,243
AmeriCredit Automobile Receivables, Series 2014-3, Class C, 2.58%, 9/08/20	4,850	4,893,396
AMMC CLO Ltd., Series 2014-15A, Class D, 5.31%, 12/09/26 (d)(e)	2,000	2,013,320
Anchorage Capital CLO 3 Ltd., Series 2014-3A, Class D, 5.92%, 4/28/26 (d)(e)	1,000	971,985
Anchorage Capital CLO 5 Ltd., Series 2014-5A, Class E, 6.16%, 10/15/26 (d)(e)	1,000	975,194
Anchorage Capital CLO Ltd. (a)(d)(e):		
Series 2014-4A, Class CR, 4.57%, 7/28/26	275	275,000
Series 2016-9A, Class D, 4.95%, 1/15/29	350	352,275
Ares XXVII CLO Ltd., Series 2013-2A, Class E, 6.02%, 7/28/25 (d)(e)	1,000	983,443
Ares XXXII CLO Ltd., Series 2014-32A, Class BR, 3.43%, 11/15/25 (a)(d)(e)	1,250	1,250,000

Asset-Backed Securities	Par (000)	Value
Asset-Backed Securities (continued)		
Ballyrock CLO LLC, Series 2014-1A, Class CR, 4.81%, 10/20/26 (a)(d)(e)	USD 280	\$ 279,994
BlueMountain CLO Ltd., Series 2012-2A, Class DR, 5.32%, 11/20/28 (d)(e)	1,000	1,006,424
Carlyle Global Market Strategies CLO Ltd. (d)(e):		
Series 2013-1A, Class C, 5.18%, 2/14/25	250	251,216
Series 2014-3A, Class D1, 6.27%, 7/27/26	1,000	993,568
Series 2014-4A, Class E, 6.36%, 10/15/26	500	494,090
Series 2015-1A, Class C, 4.31%, 4/20/27	500	500,061
CIFC Funding Ltd., Class D (d)(e):		
Series 2014-3A, 4.55%, 7/22/26	420	422,172
Series 2015-1A, 5.15%, 1/22/27	600	604,186
Credit Suisse ABS Repackaging Trust, Series 2013-A, Class B, 2.50%, 1/25/30 (e)	1,027	961,377
DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 (e)	3,109	3,142,878
Dryden Senior Loan Fund, Series 2014-31A, Class DR, 4.51%, 4/18/26 (d)(e)	250	251,383
Litigation Fee Residual Funding, 4.00%, 10/30/27 (a)	1,649	1,670,279
Madison Park Funding XIII Ltd., Series 2014-13A, Class E, 6.02%, 1/19/25 (d)(e)	1,250	1,230,522
Madison Park Funding XIV Ltd., Series 2014-14A, Class E, 5.91%, 7/20/26 (d)(e)	1,000	978,840
Madison Park Funding XV Ltd., Series 2014-15A, Class B1R, 3.37%, 1/27/26 (d)(e)	1,500	1,502,504
Octagon Investment Partners XVIII Ltd., Series 2013-1A, Class CR, 4.44%, 12/16/24 (d)(e)	1,000	1,002,381
OHA Loan Funding LLC, Series 2014-1A, Class E, 7.75%, 10/20/26 (e)	2,000	2,007,777
OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 7/18/25 (e)	4,000	4,005,379

Edgar Filing: BLACKROCK Ltd DURATION INCOME TRUST - Form N-Q

OZLM IX Ltd., Series 2014-9A Class CR, 4.71%, 1/20/27 (d)(e)	1,000	1,001,208
OZLM VII Ltd., Series 2014-7A, Class CR, 4.66%, 7/17/26 (d)(e)	250	251,258

BLACKROCK LIMITED DURATION INCOME TRUST

MAY 31, 2017

1

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

		Par (000)	Value
Asset-Backed Securities			
Asset-Backed Securities (continued)			
OZLM VIII Ltd., Series 2014-8A (a)(d)(e):			
Class BR, 4.16%, 10/17/26	USD	2,500	\$ 2,500,000
Class CR, 4.66%, 10/17/26		500	500,000
OZLM XII Ltd., Series 2015-12A, Class C, 4.87%, 4/30/27 (d)(e)		1,000	1,005,884
OZLM XV Ltd., Series 2016-15A, Class C, 4.92%, 1/20/29 (d)(e)		1,000	1,009,887
Regatta V Funding Ltd., Series 2014-1A, Class BR, 3.46%, 10/25/26 (d)(e)		2,000	2,004,172
Rockford Tower CLO Ltd., Series 2017-1A, Class D, 4.62%, 4/15/29 (a)(d)(e)		250	241,925
Santander Drive Auto Receivables Trust:			
Series 2014-3, Class D, 2.65%, 8/17/20		4,015	4,053,302
Series 2014-4, Class C, 2.60%, 11/16/20		4,500	4,522,988
Series 2014-4, Class D, 3.10%, 11/16/20		4,500	4,575,889
Sound Point CLO IV Ltd., Series 2013-3A, Class DR, 4.56%, 1/21/26 (a)(d)(e)		800	800,000
Sound Point CLO VII Ltd., Series 2014-3A, Class D, 4.75%, 1/23/27 (d)(e)		2,000	2,002,352
Symphony CLO XV Ltd., Series 2014-15A, Class CR, 3.36%, 10/17/26 (a)(d)(e)		1,250	1,250,000
Symphony CLO XVIII Ltd., Series 2016-18A, Class D, 4.95%, 1/23/28 (d)(e)		1,000	1,011,500
THL Credit Wind River CLO Ltd., Series 2014-3A, Class E, 6.75%, 1/22/27 (d)(e)		1,000	983,848
Venture XXI CLO Ltd., Series 2015-21A, Class D, 4.76%, 7/15/27 (d)(e)		400	400,710
Venture XXVI CLO Ltd., Series 2017-26A, Class D, 5.29%, 1/20/29 (a)(d)(e)		1,000	1,007,500
Vibrant CLO IV Ltd., Series 2016-4A, Class D, 5.66%, 7/20/28 (d)(e)		1,000	1,009,648
Voya CLO Ltd., Series 2014-4A, Class C, 5.16%, 10/14/26 (d)(e)		2,500	2,508,945
World Financial Network Credit Card Master Trust, Series 2012-C, Class B, 3.57%, 8/15/22		3,000	3,055,118
		Par (000)	Value
Asset-Backed Securities			
Asset-Backed Securities (continued)			
York CLO Ltd., Series 2016-2A, Class E, 8.10%, 1/20/30 (d)(e)	USD	1,000	\$ 1,014,974
			77,126,852
Interest Only Asset-Backed Securities 0.1%			
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 3/30/30 (a)(e)		4,094	278,916
Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 4/15/29 (a)(e)		6,295	432,128
			711,044
Total Asset-Backed Securities - 12.4%			77,837,896
Corporate Bonds			
Aerospace & Defense 1.0%			
Accudyne Industries Borrower/Accudyne Industries LLC, 7.75%, 12/15/20 (e)(f)		860	870,750
Bombardier, Inc. (e):			
8.75%, 12/01/21 (f)		658	732,025
6.00%, 10/15/22 (f)		384	384,242
6.13%, 1/15/23		152	152,475
7.50%, 3/15/25 (f)		565	584,481
KLX, Inc., 5.88%, 12/01/22 (e)		733	773,374
Koppers, Inc., 6.00%, 2/15/25 (e)		225	236,250
Kratos Defense & Security Solutions, Inc., 7.00%, 5/15/19		89	91,002
Moog, Inc., 5.25%, 12/01/22 (e)		270	281,475
TransDigm, Inc.:			
6.00%, 7/15/22 (f)		1,256	1,301,373
6.50%, 7/15/24 (f)		490	509,600
6.38%, 6/15/26		59	60,475
			5,977,522
Air Freight & Logistics 0.2%			
XPO Logistics, Inc.:			
5.75%, 6/15/21	EUR	100	118,386
6.50%, 6/15/22 (e)(f)	USD	1,100	1,167,870

Edgar Filing: BLACKROCK Ltd DURATION INCOME TRUST - Form N-Q

Airlines 2.2%		1,286,256
Air Canada Pass-Through Trust (e):		
Series 2013-1, Class C,		
6.63%, 5/15/18	651	672,971
Series 2015-1, Class B,		
3.88%, 9/15/24 (f)	1,340	1,332,250
American Airlines Group, Inc., 4.63%, 3/01/20 (e)	315	324,056

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

		Par (000)		Value
Corporate Bonds				
Airlines (continued)				
American Airlines Pass-Through Trust: Series 2013-2, Class A, 4.95%, 7/15/24 (f)	USD	2,940	\$	3,142,579
Series 2013-2, Class B, 5.60%, 1/15/22 (e)(f)		562		583,537
Series 2017-1, Class B, 4.95%, 8/15/26		1,540		1,580,348
Avianca Holdings SA/Avianca Leasing LLC/Grupo Taca Holdings Ltd., 8.38%, 5/10/20		221		220,448
Continental Airlines Pass-Through Trust, Series 2012-3, Class C, 6.13%, 4/29/18 (f)		230		236,900
United Airlines Pass-Through Trust: Series 2014-2, Class B, 4.63%, 3/03/24 (f)		1,973		2,021,855
Series 2015-1, Class A, 3.70%, 6/01/24		2,430		2,490,750
US Airways Pass-Through Trust, Series 2011-1, Class B, 9.75%, 4/22/20		327		361,087
Virgin Australia Trust, Series 2013-1 (e)(f): Class A, 5.00%, 4/23/25		429		444,565
Class C, 7.13%, 10/23/18		427		435,822
				13,847,168
Auto Components 0.5%				
Allison Transmission, Inc., 5.00%, 10/01/24 (e)		28		28,560
Aston Martin Capital Holdings Ltd., 5.75%, 4/15/22	GBP	100		136,737
Delphi Automotive PLC, 4.40%, 10/01/46	USD	240		235,720
Federal-Mogul Holdings LLC, 4.88%, 4/15/24 (d)	EUR	100		112,683
Goodyear Tire & Rubber Co., 5.00%, 5/31/26	USD	67		69,051
Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 4.88%, 3/15/19 (f)		1,314		1,329,768
6.25%, 2/01/22		119		123,909
6.75%, 2/01/24		230		240,350
IHO Verwaltungs GmbH (g): (2.75% Cash or 3.50% PIK), 2.75%, 9/15/21	EUR	100		116,267
(3.25% Cash or 4.00% PIK), 3.25%, 9/15/23		100		118,103
(3.75% Cash or 4.50% PIK), 3.75%, 9/15/26		100		119,383
(4.13% Cash or 4.88% PIK), 4.13%, 9/15/21 (e)	USD	200		204,250
Corporate Bonds				
Auto Components (continued)				
IHO Verwaltungs GmbH (g) (continued): (4.50% Cash or 5.25% PIK), 4.50%, 9/15/23 (e)	USD	200	\$	204,250
ZF North America Capital, Inc., 4.75%, 4/29/25 (e)		150		157,875
				3,196,906
Automobiles 0.4%				
General Motors Co., 3.50%, 10/02/18 (f)		2,478		2,525,533
Banks 1.7%				
Allied Irish Banks PLC, 4.13%, 11/26/25 (d)	EUR	100		120,063
Banco Espirito Santo SA (b)(c): 4.75%, 1/15/18		100		31,454
4.00%, 1/21/19		100		31,454
Banco Inbursa SA Institucion de Banca Multiple, 4.38%, 4/11/27 (e)	USD	666		658,508
Banco Popolare, 2.75%, 7/27/20	EUR	100		116,149

Edgar Filing: BLACKROCK Ltd DURATION INCOME TRUST - Form N-Q

Bank of Ireland, 4.25%, 6/11/24 (d)		100	118,684
Bankia SA (d):			
4.00%, 5/22/24		200	233,657
3.38%, 3/15/27		100	115,318
Barclays PLC, 3.65%, 3/16/25 (f)	USD	3,600	3,591,266
BPE Financiaciones SA, 2.00%, 2/03/20	EUR	100	105,485
BPER Banca, 5.13%, 5/31/27 (d)		100	113,601
CaixaBank SA, 3.50%, 2/15/27 (d)		100	117,647
CIT Group, Inc.:			
5.50%, 2/15/19 (e)(f)	USD	400	422,000
5.00%, 8/01/23		610	658,038
HSBC Holdings PLC, 4.38%, 11/23/26 (f)		395	411,193
Nordea Bank AB, 4.50%, 3/26/20	EUR	1,020	1,286,756
Santander Holdings USA, Inc., 4.50%, 7/17/25 (f)	USD	1,750	1,807,466
Santander UK Group Holdings PLC, 2.88%, 8/05/21 (f)		950	953,274
			10,892,013
Beverages 0.6%			
Anheuser-Busch InBev Finance, Inc., 3.30%, 2/01/23 (f)		3,000	3,091,806
Central American Bottling Corp., 5.75%, 1/31/27 (e)		517	548,020
Horizon Holdings I SASU, 7.25%, 8/01/23	EUR	100	121,286

BLACKROCK LIMITED DURATION INCOME TRUST

MAY 31, 2017

3

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

		Par (000)	Value
Corporate Bonds			
Beverages (continued)			
Silgan Holdings, Inc., 3.25%, 3/15/25	EUR	100	\$ 114,997
			3,876,109
Biotechnology 0.0%			
Senvion Holding GmbH, 3.88%, 10/25/22		100	113,796
Building Materials 0.1%			
Tecnoglass, Inc., 8.20%, 1/31/22 (e)	USD	659	689,310
Titan Global Finance PLC, 3.50%, 6/17/21	EUR	100	118,464
			807,774
Building Products 0.4%			
American Builders & Contractors Supply Co., Inc. (e):			
5.63%, 4/15/21	USD	76	78,185
5.75%, 12/15/23		210	222,600
Building Materials Corp. of America (e):			
5.38%, 11/15/24		45	47,306
6.00%, 10/15/25 (f)		260	280,800
CPG Merger Sub LLC, 8.00%, 10/01/21 (e)(f)		525	548,625
Masonite International Corp., 5.63%, 3/15/23 (e)(f)		404	424,200
Ply Gem Industries, Inc., 6.50%, 2/01/22		219	228,855
Standard Industries, Inc. (e)(f):			
5.13%, 2/15/21		40	41,700
5.50%, 2/15/23		147	154,901
USG Corp. (e):			
5.50%, 3/01/25		15	15,900
4.88%, 6/01/27		194	195,940
			2,239,012
Capital Markets 0.5%			
Blackstone CQP Holdco LP, 6.50%, 3/20/21 (e)		2,050	2,068,698
LPL Holdings, Inc., 5.75%, 9/15/25 (e)		62	64,015
Morgan Stanley, 4.00%, 7/23/25 (f)		965	1,009,536
			3,142,249
Chemicals 1.5%			
Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 2/01/25 (e)(f)			
		800	816,000
Axalta Coating Systems Dutch Holding B BV, 3.75%, 1/15/25	EUR	100	118,462
Axalta Coating Systems LLC, 4.88%, 8/15/24 (e)	USD	239	244,676
			2,239,012
Corporate Bonds			
Chemicals (continued)			
Blue Cube Spinco, Inc.:			
9.75%, 10/15/23	USD	194	\$ 236,680
10.00%, 10/15/25		140	173,600
CF Industries, Inc.:			
7.13%, 5/01/20		130	143,650
5.15%, 3/15/34		90	83,250
4.95%, 6/01/43		120	105,900
Chemours Co.:			
6.63%, 5/15/23		248	264,713
7.00%, 5/15/25		112	124,040
The Chemours Co., 5.38%, 5/15/27		156	162,240
Hexion, Inc., 10.38%, 2/01/22 (e)		184	186,300
Huntsman International LLC:			
4.88%, 11/15/20		339	359,340
5.13%, 4/15/21	EUR	100	127,243
Ineos Finance PLC, 4.00%, 5/01/23		100	116,688

Edgar Filing: BLACKROCK Ltd DURATION INCOME TRUST - Form N-Q

INEOS Group Holdings SA, 5.38%, 8/01/24		100	120,199
Inovyn Finance PLC, 6.25%, 5/15/21		80	117,952
Momentive Performance Materials, Inc., 3.88%, 10/24/21 (f)	USD	1,578	1,597,725
NOVA Chemicals Corp. (e)(h):			
4.88%, 6/01/24		267	267,667
5.25%, 6/01/27		683	683,854
Platform Specialty Products Corp. (e):			
10.38%, 5/01/21		53	58,764
6.50%, 2/01/22 (f)		1,783	1,836,490
PQ Corp., 6.75%, 11/15/22 (e)(f)		399	433,912
PSPC Escrow Corp., 6.00%, 2/01/23	EUR	100	117,985
The Sherwin-Williams Co., 2.75%, 6/01/22	USD	180	181,199
Tronox Finance LLC:			
6.38%, 8/15/20		208	210,080
7.50%, 3/15/22 (e)		62	64,402
Versum Materials, Inc., 5.50%, 9/30/24 (e)		116	121,800
WR Grace & Co-Conn (e):			
5.13%, 10/01/21		176	187,440
5.63%, 10/01/24		200	215,750
			9,478,001
Commercial Services & Supplies 1.3%			
ADT Corp.:			
3.50%, 7/15/22 (f)		286	279,565
4.13%, 6/15/23		248	246,140
4.88%, 7/15/32 (e)		390	339,300
Advanced Disposal Services, Inc.,			
5.63%, 11/15/24 (e)		225	230,906

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

		Par (000)	Value
Corporate Bonds			
Commercial Services & Supplies (continued)			
Aviation Capital Group Corp., 4.63%, 1/31/18 (e)(f)	USD	1,000	\$ 1,016,496
Booz Allen Hamilton, Inc., 5.13%, 5/01/25 (e)	USD	419	428,428
Brand Energy & Infrastructure Services, Inc., 8.50%, 12/01/21 (e)(f)		824	878,590
Covanta Holding Corp., 5.88%, 7/01/25		213	207,675
Harland Clarke Holdings Corp., 8.38%, 8/15/22 (e)		280	295,400
KAR Auction Services, Inc., 5.13%, 6/01/25 (e)		401	409,020
La Financiere Atalian SAS, 4.00%, 5/15/24	EUR	100	116,563
Mobile Mini, Inc., 5.88%, 7/01/24 (f)		447	464,880
Paprec Holding SA, 5.25%, 4/01/22	EUR	100	118,792
Park Aerospace Holdings Ltd., 5.25%, 8/15/22 (e)	USD	239	250,801
Pitney Bowes, Inc., 3.38%, 10/01/21 (f)		1,500	1,491,504
Ritchie Bros Auctioneers, Inc., 5.38%, 1/15/25 (e)		188	194,580
S&P Global, Inc., 2.50%, 8/15/18 (f)		445	448,796
United Rentals North America, Inc.: 7.63%, 4/15/22		20	20,875
5.75%, 11/15/24 (f)		579	612,298
Verisure Holding AB, 6.00%, 11/01/22	EUR	113	136,939
			8,187,548
Communications Equipment 0.7%			
Avaya, Inc., 7.00%, 4/01/19 (b)(c)(e)	USD	183	149,603
CommScope Technologies Finance LLC, 6.00%, 6/15/25 (e)		3	3,188
CommScope Technologies LLC, 5.00%, 3/15/27 (e)		239	239,000
CommScope, Inc., 5.00%, 6/15/21 (e)		465	476,913
Motorola Solutions, Inc., 3.75%, 5/15/22 (f)		1,500	1,531,194
Nokia OYJ, 6.63%, 5/15/39		200	225,876
Zayo Group LLC/Zayo Capital, Inc.: 6.00%, 4/01/23 (f)		649	686,317
6.38%, 5/15/25 (f)		522	561,150
		Par (000)	Value
Corporate Bonds			
Communications Equipment (continued)			
Zayo Group LLC/Zayo Capital, Inc. (continued): 5.75%, 1/15/27 (e)	USD	400	\$ 421,956
			4,295,197
Construction & Engineering 0.6%			
Aeropuerto Internacional de Tocumen SA, 5.63%, 5/18/36 (e)(f)		994	1,036,245
Aeropuertos Argentina 2000 SA, 6.88%, 2/01/27 (e)		335	348,400
Aeropuertos Dominicanos Siglo XXI SA, 6.75%, 3/30/29 (e)		335	356,403
BlueLine Rental Finance Corp., 9.25%, 3/15/24 (e)		1,042	1,088,890
Engility Corp., 8.88%, 9/01/24		216	232,200
SPIE SA, 3.13%, 3/22/24	EUR	100	116,828
Tutor Perini Corp., 6.88%, 5/01/25 (e)	USD	139	145,429
Weekley Homes LLC/Weekley Finance Corp., 6.00%, 2/01/23		320	310,400
			3,634,795
Construction Materials 0.5%			
American Tire Distributors, Inc., 10.25%, 3/01/22 (e)		204	213,180
Beacon Roofing Supply, Inc., 6.38%, 10/01/23		137	147,960
HD Supply, Inc. (e)(f): 5.25%, 12/15/21		1,663	1,751,971
5.75%, 4/15/24		624	665,340
LKQ Italia Bondco SpA, 3.88%, 4/01/24	EUR	100	121,041
New Enterprise Stone & Lime Co., Inc., 10.13%, 4/01/22 (e)	USD	160	169,600
PulteGroup, Inc., 5.50%, 3/01/26		190	200,806
Rexel SA, 3.50%, 6/15/23	EUR	116	137,423

Edgar Filing: BLACKROCK Ltd DURATION INCOME TRUST - Form N-Q

			3,407,321
Consumer Discretionary 0.1%			
Nielsen Co. Luxembourg SARL, 5.00%, 2/01/25 (e)	USD	490	499,800
Consumer Finance 1.2%			
Alliance Data Systems Corp. (e):			
5.25%, 12/01/17		28	28,280
5.88%, 11/01/21 (f)		696	720,360
Ally Financial, Inc. (f):			
4.63%, 3/30/25		846	848,284
8.00%, 11/01/31		1,011	1,220,782
Cardtronics, Inc./Cardtronics USA, Inc., 5.50%, 5/01/25 (e)		82	84,050
CDK Global, Inc., 4.88%, 6/01/27 (e)		278	280,955

BLACKROCK LIMITED DURATION INCOME TRUST

MAY 31, 2017

5

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

		Par (000)	Value
Corporate Bonds			
Consumer Finance (continued)			
General Motors Financial Co., Inc., 2.63%, 7/10/17 (f)	USD	2,760	\$ 2,763,180
Navient Corp.:			
5.00%, 10/26/20 (f)		310	316,975
6.63%, 7/26/21		190	201,932
6.50%, 6/15/22		20	20,813
5.50%, 1/25/23		134	132,283
7.25%, 9/25/23 (f)		257	270,107
6.13%, 3/25/24		115	114,747
5.88%, 10/25/24		125	121,563
6.75%, 6/25/25		109	109,496
5.63%, 8/01/33		95	77,663
OneMain Financial Holdings LLC (e):			
6.75%, 12/15/19		147	153,982
7.25%, 12/15/21		150	157,965
Springleaf Finance Corp., 6.13%, 5/15/22		70	72,303
			7,695,720
Containers & Packaging 1.7%			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
4.43%, 5/15/21 (d)(e)		200	204,000
4.25%, 1/15/22	EUR	71	81,794
4.25%, 9/15/22 (e)	USD	679	691,731
4.63%, 5/15/23 (e)		206	210,635
2.75%, 3/15/24	EUR	125	142,825
6.75%, 5/15/24		100	125,113
7.25%, 5/15/24 (e)(f)	USD	1,868	2,038,455
6.00%, 2/15/25 (e)		799	832,958
Bahia Sul Holdings GmbH, 5.75%, 7/14/26 (e)		600	620,700
Ball Corp., 5.00%, 3/15/22 (f)		303	323,831
BWAY Holding Co., Inc., 5.50%, 4/15/24 (e)		373	381,393
Crown European Holdings SA, 4.00%, 7/15/22	EUR	149	187,841
Flex Acquisition Co., Inc., 6.88%, 1/15/25 (e)	USD	33	34,568
JH-Holding Finance SA, (8.25% PIK), 8.25%, 12/01/22 (g)	EUR	200	244,890
Reynolds Group Issuer, Inc./Reynolds Group Issuer LLC/Reynolds Group Issuer Lu:			
5.75%, 10/15/20 (f)	USD	1,062	1,090,408
6.88%, 2/15/21		136	139,511
4.66%, 7/15/21 (d)(e)		1,060	1,081,200
5.13%, 7/15/23 (e)		175	182,000
7.00%, 7/15/24 (e)(f)		534	574,715
Sealed Air Corp.:			
4.88%, 12/01/22 (e)		80	83,500
4.50%, 9/15/23	EUR	100	126,359
6.88%, 7/15/33 (e)	USD	44	48,400
		Par	Value
		(000)	
Corporate Bonds			
Containers & Packaging (continued)			
Signode Industrial Group Lux SA/Signode Industrial Group US, Inc., 6.38%, 5/01/22 (e)(f)	USD	502	\$ 523,335
Suzano Trading Ltd., 5.88%, 1/23/21 (e)		500	533,750
Verallia Packaging SASU, 5.13%, 8/01/22	EUR	100	119,637
			10,623,549
Diversified Consumer Services 0.5%			
APX Group, Inc.:			
6.38%, 12/01/19	USD	47	48,488
8.75%, 12/01/20 (f)		312	323,310
7.88%, 12/01/22 (f)		325	355,027
GW Honos Security Corp., 8.75%, 5/15/25 (e)		87	89,610
Laureate Education, Inc., 8.25%, 5/01/25 (e)		114	119,985
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 5/15/23 (e)(f)		1,870	2,044,546

Edgar Filing: BLACKROCK Ltd DURATION INCOME TRUST - Form N-Q

Sotheby's, 5.25%, 10/01/22 (e)		91	92,820
Tereos Finance Groupe I SA, 4.13%, 6/16/23	EUR	100	113,739
			3,187,525
Diversified Financial Services 0.6%			
Aircastle Ltd.:			
6.25%, 12/01/19 (f)	USD	367	398,195
5.13%, 3/15/21		16	17,140
5.50%, 2/15/22		219	237,615
Arrow Global Finance PLC, 2.88%, 4/01/25 (d)	EUR	100	112,391
ASP AMC Merger Sub, Inc., 8.00%, 5/15/25 (e)	USD	97	95,060
FBM Finance, Inc., 8.25%, 8/15/21 (e)		130	139,750
Garfunkelux Holdco 3 SA, 8.50%, 11/01/22	GBP	100	139,153
General Motors Financial Co., Inc., 4.38%, 9/25/21 (f)	USD	530	558,931
Jefferies Finance LLC/JFIN Co-Issuer Corp. (e)(f):			
7.38%, 4/01/20		290	299,787
6.88%, 4/15/22		480	482,400
Mercury Bondco PLC (g):			
(7.13% Cash or 7.88% PIK), 7.13%, 5/30/21	EUR	100	117,109
(8.25% Cash or 9.00% PIK), 8.25%, 5/30/21		200	236,353
Remote Escrow Finance Vehicle LLC, 10.50%, 6/01/22 (e)	USD	164	170,560

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

		Par (000)	Value
Corporate Bonds			
Diversified Financial Services (continued)			
Tempo Acquisition LLC/Tempo Acquisition Finance Corp., 6.75%, 6/01/25 (e)	USD	189	\$ 193,253
UniCredit SpA:			
6.95%, 10/31/22	EUR	100	135,116
5.75%, 10/28/25 (d)		100	123,541
4.38%, 1/03/27 (d)		100	118,810
WMG Acquisition Corp., 4.13%, 11/01/24		100	119,356
			3,694,520
Diversified Telecommunication Services 2.1%			
CenturyLink, Inc.:			
Series S, 6.45%, 6/15/21	USD	648	700,650
Series T, 5.80%, 3/15/22		255	266,794
Series U, 7.65%, 3/15/42		147	138,731
Series W, 6.75%, 12/01/23		275	293,906
Series Y, 7.50%, 4/01/24		188	205,860
Cincinnati Bell, Inc., 7.00%, 7/15/24 (e)		555	582,750
Consolidated Communications, Inc., 6.50%, 10/01/22		100	99,375
Frontier Communications Corp.:			
8.13%, 10/01/18		264	279,180
7.13%, 3/15/19		190	200,925
8.50%, 4/15/20		425	450,500
8.88%, 9/15/20		91	96,801
6.25%, 9/15/21		35	32,813
7.13%, 1/15/23 (f)		170	147,262
7.63%, 4/15/24 (f)		326	273,840
6.88%, 1/15/25 (f)		1,168	939,516
Impera Holdings SA, (5.38% PIK), 5.38%, 9/15/22 (g)	EUR	117	136,308
Level 3 Financing, Inc.:			
4.94%, 1/15/18 (d)	USD	411	412,027
5.38%, 8/15/22 (f)		240	247,200
5.13%, 5/01/23 (f)		295	306,986
5.38%, 1/15/24		392	410,867
5.38%, 5/01/25 (f)		346	363,622
5.25%, 3/15/26		461	479,297
OTE PLC, 3.50%, 7/09/20	EUR	100	115,143
SBA Communications Corp., 4.88%, 9/01/24 (e)	USD	263	266,813
SoftBank Group Corp., 4.75%, 7/30/25	EUR	122	155,572
Telecom Italia Capital SA:			
6.38%, 11/15/33	USD	130	139,627
6.00%, 9/30/34		745	787,599
7.20%, 7/18/36		202	232,300
7.72%, 6/04/38		21	25,200
Telecom Italia Finance SA, 7.75%, 1/24/33	EUR	37	56,519
Telecom Italia SpA, 5.88%, 5/19/23	GBP	100	148,891
		Par (000)	Value
Corporate Bonds			
Diversified Telecommunication Services (continued)			
Verizon Communications, Inc. (f):			
3.65%, 9/14/18	USD	3,855	\$ 3,949,621
4.50%, 9/15/20		145	155,431
Windstream Corp., 7.75%, 10/01/21		26	25,155
			13,123,081
Electric Utilities 1.0%			
AES Corp., 4.88%, 5/15/23 (f)		270	274,387
Black Hills Corp., 3.15%, 1/15/27 (f)		305	297,293
Celeo Redes Operacion Chile SA, 5.20%, 6/22/47 (e)(f)		1,006	1,012,287

Edgar Filing: BLACKROCK Ltd DURATION INCOME TRUST - Form N-Q

Enel Finance International NV, 3.63%, 5/25/27 (e)	900	890,327
Energuate Trust, 5.88%, 5/03/27 (e)	449	456,453
Exelon Corp., 3.40%, 4/15/26 (f)	140	140,582
Mirant Mid Atlantic Pass-Through Trust, Series B, 9.13%, 6/30/17 (f)	197	182,971
Orazul Energy Egenor S en C por A, 5.63%, 4/28/27 (e)	668	654,640
Pampa Energia SA, 7.50%, 1/24/27 (e)	663	699,465
Southern Co., 2.95%, 7/01/23 (f)	1,920	1,913,259
Talen Energy Supply LLC, 6.50%, 6/01/25	85	63,538
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc. (a):		
10.25%, 11/01/15	47	212
10.50%, 11/01/17	31	140
11.50%, 10/01/20 (b)(c)(e)	300	
		6,585,554
Electrical Equipment 0.0%		
Areva SA, 4.88%, 9/23/24	EUR	100
Belden, Inc., 5.50%, 4/15/23		149
		298,272
Electronic Equipment, Instruments & Components 0.1%		
CDW LLC/CDW Finance Corp.:		
5.00%, 9/01/23	USD	72
5.50%, 12/01/24 (f)		408
5.00%, 9/01/25		107
		625,190
Energy Equipment & Services 1.1%		
Enesco PLC:		
4.50%, 10/01/24 (f)		149
5.20%, 3/15/25		40

BLACKROCK LIMITED DURATION INCOME TRUST

MAY 31, 2017

7

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

		Par (000)	Value
Corporate Bonds			
Energy Equipment & Services (continued)			
Gates Global LLC/Gates Global Co.:			
5.75%, 7/15/22	EUR	100	\$ 115,098
6.00%, 7/15/22 (e)(f)	USD	759	773,269
Genesis Energy LP/Genesis Energy Finance Corp.:			
5.75%, 2/15/21		30	30,450
6.75%, 8/01/22		195	201,094
Halliburton Co., 3.80%, 11/15/25 (f)		100	103,303
Noble Holding International Ltd., 4.63%, 3/01/21		12	10,800
Pattern Energy Group, Inc., 5.88%, 2/01/24 (e)		138	144,210
Pioneer Energy Services Corp., 6.13%, 3/15/22		275	239,250
Precision Drilling Corp.:			
6.50%, 12/15/21		100	101,250
5.25%, 11/15/24		134	123,950
Transocean, Inc.:			
4.50%, 10/15/17 (f)		414	418,916
6.00%, 3/15/18 (f)		850	871,250
7.38%, 4/15/18		30	31,050
5.80%, 10/15/22		370	345,950
9.00%, 7/15/23 (e)		1,269	1,326,105
6.80%, 3/15/38		176	136,840
Trinidad Drilling Ltd., 6.63%, 2/15/25 (e)		365	363,175
Weatherford International Ltd.:			
7.75%, 6/15/21		465	490,752
8.25%, 6/15/23		290	307,400
9.88%, 2/15/24 (e)		326	366,750
			6,657,303
Environmental, Maintenance, & Security Service 0.1%			
Befesa Zinc SAU Via Zinc Capital SA, 8.88%, 5/15/18	EUR	100	112,948
Tervita Escrow Corp., 7.63%, 12/01/21 (e)(f)	USD	642	654,038
			766,986
Food & Staples Retailing 0.4%			
Albertsons Cos. LLC/Safeway, Inc./New Albertsons, Inc./Albertsons LLC (e):			
6.63%, 6/15/24		226	233,910
5.75%, 3/15/25		224	222,880
B&M European Value Retail SA, 4.13%, 2/01/22	GBP	100	135,288
Casino Guichard Perrachon SA:			
4.56%, 1/25/23	EUR	100	125,875
4.50%, 3/07/24		200	248,057
CVS Health Corp., 4.75%, 12/01/22 (f)	USD	165	181,684
			2,654,073
Corporate Bonds			
Food & Staples Retailing (continued)			
Dollar Tree, Inc.:			
5.25%, 3/01/20	USD	58	\$ 59,740
5.75%, 3/01/23 (f)		1,321	1,398,939
Rite Aid Corp., 7.70%, 2/15/27		45	47,700
			2,654,073
Food Products 0.6%			
Acosta, Inc., 7.75%, 10/01/22 (e)		357	301,665
Aramark Services, Inc., 5.13%, 1/15/24 (f)		478	504,290
Arcor SAIC, 6.00%, 7/06/23 (e)		403	433,225
B&G Foods, Inc., 5.25%, 4/01/25		143	148,005
Chobani LLC/Chobani Finance Corp., Inc., 7.50%, 4/15/25 (e)		316	332,337
Clearwater Seafoods, Inc., 6.88%, 5/01/25 (e)		75	78,375
JBS USA LLC/JBS USA Finance, Inc. (e):			
7.25%, 6/01/21		40	39,900
5.88%, 7/15/24		140	136,500

Edgar Filing: BLACKROCK Ltd DURATION INCOME TRUST - Form N-Q

5.75%, 6/15/25	487	472,694
Marfrig Holdings Europe BV, 8.00%, 6/08/23 (e)(f)	205	212,585
Minerva Luxembourg SA, 6.50%, 9/20/26 (e)	244	241,865
Post Holdings, Inc. (e):		
5.50%, 3/01/25	104	108,940
5.00%, 8/15/26	235	236,469
TreeHouse Foods, Inc., 6.00%, 2/15/24 (e)(f)	383	408,853
WhiteWave Foods Co., 5.38%, 10/01/22	168	189,289
		3,844,992
Health Care Equipment & Supplies 0.6%		
Crimson Merger Sub, Inc., 6.63%, 5/15/22 (e)(f)	877	835,342
DJO Finco, Inc./DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (e)(f)	1,116	1,037,880
Fresenius Medical Care US Finance II, Inc., 4.75%, 10/15/24 (e)	115	121,326
IASIS Healthcare LLC/IASIS Capital Corp., 8.38%, 5/15/19	235	237,938
Mallinckrodt International Finance SA/Mallinckrodt CB LLC (e):		
4.88%, 4/15/20 (f)	284	284,000
5.75%, 8/01/22	330	326,081
5.63%, 10/15/23	90	86,400
5.50%, 4/15/25	57	52,298
Teleflex, Inc.:		
3.88%, 8/01/17 (i)	75	244,641
5.25%, 6/15/24	250	258,750

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

		Par (000)	Value
Corporate Bonds			
Health Care Equipment & Supplies (continued)			
Teleflex, Inc. (continued):			
4.88%, 6/01/26	USD	56	\$ 57,400
Thermo Fisher Scientific, Inc., 3.00%, 4/15/23 (f)		305	309,926
			3,851,982
Health Care Providers & Services 3.2%			
Acadia Healthcare Co., Inc.:			
5.13%, 7/01/22		105	107,100
5.63%, 2/15/23		262	272,153
6.50%, 3/01/24		61	65,118
Aetna, Inc., 2.80%, 6/15/23 (f)		340	340,608
Alere, Inc., 6.38%, 7/01/23 (e)(f)		328	354,650
Amsurg Corp., 5.63%, 7/15/22 (f)		618	644,960
Centene Corp.:			
5.63%, 2/15/21		359	374,932
4.75%, 5/15/22 (f)		314	327,502
6.13%, 2/15/24		37	40,203
4.75%, 1/15/25		430	443,975
CHS/Community Health Systems, Inc.:			
8.00%, 11/15/19		154	154,770
7.13%, 7/15/20		343	337,855
5.13%, 8/01/21		1,035	1,047,937
6.88%, 2/01/22 (f)		380	337,725
6.25%, 3/31/23		588	609,609
DaVita, Inc., 5.13%, 7/15/24 (f)		530	539,275
Eagle Holding Co. II LLC, (7.63% Cash or 8.38% PIK), 7.63%, 5/15/22 (e)(g)			
		258	266,135
Envision Healthcare Corp., 5.13%, 7/01/22 (e)		165	169,125
HCA, Inc.:			
6.50%, 2/15/20 (f)		911	1,000,961
7.50%, 2/15/22 (f)		342	394,155
5.88%, 3/15/22 (f)		57	63,270
4.75%, 5/01/23		38	40,533
5.88%, 5/01/23		70	76,432
5.00%, 3/15/24 (f)		900	964,260
5.38%, 2/01/25 (f)		936	983,970
5.25%, 4/15/25 (f)		1,053	1,149,750
5.88%, 2/15/26 (f)		426	462,742
5.25%, 6/15/26 (f)		268	291,128
4.50%, 2/15/27		308	316,870
HealthSouth Corp.:			
5.75%, 11/01/24 (f)		80	82,600
5.75%, 9/15/25		102	106,080
Hologic, Inc.:			
5.25%, 7/15/22 (e)(f)		439	460,950
Series 2012, 2.00%, 3/01/42 (j)		274	388,566
MEDNAX, Inc., 5.25%, 12/01/23 (e)(f)		201	204,015
		Par (000)	Value
Corporate Bonds			
Health Care Providers & Services (continued)			
Molina Healthcare, Inc., 4.88%, 6/15/25 (e)(h)	USD	108	\$ 108,810
MPH Acquisition Holdings LLC, 7.13%, 6/01/24 (e)		737	787,632
New Amethyst Corp., 6.25%, 12/01/24 (e)		392	419,440
RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/01/23 (e)		341	364,870
Sterigenics-Nordion Holdings LLC,			
6.50%, 5/15/23 (e)		104	107,120
Surgery Center Holdings, Inc., 8.88%, 4/15/21 (e)		71	75,881
Tenet Healthcare Corp.:			
6.25%, 11/01/18 (f)		92	97,060

Edgar Filing: BLACKROCK Ltd DURATION INCOME TRUST - Form N-Q

4.75%, 6/01/20 (f)		520	537,550
4.63%, 6/15/20 (d)(f)		805	811,037
6.00%, 10/01/20		241	258,171
4.50%, 4/01/21		105	107,762
8.13%, 4/01/22		216	227,880
6.75%, 6/15/23 (f)		1,011	1,005,773
UnitedHealth Group, Inc., 3.75%, 7/15/25 (f)		1,470	1,555,786
Vizient, Inc., 10.38%, 3/01/24 (e)		75	86,438
WellCare Health Plans, Inc., 5.25%, 4/01/25		85	89,569
			20,060,693
Health Care Technology 0.1%			
Change Healthcare Holdings LLC/Change Healthcare Finance, Inc., 5.75%, 3/01/25 (e)		238	244,545
Quintiles IMS, Inc., 3.25%, 3/15/25 (e)	EUR	100	115,424
			359,969
Hotels, Restaurants & Leisure 4.0%			
Burger King France SAS, 5.25%, 5/01/23 (d)		100	116,053
Caesars Entertainment Resort Properties LLC/Caesars Entertainment Resort Property, 8.00%, 10/01/20 (f)	USD	2,225	2,305,656
Cemex Finance LLC, 9.38%, 10/12/22 (e)		330	352,440
Codere Finance 2 Luxembourg SA, 6.75%, 11/01/21	EUR	100	116,590
Eldorado Resorts, Inc., 6.00%, 4/01/25 (e)	USD	86	90,408
ESH Hospitality, Inc., 5.25%, 5/01/25 (e)(f)		130	132,839
GLP Capital LP/GLP Financing II, Inc., 5.38%, 4/15/26		95	102,838

BLACKROCK LIMITED DURATION INCOME TRUST

MAY 31, 2017

9

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

		Par (000)		Value
Corporate Bonds				
Hotels, Restaurants & Leisure (continued)				
International Game Technology PLC, 4.75%, 2/15/23	EUR	125	\$	153,761
Jacobs Entertainment, Inc., 7.88%, 2/01/24 (e)	USD	143		150,865
KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC (e):				
5.00%, 6/01/24		35		36,411
5.25%, 6/01/26		152		159,486
McDonald's Corp., 3.70%, 1/30/26 (f)		405		422,237
Melco Resorts Finance Ltd., 4.88%, 6/06/25 (e)(h)		375		376,626
MGM Resorts International:				
5.25%, 3/31/20 (f)		442		470,438
6.75%, 10/01/20 (f)		375		416,719
6.63%, 12/15/21 (f)		960		1,077,600
7.75%, 3/15/22		60		70,350
4.63%, 9/01/26		128		128,160
New Red Finance, Inc. (e):				
6.00%, 4/01/22 (f)		1,095		1,139,840
4.25%, 5/15/24		584		584,000
PortAventura Entertainment Barcelona BV, 7.25%, 12/01/20	EUR	100		116,373
Punch Taverns Finance B Ltd., 7.37%, 9/30/21	GBP	56		79,835
RHP Hotel Properties LP/RHP Finance Corp., 5.00%, 4/15/21 (f)	USD	630		644,175
Sabre GLOB, Inc. (e):				
5.38%, 4/15/23		147		154,166
5.25%, 11/15/23		242		251,680
Scientific Games International, Inc.:				
7.00%, 1/01/22 (e)(f)		773		825,177
10.00%, 12/01/22		853		928,704
Six Flags Entertainment Corp. (e):				
4.88%, 7/31/24		446		448,788
5.50%, 4/15/27		146		150,380
Spirit Issuer PLC:				
Series A1, 0.89%, 12/28/28 (d)	GBP	445		459,089
Series A2, 3.04%, 12/28/31 (d)		1,800		2,212,829
Series A5, 5.47%, 12/28/28		4,500		6,025,989
Series A6, 2.14%, 12/28/36 (d)		2,670		3,422,979
Station Casinos LLC, 7.50%, 3/01/21 (f)	USD	511		530,163
Thomas Cook Group PLC, 6.25%, 6/15/22	EUR	100		122,220
Unique Pub Finance Co. PLC, Series A4, 5.66%, 6/30/27	GBP	208		300,362
Corporate Bonds				
Hotels, Restaurants & Leisure (continued)				
Yum! Brands, Inc., 3.88%, 11/01/23	USD	98	\$	96,990
				25,173,216
Household Durables 0.5%				
AV Homes, Inc., 6.63%, 5/15/22 (e)		81		82,620
Berkline/Benchcraft LLC, 4.50%, 6/01/18 (a)(b)(c)		200		
Brookfield Residential Properties, Inc./Brookfield Residential US Corp.,				
6.13%, 7/01/22 (e)		259		266,122
CalAtlantic Group, Inc.:				
8.38%, 1/15/21		134		157,832
5.38%, 10/01/22		6		6,435
5.25%, 6/01/26		41		42,128
Lennar Corp.:				
4.50%, 11/15/19		370		385,262
4.75%, 4/01/21		26		27,430
4.13%, 1/15/22		118		120,950
4.75%, 11/15/22		33		34,449
4.88%, 12/15/23		122		127,490
4.75%, 5/30/25		260		267,384
Mattamy Group Corp., 6.88%, 12/15/23 (e)		103		104,288
Meritage Homes Corp., 5.13%, 6/06/27 (e)(h)		91		90,886

Edgar Filing: BLACKROCK Ltd DURATION INCOME TRUST - Form N-Q

PulteGroup, Inc., 6.38%, 5/15/33 (f)	469	487,760
Standard Pacific Corp., 5.88%, 11/15/24	32	34,480
Tempur Sealy International, Inc., 5.50%, 6/15/26 (f)	406	407,705
TRI Pointe Group, Inc.:		
4.38%, 6/15/19	110	112,750
4.88%, 7/01/21	190	197,600
5.88%, 6/15/24 (f)	170	178,075
William Lyon Homes, Inc., 5.88%, 1/31/25	95	98,088
		3,229,734
Household Products 0.2%		
ACCO Brands Corp., 5.25%, 12/15/24 (e)	85	87,763
Prestige Brands, Inc., 6.38%, 3/01/24 (e)	150	158,625
Spectrum Brands, Inc., 6.63%, 11/15/22 (f)	815	857,787
		1,104,175
Independent Power and Renewable Electricity Producers 0.6%		
Calpine Corp.:		
6.00%, 1/15/22 (e)	33	34,361
5.38%, 1/15/23 (f)	164	160,841

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

		Par (000)	Value
Corporate Bonds			
Independent Power and Renewable Electricity Producers (continued)			
Calpine Corp. (continued):			
5.88%, 1/15/24 (e)	USD	108	\$ 111,510
Dynegy, Inc.:			
6.75%, 11/01/19 (f)		550	565,813
7.38%, 11/01/22		324	319,140
5.88%, 6/01/23		35	32,944
7.63%, 11/01/24		35	33,950
Genneia SA, 8.75%, 1/20/22 (e)		425	454,665
NRG Energy, Inc.:			
7.88%, 5/15/21 (f)		198	204,930
6.25%, 7/15/22		600	613,122
6.63%, 3/15/23		40	41,204
6.63%, 1/15/27		597	586,552
NRG Yield Operating LLC, 5.38%, 8/15/24 (f)		135	139,388
QEP Resources, Inc., 5.38%, 10/01/22 (f)		378	369,495
TerraForm Power Operating LLC, 6.38%, 2/01/23 (e)(j)		188	194,580
			3,862,495
Industrial Conglomerates 0.1%			
Vertiv Group Corp, 9.25%, 10/15/24 (e)		422	455,760
Insurance 1.5%			
Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25 (f)		360	368,742
American International Group, Inc., 3.75%, 7/10/25 (f)		2,705	2,778,408
Aon PLC, 3.88%, 12/15/25 (f)		1,115	1,157,518
Assicurazioni Generali SpA (d):			
7.75%, 12/12/42	EUR	100	137,329
5.50%, 10/27/47		100	122,012
Forethought Financial Group, Inc., 8.63%, 4/15/21 (e)(f)	USD	750	859,098
Groupama SA, 6.00%, 1/23/27	EUR	100	132,286
HUB International Ltd., 7.88%, 10/01/21 (e)(f)	USD	948	990,660
Lincoln National Corp., 3.35%, 3/09/25 (f)		845	849,804
Muenchener Rueckversicherungs AG, 6.00%, 5/26/41 (d)	EUR	400	537,361
Old Mutual PLC, 8.00%, 6/03/21	GBP	100	149,707
Radian Group, Inc., 5.25%, 6/15/20 (f)	USD	355	376,300
USIS Merger Sub, Inc., 6.88%, 5/01/25 (e)		115	116,438
Wayne Merger Sub LLC, 8.25%, 8/01/23 (e)(f)		545	576,338
			9,152,001
Corporate Bonds			
Internet Software & Services 0.3%			
Equinix, Inc., 5.88%, 1/15/26 (f)	USD	568	\$ 617,524
Netflix, Inc.:			
4.38%, 11/15/26 (e)(f)		780	781,014
3.63%, 5/15/27	EUR	100	115,171
Symantec Corp., 5.00%, 4/15/25 (e)	USD	283	293,613
			1,807,322
IT Services 0.7%			
Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (e)(f)		404	425,210
First Data Corp. (e)(f):			
7.00%, 12/01/23		1,190	1,285,200
5.75%, 1/15/24		2,100	2,218,125
Gartner, Inc., 5.13%, 4/01/25 (e)		174	181,830
Millennium Corp., 0.00%, 12/31/49 (a)		1,779	
WEX, Inc., 4.75%, 2/01/23 (e)		220	218,900

Edgar Filing: BLACKROCK Ltd DURATION INCOME TRUST - Form N-Q

			4,329,265
Machinery 0.2%			
EnPro Industries, Inc., 5.88%, 9/15/22 (e)		111	115,995
Navistar International Corp., 8.25%, 11/01/21		45	45,534
SPX FLOW, Inc. (e):			
5.63%, 8/15/24		292	299,300
5.88%, 8/15/26		157	162,200
Terex Corp., 5.63%, 2/01/25 (e)(f)		399	408,975
			1,032,004
Media 7.2%			
Adria Bidco BV, 7.88%, 11/15/20	EUR	100	117,010
Altice Financing SA (e):			
6.63%, 2/15/23	USD	575	611,800
7.50%, 5/15/26 (f)		1,284	1,414,005
Altice Finco SA, 8.13%, 1/15/24 (e)		200	217,500
Altice Luxembourg SA:			
7.75%, 5/15/22 (e)(f)		465	494,063
6.25%, 2/15/25	EUR	100	123,664
Altice US Finance I Corp. (e)(f):			
5.38%, 7/15/23	USD	946	987,387
5.50%, 5/15/26		439	459,853
AMC Entertainment Holdings, Inc., 6.38%, 11/15/24	GBP	100	138,624
AMC Networks, Inc.:			
4.75%, 12/15/22	USD	353	362,266
5.00%, 4/01/24 (f)		267	271,002
Cablevision SA, 6.50%, 6/15/21 (e)		335	355,770
Cablevision Systems Corp.:			
8.63%, 9/15/17		51	51,893
7.75%, 4/15/18 (f)		464	483,572

BLACKROCK LIMITED DURATION INCOME TRUST

MAY 31, 2017

11

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

		Par (000)	Value
Corporate Bonds			
Media (continued)			
Cablevision Systems Corp. (continued):			
8.00%, 4/15/20	USD	125	\$ 140,313
CBS Radio, Inc., 7.25%, 11/01/24 (e)		96	101,280
CCO Holdings LLC/CCO Holdings Capital Corp. (f):			
5.25%, 9/30/22		380	394,014
5.13%, 2/15/23		270	281,502
5.13%, 5/01/23 (e)		561	590,105
5.13%, 5/01/27 (e)		1,778	1,821,339
5.88%, 5/01/27 (e)		315	335,475
Cequel Communications Holdings I LLC/Cequel Capital Corp. (e):			
6.38%, 9/15/20		105	107,625
5.13%, 12/15/21		187	190,740
5.13%, 12/15/21 (f)		640	653,203
7.75%, 7/15/25 (f)		1,276	1,419,550
Charter Communications Operating LLC/Charter Communications Operating Capital,			
4.91%, 7/23/25 (f)		2,425	2,632,034
Clear Channel International BV,			
8.75%, 12/15/20 (e)(f)		425	450,500
Clear Channel Worldwide Holdings, Inc. (f):			
6.50%, 11/15/22		2,044	2,096,526
Series B, 7.63%, 3/15/20		1,468	1,475,340
Columbus Cable Barbados Ltd., 7.38%, 3/30/21 (e)(f)		686	730,933
CSC Holdings LLC (f):			
10.13%, 1/15/23 (e)		1,210	1,408,888
5.25%, 6/01/24		550	561,687
6.63%, 10/15/25 (e)		235	258,888
10.88%, 10/15/25 (e)		1,282	1,560,835
Discovery Communications LLC (f):			
3.25%, 4/01/23		1,490	1,470,827
3.45%, 3/15/25		170	164,404
DISH DBS Corp.:			
5.88%, 7/15/22		626	668,255
5.00%, 3/15/23		205	210,703
5.88%, 11/15/24		103	109,695
7.75%, 7/01/26 (f)		867	1,018,725
DISH Network Corp., 3.38%, 8/15/26 (e)(i)		274	333,081
eircom Finance DAC, 4.50%, 5/31/22	EUR	100	118,085
GTT Communications, Inc., 7.88%, 12/31/24 (e)	USD	115	123,050
Hughes Satellite Systems Corp.:			
7.63%, 6/15/21		93	105,555
5.25%, 8/01/26 (f)		483	496,886
6.63%, 8/01/26		98	103,880
		Par	Value
		(000)	
Corporate Bonds			
Media (continued)			
iHeartCommunications, Inc.:			
9.00%, 12/15/19	USD	380	\$ 300,911
9.00%, 9/15/22		755	553,037
10.63%, 3/15/23		944	696,200
Intelsat Jackson Holdings SA:			
7.25%, 4/01/19		501	479,708
7.25%, 10/15/20		296	266,400
5.50%, 8/01/23 (f)		416	342,160
LG Finance Co. Corp., 5.88%, 11/01/24 (e)		85	88,613
McGraw-Hill Global Education Holdings LLC/McGraw-Hill Global Education Finance,			
7.88%, 5/15/24 (e)		91	88,725
MDC Partners, Inc., 6.50%, 5/01/24 (e)		369	371,768
Midcontinent Communications/Midcontinent Finance Corp. (e):			
6.25%, 8/01/21		245	253,575
6.88%, 8/15/23		112	120,820
Nexstar Broadcasting, Inc., 5.63%, 8/01/24 (e)		133	133,998

Edgar Filing: BLACKROCK Ltd DURATION INCOME TRUST - Form N-Q

Numericable Group SA, 5.38%, 5/15/22	EUR	110	128,894
Outfront Media Capital LLC/Outfront Media Capital Corp., 5.25%, 2/15/22	USD	300	312,000
SFR Group SA (e):			
6.00%, 5/15/22 (f)		370	387,113
6.25%, 5/15/24		1,400	1,470,000
7.38%, 5/01/26 (f)		2,493	2,697,102
Sirius XM Radio, Inc. (e):			
5.75%, 8/01/21 (f)		424	438,840
4.63%, 5/15/23		25	25,391
Sterling Entertainment Corp., 9.75%, 12/15/19 (a)		1,175	1,163,250
TEGNA, Inc.:			
5.13%, 10/15/19		197	201,679
5.50%, 9/15/24 (e)		53	54,855
Telesat Canada/Telesat LLC, 8.88%, 11/15/24 (e)		422	472,640
Tribune Media Co., 5.88%, 7/15/22 (f)		269	283,459
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH:			
5.63%, 4/15/23	EUR	80	95,600
4.00%, 1/15/25		136	161,560
5.00%, 1/15/25 (e)	USD	200	207,250
Univision Communications, Inc. (e)(f):			
5.13%, 5/15/23		336	338,308
5.13%, 2/15/25		276	272,550

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

		Par (000)		Value
Corporate Bonds				
Media (continued)				
UPCB Finance IV Ltd., 4.00%, 1/15/27	EUR	100	\$	117,830
Videotron Ltd./Videotron Ltee, 5.13%, 4/15/27 (e)	USD	240		248,400
Virgin Media Finance PLC, 5.75%, 1/15/25 (e)(f)		655		669,737
Virgin Media Secured Finance PLC: 5.13%, 1/15/25	GBP	100		137,123
5.50%, 1/15/25		180		246,416
5.25%, 1/15/26 (e)(f)	USD	555		564,712
5.50%, 8/15/26 (e)(f)		200		206,000
WaveDivision Escrow LLC/WaveDivision Escrow Corp., 8.13%, 9/01/20 (e)(f)		790		821,600
Wind Acquisition Finance SA, 7.38%, 4/23/21 (e)(f)		925		963,850
Ziggo Bond Finance BV: 4.63%, 1/15/25	EUR	137		163,902
5.88%, 1/15/25 (e)(f)	USD	470		480,575
				45,248,883
Metal Fabricating 0.0%				
Park-Ohio Industries, Inc., 6.63%, 4/15/27 (e)		49		51,144
Metals & Mining 3.8%				
Alcoa, Inc.:				
5.87%, 2/23/22 (f)		630		688,275
5.13%, 10/01/24 (f)		498		529,374
5.90%, 2/01/27		105		114,713
5.95%, 2/01/37		50		51,500
Anglo American Capital PLC:				
4.45%, 9/27/20 (e)		206		214,240
4.13%, 4/15/21 (e)(f)		200		205,780
3.50%, 3/28/22	EUR	100		122,230
4.88%, 5/14/25 (e)(f)	USD	400		414,772
ArcelorMittal:				
7.50%, 10/15/39		94		105,261
7.25%, 3/01/41		323		356,915
Cliffs Natural Resources, Inc., 8.25%, 3/31/20 (e)		178		195,800
Constellium NV (e):				
8.00%, 1/15/23		677		697,310
6.63%, 3/01/25		1,491		1,438,815
First Quantum Minerals Ltd. (e):				
7.00%, 2/15/21 (f)		383		401,116
7.25%, 5/15/22 (f)		356		366,680
7.50%, 4/01/25		534		537,671
FMG Resources August 2006 Property Ltd., 9.75%, 3/01/22 (e)		189		216,523
Freeport-McMoRan, Inc.:				
2.30%, 11/14/17		286		285,285
2.38%, 3/15/18		2,781		2,778,219
Corporate Bonds				
Metals & Mining (continued)				
Freeport-McMoRan, Inc. (continued):				
3.10%, 3/15/20	USD	1,540	\$	1,515,499
4.00%, 11/14/21		240		234,288
3.55%, 3/01/22		465		434,775
3.88%, 3/15/23		1,528		1,420,123
5.40%, 11/14/34		126		111,510
5.45%, 3/15/43		1,197		1,012,207
Grinding Media, Inc./MC Grinding Media Canada, Inc., 7.38%, 12/15/23 (e)		440		474,650
Joseph T Ryerson & Son, Inc., 11.00%, 5/15/22 (e)		172		195,220
Kaiser Aluminum Corp., 5.88%, 5/15/24		112		118,160
Kinross Gold Corp.:				
5.95%, 3/15/24		40		43,700
6.88%, 9/01/41		65		68,250

Edgar Filing: BLACKROCK Ltd DURATION INCOME TRUST - Form N-Q

Novelis Corp. (e)(f):			
6.25%, 8/15/24		1,088	1,146,317
5.88%, 9/30/26		988	1,022,580
Nyrstar Netherlands Holdings BV, 6.88%, 3/15/24	EUR	100	115,975
Peabody Energy Corp. (e):			
6.00%, 3/31/22	USD	64	64,320
6.38%, 3/31/25		102	102,000
Steel Dynamics, Inc.:			
5.13%, 10/01/21 (f)		645	665,156
6.38%, 8/15/22 (f)		555	575,257
5.25%, 4/15/23 (f)		200	206,750
5.50%, 10/01/24		56	59,290
5.00%, 12/15/26		15	15,263
SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp.,			
7.50%, 6/15/25 (e)		225	220,923
Teck Resources Ltd.:			
4.50%, 1/15/21		456	476,520
3.75%, 2/01/23		1,077	1,059,499
8.50%, 6/01/24 (e)		380	438,900
6.13%, 10/01/35		91	94,640
6.00%, 8/15/40 (f)		588	596,820
5.20%, 3/01/42 (f)		563	523,590
5.40%, 2/01/43		279	260,865
ThyssenKrupp AG, 1.38%, 3/03/22	EUR	75	83,887
United States Steel Corp., 8.38%, 7/01/21 (e)	USD	320	351,200
VM Holdings SA, 5.38%, 5/04/27 (e)		668	661,988
			24,090,601

BLACKROCK LIMITED DURATION INCOME TRUST

MAY 31, 2017

13

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

		Par (000)	Value
Corporate Bonds			
Multi-Utilities 0.3%			
Brooklyn Union Gas Co., 3.41%, 3/10/26 (e)(f)	USD	1,475	\$ 1,508,869
NGL Energy Partners LP/NGL Energy Finance Corp.:			
5.13%, 7/15/19		120	120,300
6.88%, 10/15/21		209	211,612
7.50%, 11/01/23 (e)		240	243,000
			2,083,781
Multiline Retail 0.0%			
Neiman Marcus Group Ltd.,			
8.00%, 10/15/21 (e)(f)		332	171,810
Oil, Gas & Consumable Fuels 6.8%			
Alta Mesa Holdings LP/Alta Mesa Finance Services Corp., 7.88%, 12/15/24 (e)		117	122,558
Antero Midstream Partners LP/Antero Midstream Finance Corp.,			
5.38%, 9/15/24 (e)		55	56,306
Antero Resources Corp.:			
5.13%, 12/01/22		76	76,855
5.63%, 6/01/23		74	75,850
Ascent Resources Utica Holdings LLC/ARU Finance Corp., 10.00%, 4/01/22 (e)		291	298,275
California Resources Corp.,			
8.00%, 12/15/22 (e)(f)		153	114,559
Callon Petroleum Co.:			
6.13%, 10/01/24		209	216,315
6.13%, 10/01/24 (e)		91	94,185
Cheniere Corpus Christi Holdings LLC:			
7.00%, 6/30/24 (f)		873	977,760
5.88%, 3/31/25		461	494,999
5.13%, 6/30/27 (e)		520	527,150
Chesapeake Energy Corp.:			
6.88%, 11/15/20		215	222,525
8.00%, 12/15/22 (e)(f)		558	603,337
8.00%, 1/15/25 (e)(f)		374	372,130
8.00%, 6/15/27 (e)(h)		241	236,180
Cia Latinoamericana de Infraestructura & Servicios SA, 9.50%, 7/20/23 (e)		48	49,993
Citgo Holding, Inc., 10.75%, 2/15/20 (e)		135	145,800
ConocoPhillips Co., 4.20%, 3/15/21 (f)		290	310,153
CONSOL Energy, Inc.:			
5.88%, 4/15/22 (f)		3,647	3,596,854
8.00%, 4/01/23		19	20,021
Continental Resources, Inc.:			
4.50%, 4/15/23		25	24,438
3.80%, 6/01/24 (f)		395	369,088
		Par (000)	Value
Corporate Bonds			
Oil, Gas & Consumable Fuels (continued)			
Continental Resources, Inc. (continued):			
4.90%, 6/01/44	USD	290	\$ 248,130
Covey Park Energy LLC/Covey Park Finance Corp., 7.50%, 5/15/25 (e)		210	215,250
Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp.,			
6.25%, 4/01/23		35	36,290
CrownRock LP/CrownRock Finance, Inc. (e):			
7.13%, 4/15/21 (f)		875	901,250
7.75%, 2/15/23		145	153,700
DCP Midstream LLC (e):			
4.75%, 9/30/21		80	81,200
6.45%, 11/03/36		197	209,805
6.75%, 9/15/37		237	256,552
Denbury Resources, Inc.:			
9.00%, 5/15/21 (e)(f)		578	592,450
5.50%, 5/01/22		238	172,550
4.63%, 7/15/23		82	54,735

Edgar Filing: BLACKROCK Ltd DURATION INCOME TRUST - Form N-Q

Diamondback Energy, Inc., 5.38%, 5/31/25 (e)	203	209,090
Eclipse Resources Corp., 8.88%, 7/15/23	70	70,525
Energy Transfer Equity LP (f):		
7.50%, 10/15/20	703	785,602
5.88%, 1/15/24	452	482,510
5.50%, 6/01/27	390	410,475
EnSCO Jersey Finance Ltd.,		
3.00%, 1/31/24 (e)(i)	247	208,097
EP Energy LLC/Everest Acquisition Finance, Inc.:		
9.38%, 5/01/20	334	305,610
8.00%, 11/29/24 (e)	256	264,320
Extraction Oil & Gas Holdings LLC/Extraction Finance Corp., 7.88%, 7/15/21 (e)	316	330,220
GNL Quintero SA:		
4.63%, 7/31/29 (e)(f)	247	258,424
4.63%, 7/31/29	240	251,100
Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 9/30/21 (e)(f)	822	844,605
Gulfport Energy Corp.:		
6.63%, 5/01/23	74	74,555
6.38%, 5/15/25 (e)	87	86,348
Halcon Resources Corp., 6.75%, 2/15/25 (e)(f)	1,478	1,378,235
Hess Corp., 4.30%, 4/01/27	50	50,207
Hilcorp Energy I LP/Hilcorp Finance Co., 5.00%, 12/01/24 (e)(f)	232	221,270
Matador Resources Co., 6.88%, 4/15/23	866	909,300

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

		Par (000)	Value
Corporate Bonds			
Oil, Gas & Consumable Fuels (continued)			
MEG Energy Corp. (e):			
6.38%, 1/30/23	USD	30	\$ 25,725
7.00%, 3/31/24 (f)		707	611,555
6.50%, 1/15/25 (f)		1,221	1,193,527
Murphy Oil Corp.:			
6.88%, 8/15/24 (f)		260	272,350
6.13%, 12/01/42		67	63,818
Nabors Industries, Inc., 0.75%, 1/15/24 (e)(i)		399	327,180
Newfield Exploration Co., 5.63%, 7/01/24		111	117,660
NGPL PipeCo LLC (e)(f):			
7.12%, 12/15/17		820	838,450
7.77%, 12/15/37		555	659,062
Noble Holding International Ltd., 7.75%, 1/15/24 (f)		510	449,917
Oasis Petroleum, Inc.:			
6.50%, 11/01/21		169	171,535
2.63%, 9/15/23 (i)		220	239,662
ONEOK, Inc.:			
7.50%, 9/01/23		315	375,441
6.00%, 6/15/35		35	37,100
Paramount Resources Ltd., 6.88%, 6/30/23 (e)		530	560,475
Parker Drilling Co.:			
7.50%, 8/01/20		247	228,784
6.75%, 7/15/22		156	134,160
Parsley Energy LLC/Parsley Finance Corp. (e):			
6.25%, 6/01/24		73	77,015
5.38%, 1/15/25		316	319,950
5.25%, 8/15/25		77	77,578
PBF Holding Co. LLC/PBF Finance Corp., 7.25%, 6/15/25 (e)		212	209,350
Petrobras Argentina SA, 7.38%, 7/21/23 (e)(f)		767	809,599
Petrobras Global Finance BV:			
4.88%, 3/17/20		332	337,810
6.13%, 1/17/22		335	348,567
8.75%, 5/23/26		87	101,246
7.38%, 1/17/27		354	379,417
Petrobras International Finance Co., 5.75%, 1/20/20		332	344,865
Petroleos Mexicanos:			
5.38%, 3/13/22 (e)		39	41,542
4.63%, 9/21/23		265	270,141
Precision Drilling Corp., 7.75%, 12/15/23 (e)		75	77,438
Range Resources Corp. (e):			
5.88%, 7/01/22 (f)		330	337,425
5.00%, 3/15/23		155	151,125
Resolute Energy Corp.:			
8.50%, 5/01/20		237	241,147
8.50%, 5/01/20 (e)		175	178,062
		Par (000)	Value
Corporate Bonds			
Oil, Gas & Consumable Fuels (continued)			
Rockies Express Pipeline LLC (e):			
6.85%, 7/15/18	USD	183	\$ 191,692
6.00%, 1/15/19		20	20,988
5.63%, 4/15/20 (f)		550	585,750
6.88%, 4/15/40 (f)		440	477,400
Rowan Cos., Inc.:			
4.88%, 6/01/22		70	66,413
7.38%, 6/15/25 (f)		755	739,900
RSP Permian, Inc.:			
6.63%, 10/01/22		291	306,641
5.25%, 1/15/25 (e)		151	152,888
Sanchez Energy Corp.:			
7.75%, 6/15/21		50	47,125

Edgar Filing: BLACKROCK Ltd DURATION INCOME TRUST - Form N-Q

6.13%, 1/15/23 (f)	1,710	1,504,800
SESI LLC:		
6.38%, 5/01/19	90	88,650
7.13%, 12/15/21	85	84,788
Seven Generations Energy Ltd.,		
8.25%, 5/15/20 (e)(f)	119	124,355
SM Energy Co.:		
6.50%, 11/15/21	100	101,000
6.13%, 11/15/22 (f)	18	17,809
5.00%, 1/15/24	5	4,625
5.63%, 6/01/25 (f)	425	399,368
6.75%, 9/15/26	139	136,220
Southwestern Energy Co., 5.80%, 1/23/20	1,087	1,103,305
Sunoco Logistics Partners Operations LP, 3.90%, 7/15/26 (f)	235	235,385
Tallgrass Energy Partners LP/Tallgrass Energy Finance Corp. (e):		
5.50%, 9/15/24 (f)	412	418,180
5.13%, 2/01/25	114	117,990
5.38%, 2/01/27	79	82,358
Targa Resources Partners LP/Targa Resources Partners Finance Corp.:		
6.38%, 8/01/22	85	87,763
5.25%, 5/01/23	15	15,469
Tesoro Corp. (e)(f):		
4.75%, 12/15/23	443	466,257
5.13%, 12/15/26	718	768,260
Tesoro Logistics LP/Tesoro Logistics Finance Corp.:		
5.88%, 10/01/20 (f)	138	141,450
6.13%, 10/15/21	39	40,682
6.25%, 10/15/22	70	74,900
Tullow Oil PLC, 6.25%, 4/15/22 (e)	200	187,500
Ultra Resources, Inc., 6.88%, 4/15/22 (e)	60	60,525
Weatherford International LLC, 6.80%, 6/15/37	27	25,110

BLACKROCK LIMITED DURATION INCOME TRUST

MAY 31, 2017

15

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

	Par		Value
	(000)		
Corporate Bonds			
Oil, Gas & Consumable Fuels (continued)			
Weatherford International Ltd.:			
6.50%, 8/01/36	USD	240	\$ 221,909
7.00%, 3/15/38		74	69,190
5.95%, 4/15/42		263	225,522
Whiting Petroleum Corp.:			
5.00%, 3/15/19		713	711,217
5.75%, 3/15/21		27	26,487
WildHorse Resource Development Corp., 6.88%, 2/01/25 (e)(f)		196	190,120
Williams Cos., Inc.:			
4.55%, 6/24/24		67	68,843
5.75%, 6/24/44 (f)		819	854,315
WPX Energy, Inc.:			
7.50%, 8/01/20		70	73,850
6.00%, 1/15/22		171	172,710
8.25%, 8/01/23		90	98,550
5.25%, 9/15/24		105	101,850
YPF SA (e):			
8.88%, 12/19/18 (f)		1,295	1,400,672
8.50%, 3/23/21		168	188,950
			42,956,145
Paper & Forest Products 0.0%			
Mercer International, Inc., 6.50%, 2/01/24 (e)		113	117,520
Pharmaceuticals 2.0%			
AbbVie, Inc., 3.60%, 5/14/25 (f)		695	711,370
Actavis Funding SCS, 3.45%, 3/15/22 (f)		2,460	2,550,978
Endo Finance LLC/Endo Finco, Inc. (e):			
7.25%, 1/15/22		121	120,698
5.38%, 1/15/23		65	58,988
6.00%, 7/15/23 (f)		233	214,651
5.88%, 10/15/24		205	211,919
Ephios Bondco PLC, 6.25%, 7/01/22	EUR	100	122,024
inVentiv Group Holdings, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc.,			
7.50%, 10/01/24 (e)	USD	401	436,589
Jaguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (e)(f)		1,179	1,246,792
NBTY, Inc., 7.63%, 5/15/21 (e)(f)		489	511,005
Shire Acquisitions Investments Ireland DAC, 2.88%, 9/23/23 (f)		1,500	1,486,027
Tennessee Merger Sub, Inc., 6.38%, 2/01/25 (e)(f)		725	704,156
Teva Pharmaceutical Finance Netherlands III BV, 2.80%, 7/21/23 (f)		775	753,411
	Par		
	(000)		Value
Corporate Bonds			
Pharmaceuticals (continued)			
Valeant Pharmaceuticals International, Inc. (e):			
6.75%, 8/15/18 (f)	USD	304	\$ 306,470
7.00%, 10/01/20		125	119,375
6.38%, 10/15/20		496	466,240
7.50%, 7/15/21		180	166,838
6.75%, 8/15/21		112	100,240
5.63%, 12/01/21		442	379,015
6.50%, 3/15/22		655	687,619
5.50%, 3/01/23		16	12,923
5.88%, 5/15/23		506	412,074
7.00%, 3/15/24		476	503,375
6.13%, 4/15/25		673	541,765
			12,824,542
Real Estate 0.0%			

Edgar Filing: BLACKROCK Ltd DURATION INCOME TRUST - Form N-Q

Prologis LP, 3.75%, 11/01/25 (f)		255	267,379
Real Estate Investment Trusts (REITs) 1.5%			
AvalonBay Communities, Inc., 3.45%, 6/01/25 (f)		1,245	1,273,257
ERP Operating LP, 3.38%, 6/01/25 (f)		1,015	1,024,618
Hilton Domestic Operating Co., Inc., 4.25%, 9/01/24 (e)		179	180,790
iStar, Inc., 6.00%, 4/01/22		100	101,750
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.: 5.63%, 5/01/24 (f)		1,462	1,577,132
4.50%, 9/01/26		396	396,000
MPT Operating Partnership LP/MPT Finance Corp., 3.33%, 3/24/25	EUR	100	115,482
NH Hotel Group SA, 3.75%, 10/01/23		129	152,158
Starwood Property Trust, Inc., 5.00%, 12/15/21 (e)	USD	234	243,945
Trust F/1401, 6.95%, 1/30/44		330	344,850
TVL Finance PLC, 5.20%, 5/15/23 (d)	GBP	100	130,134
Ventas Realty LP, 4.13%, 1/15/26 (f)	USD	650	673,596
Ventas Realty LP/Ventas Capital Corp., 4.75%, 6/01/21 (f)		1,300	1,398,375
Wyndham Worldwide Corp., 4.15%, 4/01/24 (f)		1,500	1,547,640
			9,159,727
Real Estate Management & Development 0.3%			
Aroundtown Property Holdings PLC, 1.50%, 1/18/21 (i)	EUR	100	123,692
The Howard Hughes Corp., 5.38%, 3/15/25 (e)	USD	149	153,656

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

		Par		Value
		(000)		
Corporate Bonds				
Real Estate Management & Development (continued)				
Realogy Group LLC/Realogy Co-Issuer Corp. (e):				
4.50%, 4/15/19 (f)	USD	301	\$	312,288
5.25%, 12/01/21		58		60,900
4.88%, 6/01/23 (f)		943		950,072
Rialto Holdings LLC/Rialto Corp.,				
7.00%, 12/01/18 (e)		220		223,850
				1,824,458
Road & Rail 1.1%				
Avis Budget Car Rental LLC/Avis Budget Finance, Inc. (e)(f):				
5.13%, 6/01/22		115		111,694
5.25%, 3/15/25		620		573,112
Avis Budget Finance PLC:				
4.13%, 11/15/24	EUR	100		108,403
4.50%, 5/15/25		100		108,403
Florida East Coast Holdings Corp.,				
6.75%, 5/01/19 (e)(f)	USD	701		722,030
Herc Rentals, Inc. (e):				
7.50%, 6/01/22		158		167,875
7.75%, 6/01/24		136		145,180
Hertz Corp.:				
6.75%, 4/15/19 (f)		285		285,884
7.38%, 1/15/21		250		235,781
7.63%, 6/01/22 (e)		385		385,000
Hertz Holdings Netherlands BV, 4.13%, 10/15/21	EUR	100		106,128
Lima Metro Line 2 Finance Ltd.,				
5.88%, 7/05/34 (e)(f)	USD	3,000		3,195,000
Loxam SAS, 3.50%, 5/03/23	EUR	100		117,353
United Rentals North America, Inc., 6.13%, 6/15/23	USD	54		56,998
Watco Cos. LLC/Watco Finance Corp., 6.38%, 4/01/23 (e)		319		330,963
				6,649,804
Semiconductors & Semiconductor Equipment 1.5%				
Advanced Micro Devices, Inc., 7.50%, 8/15/22				
		73		80,574
Analog Devices, Inc. (f):				
3.90%, 12/15/25		375		392,228
3.50%, 12/05/26		275		