

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

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

**FORM N-Q**

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

Investment Company Act file number: 811-21349

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

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

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

Date of fiscal year end: 08/31/2018

Date of reporting period: 05/31/2018

Item 1 Schedule of Investments

Schedule of Investments (unaudited)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

(Percentages shown are based on Net Assets)

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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



## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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

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|                                |     |         |
|--------------------------------|-----|---------|
| 5.75%, 11/15/24 <sup>(e)</sup> | 609 | 627,270 |
| 5.50%, 05/15/27                | 246 | 243,540 |

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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





Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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

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

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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

*Security* (000) Value

**Food Products (continued)**

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

**Health Care Equipment & Supplies 1.0%**

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

**Health Care Providers & Services 2.9%**

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

6.13%, 02/15/24

37

38,896



## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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

*Security* (000) Value

**Household Durables (continued)**

Lennar Corp. (continued):

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

Mattamy Group Corp.<sup>(c)</sup>:

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

TRI Pointe Group, Inc.:

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

William Lyon Homes, Inc.:

|                                |    |        |
|--------------------------------|----|--------|
| 6.00%, 09/01/23 <sup>(c)</sup> | 56 | 55,930 |
| 5.88%, 01/31/25                | 95 | 90,340 |

4,679,854

**Household Products 0.2%**

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

1,094,510

**Independent Power and Renewable Electricity Producers 0.9%**

AES Corp.:

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

Calpine Corp.:

|                                   |     |         |
|-----------------------------------|-----|---------|
| 5.38%, 01/15/23                   | 238 | 226,695 |
| 5.88%, 01/15/24 <sup>(c)</sup>    | 450 | 448,875 |
| 5.25%, 06/01/26 <sup>(c)(g)</sup> | 730 | 689,850 |

Dynegy, Inc.:

|                 |     |         |
|-----------------|-----|---------|
| 7.38%, 11/01/22 | 324 | 340,330 |
|-----------------|-----|---------|

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|  |     |         |
|--|-----|---------|
| 5.88%, 06/01/23                            | 71  | 72,864  |
| 8.00%, 01/15/25 <sup>(c)</sup>             | 271 | 293,357 |
| 8.13%, 01/30/26 <sup>(c)</sup>             | 171 | 187,459 |
| Genneia SA, 8.75%, 01/20/22 <sup>(c)</sup> | 293 | 295,877 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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



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



## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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



Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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



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

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

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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



## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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



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

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

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

Floating Rate Loan Interests<sup>(d)</sup> 39.8%

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**Aerospace & Defense 0.4%**

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

*Par*

*Security*

*(000)*

*Value*

**Aerospace & Defense (continued)**

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

2,700,830

**Air Freight & Logistics 0.2%**

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

1,317,355

**Airlines 0.0%**

|  |    |        |
|--|----|--------|
| Northwest Airlines, Inc., Term Loan, (6 mo. LIBOR + 1.23%), 3.30%, 09/10/18 <sup>(a)</sup> | 69 | 68,501 |
|--|----|--------|

**Auto Components 0.2%**

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

938,600

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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



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

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

**Health Care Equipment & Supplies 1.0%**

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

**Health Care Providers & Services 1.8%**

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

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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



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

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

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

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

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

| <i>Security</i>   |     | <i>Par<br/>(000)</i> | <i>Value</i> |
|---|-----|----------------------|--------------|
| <b>Machinery (continued)</b>  |     |                      |              |
| Titan Acquisition Ltd., 2018 Term Loan B, (2 mo. LIBOR + 3.00%),<br>5.06%, 03/28/25   | USD | 851                  | \$ 844,138   |
|   |     |                      | 4,703,412    |
| <b>Media 3.5%</b>   |     |                      |              |
| Altice Financing SA, 2017 1st Lien Term Loan, (3 mo. LIBOR +<br>2.75%), 5.10%, 01/31/26   |     | 83                   | 81,462       |
| Altice US Finance I Corp., 2017 Term Loan, (1 mo. LIBOR +<br>2.25%), 4.23%, 07/28/25  |     | 2,182                | 2,171,694    |
| Cable One, Inc., 2017 Term Loan B, (3 mo. LIBOR + 1.75%),<br>4.06%, 05/01/24 <sup>(a)</sup>                                     |     | 258                  | 259,126      |
| CBS Radio, Inc., 2017 Term Loan B, (PRIME + 1.75%),<br>4.70%, 11/17/24  |     | 374                  | 370,043      |
| Charter Communications Operating LLC:<br>2017 Term Loan A2, (1 mo. LIBOR + 1.50%), 3.49%, 03/31/23                              |     | 1,030                | 1,028,534    |
| 2017 Term Loan B, (1 mo. LIBOR + 2.00%), 3.99%, 04/30/25  |     | 1,791                | 1,793,270    |
| CSC Holdings LLC:<br>2017 1st Lien Term Loan, (1 mo. LIBOR + 2.25%), 4.17%, 07/17/25  |     | 1,489                | 1,482,219    |
| 2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.42%, 01/25/26  |     | 460                  | 458,850      |
| Getty Images, Inc., Term Loan B, (3 mo. LIBOR + 3.50%),<br>5.80%, 10/18/19  |     | 102                  | 98,244       |
| Gray Television, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.25%),<br>4.17%, 02/07/24  |     | 499                  | 500,158      |
| iHeartCommunications, Inc. (j):<br>Extended Term Loan E, (3 mo. LIBOR + 7.50%), 9.19%, 07/30/19                                 |     | 215                  | 168,184      |
| Term Loan D, (3 mo. LIBOR + 6.75%), 8.44%, 01/30/19   |     | 1,341                | 1,052,749    |
| Intelsat Jackson Holdings SA, 2017 Term Loan B4, (1 mo. LIBOR +<br>4.50% 1.00% Floor), 6.47%, 01/02/24                          |     | 583                  | 602,827      |
| Lamar Media Corp., 2018 Term Loan B, (1 mo. LIBOR + 1.75%),<br>3.69%, 03/14/25  |     | 240                  | 241,099      |
| Learfield Communications LLC <sup>(a)</sup> :<br>2016 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor),<br>5.24%, 12/01/23 |     | 591                  | 594,869      |
| 2017 1st Lien Term Loan, 4.25%, 12/01/23  |     | 202                  | 202,969      |
| MH Sub I LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%),<br>5.68%, 09/13/24  |     | 279                  | 279,298      |
|   |     | <i>Par<br/>(000)</i> | <i>Value</i> |
| <b>Security</b>   |     |                      |              |
| <b>Media (continued)</b>  |     |                      |              |
| Mission Broadcasting, Inc., 2017 Term Loan B2, (1 mo. LIBOR<br>+ 2.50%), 4.41%, 01/17/24  | USD | 64                   | \$ 64,278    |
|   |     | 500                  | 500,542      |

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|  |       |            |
|--|-------|------------|
| Nexstar Broadcasting, Inc., 2017 Term Loan B2, (1 mo. LIBOR + 2.50%), 4.41%, 01/17/24                        |       |            |
| Numericable Group SA, Term Loan B12, (3 mo. LIBOR + 3.00%), 5.35%, 01/31/26                                  | 257   | 252,574    |
| PSAV Holdings LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.22%, 03/01/25               | 315   | 313,819    |
| Radiate Holdco LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 4.98%, 02/01/24                               | 446   | 438,653    |
| SBA Senior Finance II LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 3.99%, 04/11/25                          | 670   | 668,908    |
| Sinclair Television Group, Inc., 2017 Term Loan B, 2.50%, 12/12/24   | 387   | 386,516    |
| Stars Group Holdings B.V. (The), 2018 USD Term Loan B, (3 mo. LIBOR + 3.00%), 5.32%, 04/06/25                | 1,323 | 1,323,170  |
| Trader Corp., 2017 Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 5.30%, 09/28/23                           | 517   | 515,941    |
| Tribune Media Co., Term Loan C, (1 mo. LIBOR + 3.00%), 4.98%, 01/27/24                                       | 1,222 | 1,220,289  |
| Unitymedia Finance LLC, Term Loan B, (1 mo. LIBOR + 2.25%), 4.17%, 09/30/25                                  | 691   | 690,261    |
| Unitymedia Hessen GmbH & Co. KG, 2018 Term Loan B, 1.00%, 05/24/23 <sup>(p)</sup>                            | 427   | 429,553    |
| Virgin Media Bristol LLC, 2017 Term Loan, (1 mo. LIBOR + 2.50%), 4.42%, 01/15/26                             | 1,795 | 1,789,076  |
| William Morris Endeavor Entertainment LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%), 4.74%, 05/18/25   | 379   | 376,024    |
| WMG Acquisition Corp., 2017 Term Loan E, (1 mo. LIBOR + 2.25%), 4.23%, 11/01/23                              | 702   | 701,221    |
| Ziggo Secured Finance Partnership, Term Loan E, (1 mo. LIBOR + 2.50%), 4.42%, 04/15/25                       | 435   | 432,381    |
|  |       | 21,488,801 |
| <b>Metals &amp; Mining 0.1%</b>  |       |            |
| AMG Advanced Metallurgical Group NV, 2018 Term Loan B, (3 mo. LIBOR + 3.00%), 5.30%, 01/29/25 <sup>(a)</sup> | 330   | 332,236    |

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

| <i>Security</i>  |     | <i>Par<br/>(000)</i> | <i>Value</i> |
|--|-----|----------------------|--------------|
| <b>Metals &amp; Mining (continued)</b>   |     |                      |              |
| WireCo WorldGroup, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 5.00% 1.00% Floor), 6.98%, 09/30/23                          | USD | 185                  | \$ 185,595   |
|  |     |                      | 517,831      |
| <b>Multiline Retail 0.2%</b>   |     |                      |              |
| Hudson's Bay Co., 2015 Term Loan B, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.22%, 09/30/22                                   |     | 966                  | 899,193      |
| Neiman Marcus Group, Inc., 2020 Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.17%, 10/25/20                            |     | 377                  | 333,500      |
|  |     |                      | 1,232,693    |
| <b>Oil &amp; Gas Equipment &amp; Services 0.1%</b>   |     |                      |              |
| McDermott Technology Americas, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 5.00% 1.00% Floor), 6.91%, 05/10/25         |     | 613                  | 617,235      |
| <b>Oil, Gas &amp; Consumable Fuels 1.2%</b>  |     |                      |              |
| BCP Raptor LLC, Term Loan B, (2 mo. LIBOR + 4.25% 1.00% Floor), 6.31%, 06/24/24  |     | 917                  | 893,252      |
| Brazos Delaware II, LLC, Term Loan B, (1 mo. LIBOR + 4.00%), 5.95%, 05/21/25   |     | 461                  | 459,847      |
| California Resources Corp.:<br>2017 1st Lien Term Loan, (1 mo. LIBOR + 4.75%), 6.70%, 12/31/22                           |     | 651                  | 665,374      |
| Second Out Term Loan, (1 mo. LIBOR + 10.37% 1.00% Floor), 12.34%, 12/31/21   |     | 745                  | 834,943      |
| Chesapeake Energy Corp., Term Loan, (1 mo. LIBOR + 7.50% 1.00% Floor), 9.47%, 08/23/21                                   |     | 962                  | 1,009,664    |
| CONSOL Energy, Inc.:<br>1st Lien Term Loan A, (1 Week LIBOR + 4.50%), 6.58%, 11/26/21 <sup>(a)</sup>                     |     | 106                  | 106,117      |
| 1st Lien Term Loan B, (1 mo. LIBOR + 6.00% 1.00% Floor), 8.32%, 10/26/22   |     | 636                  | 651,337      |
| EG Group Ltd., 2018 Term Loan B, (3 mo. LIBOR + 4.00%), 6.34%, 02/06/25  |     | 255                  | 254,151      |
| EWT Holdings III Corp., 2017 Repriced Term Loan, (3 mo. LIBOR + 3.00%), 5.30%, 12/20/24                                  |     | 272                  | 273,040      |
|  |     | <i>Par<br/>(000)</i> | <i>Value</i> |
| <b>Oil, Gas &amp; Consumable Fuels (continued)</b>   |     |                      |              |
| Lucid Energy Group II LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.93%, 02/17/25 <sup>(a)</sup>    | USD | 395                  | \$ 391,050   |
| Medallion Midland Acquisition LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.23%, 10/30/24 <sup>(a)</sup> |     | 544                  | 534,803      |
|  |     | 142                  | 142,698      |

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|  |       |           |
|--|-------|-----------|
| MEG Energy Corp., 2017 Term Loan B, (3 mo. LIBOR + 3.50%<br>1.00% Floor), 5.81%, 12/31/23                      |       |           |
| Ultra Resources, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.00%<br>1.00% Floor), 4.93%, 04/12/24               | 201   | 183,658   |
| Vine Oil & Gas LP, Term Loan B, (1 mo. LIBOR + 6.87% 1.00%<br>Floor), 8.86%, 12/12/21 <sup>(a)</sup>           | 383   | 382,043   |
| Woodford Express LLC, 2018 Term Loan B, (1 mo. LIBOR + 5.00%<br>1.00% Floor), 6.98%, 01/17/25                  | 360   | 347,512   |
|  |       | 7,129,489 |
| <b>Personal Products 0.3%</b>  |       |           |
| Clover Merger Sub, Inc.:   |       |           |
| 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor),<br>5.48%, 09/26/24                                 | 1,235 | 1,092,322 |
| 2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.75% 1.00% Floor),<br>9.73%, 09/26/25                                 | 544   | 419,560   |
| Prestige Brands, Inc., Term Loan B4, (1 mo. LIBOR + 2.00%),<br>3.98%, 01/26/24                                 | 391   | 392,096   |
|  |       | 1,903,978 |
| <b>Pharmaceuticals 1.2%</b>  |       |           |
| Akorn, Inc., Term Loan B, (1 mo. LIBOR + 4.25% 1.00% Floor),<br>6.25%, 04/16/21 <sup>(a)</sup>                 | 797   | 775,113   |
| Amneal Pharmaceuticals LLC, 2018 Term Loan B, (3 mo. LIBOR +<br>3.50%), 5.63%, 05/04/25                        | 1,155 | 1,152,113 |
| Endo Luxembourg Finance Company I Sarl, 2017 Term Loan B, (1<br>mo. LIBOR + 4.25%), 6.25%, 04/29/24            | 675   | 667,597   |
| Grifols Worldwide Operations USA, Inc., 2017 Acquisition Term<br>Loan, (1 Week LIBOR + 2.25%), 4.00%, 01/31/25 | 1,228 | 1,231,000 |
| Jaguar Holding Company II, 2018 Term Loan, (3 mo. LIBOR +<br>2.50% 1.00% Floor), 4.65%, 08/18/22               | 1,523 | 1,521,445 |

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

| <i>Security</i>   | <i>Par</i>   | <i>Value</i> |
|---|--------------|--------------|
|   | <i>(000)</i> |              |
| <b>Pharmaceuticals (continued)</b>  |              |              |
| Valeant Pharmaceuticals International, Inc.:  |              |              |
| 2018 Term Loan B, 5.33%, 05/17/25   | USD 480      | \$ 480,782   |
| Series F4 Term Loan B, (1 mo. LIBOR + 3.50%), 5.42%, 04/01/22   | 1,371        | 1,372,649    |
|   |              | 7,200,699    |
| <b>Professional Services 0.4%</b>   |              |              |
| Cast and Crew Payroll LLC, 2017 1st Lien Term Loan B, (3 mo. LIBOR + 2.75%), 4.68%, 09/27/24                      | 743          | 741,844      |
| Information Resources, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 4.25% 1.00% Floor), 6.57%, 01/18/24               | 342          | 343,046      |
| ON Assignment, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 3.98%, 04/02/25                                     | 352          | 352,309      |
| PricewaterhouseCoopers LLP, 2018 Term Loan, (3 mo. LIBOR + 3.25%), 5.16%, 05/01/25 <sup>(a)</sup>                 | 310          | 311,550      |
| SIRVA Worldwide, Inc., 2016 Term Loan, (3 mo. LIBOR + 6.50% 1.00% Floor), 8.72%, 11/14/22 <sup>(a)</sup>          | 220          | 221,630      |
| Sterling Infosystems, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.48%, 06/20/22 <sup>(a)</sup> | 584          | 580,613      |
|   |              | 2,550,992    |
| <b>Real Estate Investment Trusts (REITs) 0.6%</b>   |              |              |
| Capital Automotive LP, 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.50% 1.00% Floor), 4.49%, 03/24/24                | 246          | 246,317      |
| MGM Growth Properties Operating Partnership LP, 2016 Term Loan B, (1 Week LIBOR + 2.00%), 3.75%, 04/25/23         | 1,372        | 1,370,689    |
| RHP Hotel Properties LP, 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.17%, 05/11/24                                 | 406          | 407,828      |
| VICI Properties 1 LLC, Replacement Term Loan B, (1 mo. LIBOR + 2.00%), 3.96%, 12/20/24                            | 1,873        | 1,871,674    |
|   |              | 3,896,508    |
| <b>Real Estate Management &amp; Development 0.4%</b>  |              |              |
| CityCenter Holdings LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.23%, 04/18/24                                 | 1,377        | 1,376,779    |
| Realogy Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.18%, 02/08/25   | 810          | 813,291      |
|   | <i>Par</i>   |              |
|   | <i>(000)</i> | <i>Value</i> |
| <b>Real Estate Management &amp; Development (continued)</b>   |              |              |
| SMG Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.23%, 01/23/25                               | USD 305      | \$ 305,891   |
|   |              | 2,495,961    |
| <b>Restaurants 0.1%</b>   |              |              |



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|  |       |           |
|--|-------|-----------|
| KFC Holding Co., 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 3.69%, 04/03/25                        | 512   | 513,891   |
| <b>Road &amp; Rail 0.3%</b>  |       |           |
| PODS LLC, Term Loan B3, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.93%, 12/06/24                       | 1,186 | 1,071,484 |
| Road Infrastructure Investment LLC, 2016 1st Lien Term Loan, (PRIME + 2.50%), 5.48%, 06/13/23    | 527   | 527,808   |
|  |       | 1,599,292 |
| <b>Semiconductors &amp; Semiconductor Equipment 0.2%</b>   |       |           |
| Cavium, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.22%, 08/16/22 <sup>(a)</sup>            | 234   | 234,382   |
| MaxLinear, Inc., Term Loan B, (1 mo. LIBOR + 2.50%), 4.42%, 05/12/24 <sup>(a)</sup>              | 125   | 124,800   |
| Microchip Technology Incorporated, 2018 Term Loan B, 4.32%, 05/29/25                             | 875   | 879,594   |
| ON Semiconductor Corporation, 2018 1st Lien Term Loan, (1 mo. LIBOR + 1.75%), 3.73%, 03/31/23    | 167   | 166,816   |
|  |       | 1,405,592 |
| <b>Software 4.0%</b>   |       |           |
| Almonde, Inc.:   |       |           |
| 1st Lien Term Loan, (3 mo. LIBOR + 3.50% 1.00% Floor), 5.81%, 06/13/24                           | 630   | 619,839   |
| 2nd Lien Term Loan, (3 mo. LIBOR + 7.25% 1.00% Floor), 9.56%, 06/13/25                           | 85    | 81,946    |
| Applied Systems, Inc.:   |       |           |
| 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.00% 1.00% Floor), 5.30%, 09/19/24                      | 642   | 646,049   |
| 2017 2nd Lien Term Loan, (3 mo. LIBOR + 7.00% 1.00% Floor), 9.30%, 09/19/25                      | 160   | 164,974   |
| Aptean, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 4.25% 1.00% Floor), 6.56%, 12/20/22        | 376   | 376,294   |
| Barracuda Networks, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.17%, 02/12/25 | 310   | 311,420   |

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

| <i>Security</i>  | <i>Par</i><br><i>(000)</i> | <i>Value</i> |
|--|----------------------------|--------------|
| <b>Software (continued)</b>  |                            |              |
| BMC Software Finance, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.23%, 09/10/22                    | USD 390                    | \$ 390,919   |
| Cypress Intermediate Holdings III, Inc.:   |                            |              |
| 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.99%, 04/27/24                                    | 292                        | 292,091      |
| 2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.75% 1.00% Floor), 8.73%, 04/27/25                                    | 248                        | 249,086      |
| Dell, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.00%), 3.99%, 09/07/23                                    | 875                        | 874,419      |
| Digicel International Finance Ltd., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 5.61%, 05/28/24                   | 417                        | 405,684      |
| DTI Holdco, Inc., 2018 Term Loan B, (1 mo. LIBOR + 4.75% 1.00% Floor), 6.73%, 10/02/23 <sup>(a)</sup>          | 504                        | 501,732      |
| Flexera Software LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.24%, 02/26/25              | 195                        | 195,634      |
| Hyland Software, Inc.:   |                            |              |
| 2017 1st Lien Term Loan, (PRIME + 2.25%), 5.23%, 07/01/22  | 477                        | 480,165      |
| 2017 2nd Lien Term Loan, (PRIME + 6.00%), 8.98%, 07/07/25  | 235                        | 238,819      |
| Infor (US), Inc., Term Loan B6, (1 mo. LIBOR + 2.75% 1.00% Floor), 4.73%, 02/01/22                             | 1,358                      | 1,357,571    |
| Informatica Corp., 2018 Term Loan, (1 mo. LIBOR + 3.25%), 5.23%, 08/05/22                                      | 1,060                      | 1,066,841    |
| IQOR US, Inc., Term Loan B, (3 mo. LIBOR + 5.00% 1.00% Floor), 7.31%, 04/01/21                                 | 373                        | 372,376      |
| Kronos, Inc.:  |                            |              |
| 2017 Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 5.36%, 11/01/23   | 1,278                      | 1,283,653    |
| 2nd Lien Term Loan, (3 mo. LIBOR + 8.25% 1.00% Floor), 10.61%, 11/01/24  | 615                        | 636,525      |
| MA FinanceCo. LLC, Term Loan B3, (1 mo. LIBOR + 2.75%), 4.73%, 06/21/24  | 90                         | 89,727       |
| McAfee LLC, 2017 Term Loan B, (1 mo. LIBOR + 4.50% 1.00% Floor), 6.47%, 09/30/24                               | 711                        | 715,736      |
|  | <i>Par</i><br><i>(000)</i> | <i>Value</i> |
| <i>Security</i>  |                            |              |
| <b>Software (continued)</b>  |                            |              |
| Mitchell International, Inc.:  |                            |              |
| 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25% 1.00% Floor), 5.23%, 11/29/24                                    | USD 1,258                  | \$ 1,257,527 |
| 2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.25%), 9.23%, 11/20/25  | 400                        | 402,332      |
| 2017 Delayed Draw Term Loan, (UNFND + 3.25%), 5.22%, 11/29/24  | 102                        | 101,604      |
| Project Alpha Intermediate Holding, Inc., 2017 Term Loan B, (6 mo. LIBOR + 3.50% 1.00% Floor), 5.99%, 04/26/24 | 653                        | 650,311      |
| Project Leopard Holdings, Inc., 2018 Term Loan, (1 mo. LIBOR + 4.00% 1.00% Floor), 5.98%, 07/07/23             | 279                        | 282,084      |
| Renaissance Learning, Inc., 2018 Add On Term Loan, 3.25%, 05/18/25   | 240                        | 240,000      |
| Seattle Spinco, Inc., Term Loan B3, (1 mo. LIBOR + 2.75%), 4.73%, 06/21/24                                     | 608                        | 605,951      |
| SolarWinds Holdings, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 4.98%, 02/05/24                            | 1,451                      | 1,456,573    |
| Solera LLC, Term Loan B, 4.73%, 03/03/23   | 1,405                      | 1,408,256    |
| Sophia LP, 2017 Term Loan B, 5.55%, 09/30/22   | 1,597                      | 1,598,273    |

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|   |       |            |
|---|-------|------------|
| SS&C Technologies Holdings Europe SARL, 2018 Term Loan B4, (1 mo. LIBOR + 2.50%), 4.48%, 04/16/25 | 634   | 636,871    |
| SS&C Technologies, Inc.:  |       |            |
| 2017 Term Loan B1, (1 mo. LIBOR + 2.25%), 4.23%, 07/08/22   | 913   | 917,896    |
| 2018 Term Loan B3, (1 mo. LIBOR + 2.50%), 4.48%, 04/16/25   | 1,694 | 1,702,281  |
| Tempo Acquisition LLC, Term Loan, (1 mo. LIBOR + 3.00%), 4.98%, 05/01/24                          | 1,181 | 1,181,460  |
| Tibco Software, Inc., Repriced Term Loan B, (1 mo. LIBOR + 3.50% 1.00% Floor), 5.49%, 12/04/20    | 1,029 | 1,031,477  |
|   |       | 24,824,396 |
| <b>Specialty Retail 0.7%</b>  |       |            |
| Academy Ltd., 2015 Term Loan B, (3 mo. LIBOR + 4.00% 1.00% Floor), 5.94%, 07/01/22                | 638   | 503,836    |

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

| <i>Security</i>   | <i>Par</i>   | <i>Value</i> |
|---|--------------|--------------|
|   | <i>(000)</i> |              |
| <b>Specialty Retail (continued)</b>   |              |              |
| Belron Finance US LLC, Term Loan B, (3 mo. LIBOR + 2.50%), 4.86%, 11/07/24  | USD 760      | \$ 762,626   |
| CD&R Firefly Bidco Limited, 2018 GBP Term Loan B1, 4.50%, 05/09/25  | GBP 1,000    | 1,319,939    |
| Leslie's Poolmart, Inc., 2016 Term Loan, (1 mo. LIBOR + 3.50% 1.00% Floor),<br>5.48%, 08/16/23                            | USD 245      | 244,663      |
| Michaels Stores, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.50% 1.00% Floor),<br>4.46%, 01/28/23                            | 212          | 211,261      |
| Party City Holdings, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.75%),<br>4.94%, 08/19/22                                    | 199          | 200,138      |
| Petco Animal Supplies, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.25% 1.00% Floor),<br>5.61%, 01/26/23                      | 278          | 195,002      |
| Research Now Group, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 5.50% 1.00%<br>Floor), 7.86%, 12/20/24                  | 394          | 382,850      |
| Staples, Inc., 2017 Term Loan B, (3 mo. LIBOR + 4.00% 1.00% Floor),<br>6.36%, 09/12/24                                    | 278          | 272,058      |
| TruGreen LP, 2017 Term Loan, (1 mo. LIBOR + 4.00% 1.00% Floor),<br>5.93%, 04/13/23 <sup>(a)</sup>                         | 380          | 383,489      |
|   |              | 4,475,862    |
| <b>Technology Hardware, Storage &amp; Peripherals 0.2%</b>  |              |              |
| Western Digital Corporation, 2018 Term Loan B4, (1 mo. LIBOR + 1.75%),<br>3.71%, 04/29/23                                 | 1,343        | 1,345,069    |
| <b>Textiles, Apparel &amp; Luxury Goods 0.1%</b>  |              |              |
| Ascend Performance Materials Operations LLC, Term Loan B, (1 mo. LIBOR + 5.25%<br>1.00% Floor), 7.31%, 08/12/22           | 706          | 707,534      |
| Varsity Brands, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.50% 1.00% Floor),<br>5.48%, 12/15/24                             | 165          | 165,410      |
|   |              | 872,944      |
| <b>Thrifts &amp; Mortgage Finance 0.1%</b>  |              |              |
| IG Investment Holdings LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.50% 1.00%<br>Floor), 5.61%, 05/18/25 <sup>(a)</sup> | 909          | 911,259      |
| <b>Trading Companies &amp; Distributors 0.6%</b>  |              |              |
| Beacon Roofing Supply, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%),<br>4.18%, 01/02/25                                  | 1,101        | 1,100,726    |
|   | <i>Par</i>   |              |
|   | <i>(000)</i> | <i>Value</i> |
| <b>Trading Companies &amp; Distributors (continued)</b>   |              |              |
| HD Supply, Inc.:  |              |              |
| Term Loan B3, (3 mo. LIBOR + 2.25%), 4.55%, 08/13/21  | USD 815      | \$ 818,333   |
| Term Loan B4, (3 mo. LIBOR + 2.50%), 4.80%, 10/17/23  | 222          | 223,307      |

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|  |       |             |
|--|-------|-------------|
| LSF9 Cypress Holdings LLC, 2018 Term Loan B, 1.00%, 05/10/25 <sup>(p)</sup>                              | 425   | 425,268     |
| Nexeo Solutions LLC, 2017 Repriced Term Loan, (3 mo. LIBOR + 3.25%), 5.57%, 06/09/23                     | 310   | 311,608     |
| Oxbow Carbon LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 3.75%), 5.73%, 01/04/23 <sup>(a)</sup>       | 148   | 149,606     |
| Pro Mach Group, Inc., 2018 Term Loan B, (3 mo. LIBOR + 3.00%), 5.03%, 03/07/25                           | 355   | 353,491     |
|  |       | 3,382,339   |
| <b>Transportation 0.2%</b>   |       |             |
| Direct ChassisLink, Inc., 2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%), 7.98%, 06/15/23 <sup>(a)</sup> | 220   | 223,300     |
| Gruden Acquisition, Inc., 2017 Term Loan, (3 mo. LIBOR + 5.50% 1.00% Floor), 7.80%, 08/18/22             | 255   | 256,347     |
| Safe Fleet Acquisition, Corp.:   |       |             |
| 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00% 1.00% Floor), 4.91%, 02/01/25                              | 475   | 472,924     |
| 2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.75% 1.00% Floor), 8.66%, 02/01/26                              | 215   | 214,822     |
|  |       | 1,167,393   |
| <b>Utilities 0.0%</b>  |       |             |
| ExGen Renewables IV LLC, Term Loan B, (3 mo. LIBOR + 3.00% 1.00% Floor), 5.31%, 11/28/24                 | 221   | 221,485     |
| <b>Wireless Telecommunication Services 0.5%</b>  |       |             |
| Geo Group, Inc. (The), 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 3.97%, 03/22/24                          | 645   | 644,482     |
| Ligado Networks LLC:   |       |             |
| 2015 2nd Lien Term Loan, 13.82%, 12/07/20  | 36    | 11,960      |
| PIK Exit Term Loan (9.75% PIK), 5.53%, 12/07/20  | 2,231 | 1,875,617   |
| Xplornet Communications, Inc., Term Loan B, 6.31%, 09/09/21 <sup>(a)</sup>                               | 429   | 431,070     |
|  |       | 2,963,129   |
| <b>Total Floating Rate Loan Interests 39.8%</b><br><b>(Cost \$245,833,088)</b>                           |       | 244,906,441 |

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

| <i>Security</i>  |     | <i>Par</i><br><i>(000)</i> | <i>Value</i> |
|--|-----|----------------------------|--------------|
| <b>Foreign Agency Obligations 4.0%</b>                                 |     |                            |              |
| Argentine Republic Government International Bond:                      |     |                            |              |
| 6.88%, 04/22/21  | USD | 229                        | \$ 231,290   |
| 5.63%, 01/26/22 <sup>(g)</sup>   |     | 326                        | 312,145      |
| 7.50%, 04/22/26 <sup>(g)</sup>   |     | 3,008                      | 2,958,398    |
| 6.88%, 01/26/27 <sup>(g)</sup>   |     | 765                        | 720,630      |
| 5.88%, 01/11/28  |     | 124                        | 108,190      |
| 7.63%, 04/22/46 <sup>(g)</sup>   |     | 2,422                      | 2,137,415    |
| Bahrain Government International Bond, 6.75%, 09/20/29 <sup>(c)</sup>  |     | 200                        | 171,419      |
| Brazil Letras do Tesouro Nacional, 0.00%, 07/01/18 <sup>(n)</sup>      | BRL | 1,000                      | 267,128      |
| Cyprus Government International Bond, 4.63%, 02/03/20 <sup>(c)</sup>   | EUR | 2,600                      | 3,222,341    |
| Egypt Government International Bond:                                   |     |                            |              |
| 5.75%, 04/29/20  | USD | 882                        | 903,115      |
| 8.50%, 01/31/47 <sup>(c)</sup>   |     | 227                        | 240,629      |
| Iceland Government International Bond, 5.88%, 05/11/22                 |     | 3,030                      | 3,364,538    |
| Indonesia Government International Bond:                               |     |                            |              |
| 3.75%, 04/25/22  |     | 206                        | 204,295      |
| 4.75%, 01/08/26  |     | 395                        | 404,451      |
| Lebanon Government International Bond, 6.85%, 03/23/27                 |     | 182                        | 153,277      |
| Mexican Bonos:   |     |                            |              |
| 8.00%, 06/11/20  | MXN | 24                         | 121,136      |
| 7.50%, 06/03/27  |     | 27                         | 132,750      |
| Portugal Government International Bond, 5.13%, 10/15/24 <sup>(c)</sup> | USD | 3,190                      | 3,278,363    |
| Republic of South Africa Government International Bond:                |     |                            |              |
| 5.50%, 03/09/20  |     | 407                        | 419,314      |
| 5.88%, 05/30/22  |     | 1,111                      | 1,176,200    |
| 4.88%, 04/14/26  |     | 227                        | 221,041      |
| Russian Federal Bond - OFZ:  |     |                            |              |
| 6.40%, 05/27/20  | RUB | 19,750                     | 314,602      |
| 7.05%, 01/19/28  |     | 34,303                     | 542,771      |
| Russian Foreign Bond - Eurobond, 4.25%, 06/23/27                       | USD | 200                        | 193,645      |
| South Africa Government Bond, 6.50%, 02/28/41                          | ZAR | 3,034                      | 173,460      |
| Turkey Government Bond:  |     |                            |              |
| 8.50%, 07/10/19  | TRY | 395                        | 80,528       |
| 11.00%, 03/02/22   |     | 896                        | 173,166      |
| Turkey Government International Bond:                                  |     |                            |              |
| 10.50%, 01/15/20   |     | 837                        | 170,360      |
| 7.00%, 06/05/20 <sup>(g)</sup>   | USD | 530                        | 546,427      |
| 5.63%, 03/30/21  |     | 469                        | 470,359      |
| 5.13%, 03/25/22 <sup>(g)</sup>   |     | 584                        | 570,743      |
| 6.25%, 09/26/22  |     | 585                        | 593,208      |
|  |     | <i>Par</i>                 |              |
| <i>Security</i>  |     | <i>(000)</i>               | <i>Value</i> |

**Foreign Agency Obligations (continued)**

Turkey Government International Bond (continued):

7.38%, 02/05/25 USD 83 \$ 87,077

**Total Foreign Agency Obligations 4.0%****(Cost \$25,441,842) 24,678,018****Investment Companies 0.2%**

SPDR Bloomberg Barclays Short Term High Yield Bond ETF 39,901 1,090,893

**Total Investment Companies 0.2%****(Cost \$1,103,223) 1,090,893****Non-Agency Mortgage-Backed Securities 6.9%****Collateralized Mortgage Obligations 0.8%**

Countrywide Alternative Loan Trust, Series 2005-54CB, Class 3A4, 5.50%, 11/25/35 2,264 1,998,298

Countrywide Home Loan Mortgage Pass-Through Trust:

Series 2005-17, Class 1A6, 5.50%, 09/25/35 450 447,662

Series 2006-17, Class A2, 6.00%, 12/25/36 1,210 996,609

Series 2007-HY5, Class 3A1, 3.41%, 09/25/37<sup>(e)</sup> 907 859,255GSR Mortgage Loan Trust, Series 2005-AR5, Class 2A3, 3.74%, 10/25/35<sup>(e)</sup> 704 602,417

4,904,241

**Commercial Mortgage-Backed Securities 6.1%**Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P, Class C, 3.60%, 04/14/33<sup>(c)(e)</sup> 4,830 4,758,618Citigroup Commercial Mortgage Trust, Series 2015-SSHP, Class D, (1 mo. LIBOR + 3.05%), 4.97%, 09/15/27<sup>(c)(d)(f)</sup> 2,825 2,835,026Commercial Mortgage Pass-Through Certificates, Series 2014-PAT<sup>(c)(d)(f)</sup>:  
Class E, (1 mo. LIBOR + 3.15%), 5.08%, 08/13/27 1,000 1,009,467

Class F, (1 mo. LIBOR + 2.44%), 4.37%, 08/13/27 2,000 1,998,822

Commercial Mortgage Trust:

Series 2013-LC6, Class B, 3.74%, 01/10/46 1,110 1,098,373

Series 2015-3BP, Class A, 3.18%, 02/10/35<sup>(c)</sup> 5,930 5,813,899Series 2015-CR22, Class B, 3.93%, 03/10/48<sup>(e)</sup> 5,000 4,922,077Core Industrial Trust, Series 2015-TEXW, Class D, 3.85%, 02/10/34<sup>(c)(e)</sup> 3,615 3,626,850

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

| <i>Security</i>   | <i>Par<br/>(000)</i> | <i>Value</i> |
|---|----------------------|--------------|
| <b>Commercial Mortgage-Backed Securities (continued)</b>  |                      |              |
| CSAIL Commercial Mortgage Trust, Series 2015-C1, Class B, 4.04%, 04/15/50 <sup>(e)</sup>  | USD 890              | \$ 885,523   |
| GAHR Commercial Mortgage Trust, Series 2015-NRF, Class DFX,<br>3.38%, 12/15/34 <sup>(c)(e)</sup>                                  | 4,830                | 4,806,448    |
| Greenwich Capital Commercial Funding orp. Commercial Mortgage Trust, Series<br>2006-GG7, Class AM, 5.75%, 07/10/38 <sup>(e)</sup> | 532                  | 532,628      |
| GS Mortgage Securities Corp. II, Series 2013-GC10, Class B,<br>3.68%, 02/10/46 <sup>(c)</sup>                                     | 1,995                | 1,984,184    |
| JPMorgan Chase Commercial Mortgage Securities Trust, Series 2016-NINE, Class A,<br>2.85%, 10/06/38 <sup>(c)(e)</sup>              | 800                  | 755,945      |
| WF-RBS Commercial Mortgage Trust, Series 2012-C8:<br>Class B, 4.31%, 08/15/45   | 1,085                | 1,109,743    |
| Class C, 4.89%, 08/15/45 <sup>(e)</sup>   | 1,395                | 1,414,737    |
|   |                      | 37,552,340   |
| <b>Total Non-Agency Mortgage-Backed<br/>Securities 6.9%</b><br><b>(Cost \$42,732,400)</b>   |                      | 42,456,581   |
| <b>Other Interests<sup>(a)</sup> 0.0%</b>   |                      |              |
| <b>Auto Components 0.0%</b>   |                      |              |
| Lear Corp. Escrow <sup>(a)</sup>  | 1,000                | 10           |
| <b>Communications Equipment 0.0%</b>  |                      |              |
| Avaya, Inc. <sup>(a)</sup>  | 289                  |              |
| <b>IT Services 0.0%</b>   |                      |              |
| Millennium Lender Claims <sup>(a)(b)</sup>  | 1,779                |              |
| <b>Total Other Interests 0.0%</b><br><b>(Cost \$ )</b>  |                      | 10           |
| <b>Preferred Securities</b>   |                      |              |
| <b>Capital Trusts 7.7%</b>  |                      |              |
| <b>Auto Components 0.1%</b>   |                      |              |
| General Motors Financial Co., Inc.,<br>Series A, 5.75% <sup>(e)(g)(m)</sup>   | 352                  | 342,760      |
| <b>Banks 2.2%</b>   |                      |              |
| Banco Santander SA, 6.25% <sup>(i)(m)</sup>   | 100                  | 119,512      |



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|  |              |              |
|--|--------------|--------------|
| Capital One Financial Corp., Series E, 5.55%(g)(i)(m)          | 3,000        | 3,067,500    |
| CIT Group, Inc., Series A, 5.80%(i)(m)                         | 235          | 233,531      |
| Citigroup, Inc.(g)(i)(m):                                      |              |              |
| 5.90%  | 5,000        | 5,095,000    |
| 5.95%  | 1,370        | 1,392,263    |
| Series R, 6.13%  | 950          | 990,375      |
|  | <i>Par</i>   |              |
| <i>Security</i>  | <i>(000)</i> | <i>Value</i> |
| <b>Banks (continued)</b>                                       |              |              |
| Cooperatieve Rabobank UA, 6.63%(i)(m)                          | 200          | \$ 263,885   |
| Hongkong & Shanghai Banking Corp. Ltd., Series 3H, 2.56%(d)(m) | 100          | 75,004       |
| Intesa Sanpaolo SpA, 7.00%(i)(m)                               | 200          | 242,578      |
| Wells Fargo & Co.(g)(i)(m):                                    |              |              |
| Series S, 5.90%  | 1,585        | 1,589,121    |
| Series U, 5.88%  | 785          | 806,014      |
|  |              | 13,874,783   |
| <b>Capital Markets 1.2%</b>                                    |              |              |
| Goldman Sachs Group, Inc.(g)(m):                               |              |              |
| Series M, 5.38%(i)   | 1,730        | 1,764,981    |
| Series P, 5.00%(e)   | 1,185        | 1,126,935    |
| Morgan Stanley, Series H, 5.45%(g)(i)(m)                       | 2,546        | 2,593,737    |
| State Street Corp., Series F, 5.25%(g)(i)(m)                   | 1,625        | 1,659,531    |
|  |              | 7,145,184    |
| <b>Chemicals 0.0%</b>  |              |              |
| Solvay Finance SA, 5.12%(i)(m)                                 | 100          | 128,011      |
| <b>Diversified Financial Services 3.1%</b>                     |              |              |
| ATF Netherlands BV, 3.75%(i)(m)                                | 100          | 118,366      |
| Bank of America Corp.(g)(i)(m):                                |              |              |
| Series AA, 6.10%   | 420          | 433,125      |
| Series U, 5.20%  | 1,250        | 1,228,238    |
| Series V, 5.13%  | 510          | 515,100      |
| Series X, 6.25%  | 1,929        | 2,006,584    |
| Credit Agricole SA, 6.50%(i)(m)                                | 100          | 127,427      |
| Credit Suisse Group AG, 6.25%(i)(m)                            | 200          | 198,500      |
| HBOS Capital Funding LP, 6.85%(m)                              | 100          | 100,960      |
| HSBC Holdings PLC, 6.00%(i)(m)                                 | 415          | 397,363      |
| JPMorgan Chase & Co.(g)(i)(m):                                 |              |              |
| Series U, 6.13%  | 6,690        | 6,907,425    |
| Series V, 5.00%  | 4,060        | 4,095,525    |
| Royal Bank of Scotland Group PLC, 8.63%(i)(m)                  | 400          | 432,880      |
| Societe Generale SA, 6.00%(c)(g)(i)(m)                         | 2,000        | 1,967,300    |
| UBS Group Funding Switzerland AG, 5.00%(e)(m)                  | 200          | 180,222      |
| UniCredit SpA, 6.75%(i)(m)                                     | 200          | 236,148      |
|  |              | 18,945,163   |
| <b>Diversified Telecommunication Services 0.1%</b>             |              |              |
| Telefonica Europe BV(i)(m):                                    |              |              |
| 3.75%  | 100          | 120,295      |

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|  |             |     |         |
|--|-------------|-----|---------|
| 4.20%  |             | 200 | 243,563 |
| 5.00%  |             | 100 | 124,389 |
|  |             |     | 488,247 |
| <b>Electric Utilities</b>                                    | <b>0.0%</b> |     |         |
| Enel SpA, 7.75%, 09/10/2075 <sup>(i)</sup>                   |             | 100 | 146,288 |
| Origin Energy Finance Ltd., 4.00%, 09/16/2074 <sup>(i)</sup> |             | 100 | 120,851 |
| RWE AG, 2.75%, 04/21/2075 <sup>(i)</sup>                     |             | 20  | 23,772  |
|  |             |     | 290,911 |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

| <i>Security</i>  | <i>Par<br/>(000)</i> | <i>Value</i> |
|--|----------------------|--------------|
| <b>Insurance 1.0%</b>  |                      |              |
| Hartford Financial Services Group, Inc., 8.13%, 06/15/2068 <sup>(g)(i)</sup> | 2,500                | \$ 2,503,125 |
| Voya Financial, Inc., 5.65%, 05/15/2053 <sup>(g)(i)</sup>                    | 3,500                | 3,535,000    |
|  |                      | 6,038,125    |
| <b>Oil, Gas &amp; Consumable Fuels 0.0%</b>                                  |                      |              |
| Gas Natural Fenosa Finance BV, 3.38% <sup>(e)(m)</sup>                       | 100                  | 116,241      |
| Repsol International Finance BV, 4.50%, 03/25/2075 <sup>(i)</sup>            | 100                  | 123,686      |
|  |                      | 239,927      |
| <b>Total Capital Trusts 7.7%</b><br><b>(Cost \$47,223,204)</b>               |                      | 47,493,111   |
|  | <i>Shares</i>        |              |
| <b>Preferred Stocks 1.8%</b>   |                      |              |
| <b>Capital Markets 1.7%</b>  |                      |              |
| Goldman Sachs Group, Inc., Series J,<br>5.50% <sup>(i)(m)</sup>              | 202,526              | 5,261,625    |
| Morgan Stanley <sup>(i)(m)</sup> :   |                      |              |
| Series F, 6.88%  | 120,000              | 3,308,400    |
| Series K, 5.85%  | 53,253               | 1,373,395    |
| SCE Trust III, Series H, 5.75% <sup>(i)(m)</sup>                             | 21,200               | 557,348      |
|  |                      | 10,500,768   |
| <b>Machinery 0.1%</b>  |                      |              |
| Stanley Black & Decker, Inc., 5.38% <sup>(i)(m)</sup>                        | 3,520                | 374,704      |
| <b>Wireless Telecommunication Services 0.0%</b>                              |                      |              |
| CF-B L2(D) LLC, (Aquired 04/08/15,<br>cost \$11,497), 0.00% <sup>(r)</sup>   | 131,224              | 54,734       |
| <b>Total Preferred Stocks 1.8%</b><br><b>(Cost \$10,606,837)</b>             |                      | 10,930,206   |
| <b>Trust Preferred</b>   |                      |              |
| <b>Diversified Financial Services 0.4%</b>                                   |                      |              |
| GMAC Capital Trust I, Series 2 <sup>(i)</sup>                                | 105,753              | 2,761,211    |
| <b>Total Trust Preferreds 0.4%</b><br><b>(Cost \$2,686,547)</b>              |                      | 2,761,211    |

**Total Preferred Securities 9.9%** 61,184,528

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

**U.S. Government Sponsored Agency Securities 4.4%**

**Collateralized Mortgage Obligations 1.0%**

|   |           |              |
|---|-----------|--------------|
| Fannie Mae Connecticut Avenue Securities, Series 2017-C03, Class 1M2, (1 mo. LIBOR US + 3.00%), 4.96%, 10/25/29 <sup>(d)(f)</sup> | USD 1,600 | \$ 1,709,942 |
|---|-----------|--------------|

|   |       |           |
|---|-------|-----------|
| Freddie Mac Mortgage-Backed Securities, Series 4480, Class ZX, 4.00%, 11/15/44 <sup>(g)</sup> | 4,494 | 4,519,734 |
|---|-------|-----------|

6,229,676

**Interest Only Collateralized Mortgage Obligations 0.4%**

|   |  |  |
|---|--|--|
| Freddie Mac Mortgage-Backed Securities, Class X1 <sup>(e)</sup> : |  |  |
|---|--|--|

|                              |        |           |
|------------------------------|--------|-----------|
| Series K042, 1.05%, 12/25/24 | 34,456 | 1,987,269 |
|------------------------------|--------|-----------|

|                              |        |         |
|------------------------------|--------|---------|
| Series K707, 1.51%, 12/25/18 | 39,532 | 156,331 |
|------------------------------|--------|---------|

2,143,600

**Mortgage-Backed Securities 3.0%**

|  |  |  |
|--|--|--|
| Fannie Mae Mortgage-Backed Securities <sup>(g)</sup> : |  |  |
|--|--|--|

|                 |        |            |
|-----------------|--------|------------|
| 3.00%, 05/01/30 | 17,871 | 17,889,452 |
|-----------------|--------|------------|

|                            |     |         |
|----------------------------|-----|---------|
| 5.00%, 07/01/20 - 08/01/23 | 603 | 612,813 |
|----------------------------|-----|---------|

18,502,265

**Total U.S. Government Sponsored Agency Securities 4.4%**  
(Cost \$27,719,427)

26,875,541

*Shares*

**Warrants 0.0%**

**Metals & Mining 0.0%**

|  |       |
|--|-------|
| AFGlobal Corp. (Expires 12/20/20) <sup>(a)</sup> | 2,542 |
|--|-------|

**Software 0.0%**

|   |       |
|---|-------|
| HMH Holdings/EduMedia (Issued/exercisable 03/09/10, 19 Shares for 1 Warrant, Expires 06/22/19, Strike Price \$42.27) <sup>(a)</sup> | 3,100 |
|---|-------|

**Total Warrants 0.0%**  
(Cost \$31)

**Total Long-Term Investments 140.6%**  
(Cost \$873,706,754)

865,350,801



Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

(Percentages shown are based on Net Assets)

| <i>Security</i>   | <i>Shares</i> | <i>Value</i>   |
|---|---------------|----------------|
| <b>Short-Term Securities 0.3%</b>   |               |                |
| BlackRock Liquidity Funds, T-Fund, Institutional Class, 1.63% <sup>(s)(t)</sup> | 1,753,744     | \$ 1,753,744   |
| <b>Total Short-Term Securities 0.3%</b>   |               |                |
| (Cost \$1,753,744)  |               | 1,753,744      |
| <b>Options Purchased 0.0%</b>   |               |                |
| (Cost \$76,748)   |               | 12,938         |
| <b>Total Investments 140.9%</b>   |               |                |
| (Cost \$875,537,246)  |               | 867,117,483    |
| <b>Liabilities in Excess of Other Assets (40.9)%</b>                            |               | (251,507,760)  |
| <b>Net Assets 100.0%</b>  |               | \$ 615,609,723 |

(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) Floating 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. 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) 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.

(j) Issuer filed for bankruptcy and/or is in default.

(k) Convertible security.

(l) When-issued security.

(m) Perpetual security with no stated maturity date.

(n) Zero-coupon bond.

(o) 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.

(p) 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.

(q) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.

(r) Restricted security as to resale, excluding 144A securities. As of period end, the Fund held restricted securities with a current value of \$54,734 and an original cost of \$11,497, which was less than 0.01% of its net assets.

(s) Annualized 7-day yield as of period end.

Schedule of Investments (unaudited) (continued)

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

May 31, 2018

(t) During the period ended May 31, 2018, investments in issuers considered to be affiliates of the Fund for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, and/or related parties of the Fund were as follows:

|  | <i>Shares</i>   |                             | <i>Shares</i>  |                 | <i>Value at<br/>05/31/18</i> | <i>Income</i> | <i>Gain (Loss)</i> | <i>Change<br/>in<br/>Unrealized<br/>Net<br/>Appreciation<br/>(Depreciation)</i> |
|--|-----------------|-----------------------------|----------------|-----------------|------------------------------|---------------|--------------------|---|
|  | <i>Held at</i>  |                             | <i>Held at</i> |                 |                              |               |                    |   |
|  | <i>08/31/17</i> | <i>Shares<br/>Purchased</i> | <i>Sold</i>    | <i>05/31/18</i> |                              |               |                    |   |
| <i>Affiliate</i>   |                 |                             |                |                 |                              |               |                    |   |
| BlackRock<br>Liquidity<br>Funds, T-Fund,<br>Institutional<br>Class | 1,298,832       | 454,912 <sup>(a)</sup>      |                | 1,753,744       | \$ 1,753,744                 | \$ 66,752     | \$ 28              | \$  |
| iShares iBoxx<br>\$ High Yield<br>Corporate<br>Bond ETF            |                 | 55,000                      | (55,000)       |                 |                              | 34,789        | (26,356)           |   |
|  |                 |                             |                |                 | \$ 1,753,744                 | \$ 101,541    | \$ (26,328)        | \$  |

(a) Represents net shares purchased.

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

**Portfolio Abbreviations**

- ABS Asset-Backed Security
- CLO Collateralized Loan Obligation
- ETF Exchange-Traded Fund
- EUR Euro
- FHLMC Federal Home Loan Mortgage Corp.
- FNMA Federal National Mortgage Association
- GBP British Pound
- LIBOR London Interbank Offered Rate
- MSCI Morgan Stanley Capital International
- MTN Medium-Term Note



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MXN Mexican Peso  
 NZD New Zealand Dollar  
 OTC Over-the-Counter  
 PIK Payment-In-Kind  
 SEK Swedish Krona  
 SO Special Obligation  
 SPDR Standard & Poor's Depository Receipts  
 USD U.S. Dollar

**Reverse Repurchase Agreements**

| Counterparty                   | Interest Rate | Trade Maturity |                     | Face Value | Including Accrued Interest | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreements <sup>(a)</sup> |
|--------------------------------|---------------|----------------|---------------------|------------|----------------------------|--|---|
|                                |               | Date           | Date <sup>(a)</sup> |            |                            |  |   |
| Deutsche Bank Securities, Inc. | 2.45%         | 08/10/17       | Open                | \$ 193,000 | \$ 196,334                 | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 08/23/17       | Open                | 120,840    | 122,856                    | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 09/12/17       | Open                | 385,950    | 392,012                    | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 09/12/17       | Open                | 589,155    | 598,408                    | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 09/12/17       | Open                | 428,750    | 435,484                    | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 09/27/17       | Open                | 709,520    | 720,048                    | Corporate Bonds                        | Open/Demand   |
| Deutsche Bank Securities, Inc. | 2.45%         | 10/04/17       | Open                | 417,000    | 423,030                    | Foreign Agency Obligations             | Open/Demand   |
| Deutsche Bank Securities, Inc. | 2.45%         | 10/04/17       | Open                | 896,000    | 908,956                    | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 10/04/17       | Open                | 340,425    | 345,347                    | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 10/10/17       | Open                | 151,200    | 153,337                    | Corporate Bonds                        | Open/Demand   |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

## Reverse Repurchase Agreements (continued)

| Counterparty                   | Interest Rate | Trade Maturity |                     | Face Value | Face Value Including |  | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreements <sup>(a)</sup> |
|--------------------------------|---------------|----------------|---------------------|------------|----------------------|--|--|---|
|                                |               | Date           | Date <sup>(a)</sup> |            | Accrued Interest     |  |  |   |
| RBC Capital Markets LLC        | 2.45%         | 10/12/17       | Open                | \$ 320,625 | \$ 325,122           |  | Corporate Bonds                        | Open/Demand   |
| Deutsche Bank Securities, Inc. | 2.45%         | 10/13/17       | Open                | 195,722    | 198,436              |  | Corporate Bonds                        | Open/Demand   |
| Deutsche Bank Securities, Inc. | 2.45%         | 10/13/17       | Open                | 93,000     | 94,304               |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 11/02/17       | Open                | 1,662,015  | 1,683,437            |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 11/06/17       | Open                | 283,920    | 287,518              |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 0.25%         | 11/08/17       | Open                | 261,398    | 261,514              |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 11/08/17       | Open                | 863,470    | 874,319              |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 11/08/17       | Open                | 491,620    | 497,797              |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 11/09/17       | Open                | 448,695    | 454,308              |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 11/10/17       | Open                | 101,783    | 103,039              |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 11/17/17       | Open                | 433,260    | 438,445              |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 11/29/17       | Open                | 89,380     | 90,401               |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 11/29/17       | Open                | 656,880    | 664,386              |  | Corporate Bonds                        | Open/Demand   |
| Deutsche Bank Securities, Inc. | 2.45%         | 11/30/17       | Open                | 250,000    | 252,843              |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 12/07/17       | Open                | 173,470    | 175,377              |  | Corporate Bonds                        | Open/Demand   |

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|                                |       |          |      |           |           |                 |             |
|--------------------------------|-------|----------|------|-----------|-----------|-----------------|-------------|
| RBC Capital Markets LLC        | 2.45% | 12/07/17 | Open | 431,955   | 436,704   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45% | 12/07/17 | Open | 259,500   | 262,353   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45% | 12/07/17 | Open | 253,590   | 256,378   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45% | 12/07/17 | Open | 176,580   | 178,521   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45% | 12/07/17 | Open | 167,500   | 169,341   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45% | 12/07/17 | Open | 269,765   | 272,731   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45% | 12/07/17 | Open | 362,180   | 366,161   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45% | 12/07/17 | Open | 389,550   | 393,832   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45% | 12/07/17 | Open | 491,250   | 496,650   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45% | 12/07/17 | Open | 277,530   | 280,581   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45% | 12/07/17 | Open | 445,050   | 449,942   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45% | 12/07/17 | Open | 160,500   | 162,264   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.30% | 12/14/17 | Open | 2,990,000 | 3,019,671 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/14/17 | Open | 345,000   | 348,695   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/14/17 | Open | 379,000   | 383,060   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.30% | 12/15/17 | Open | 2,712,000 | 2,739,150 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45% | 12/19/17 | Open | 240,425   | 242,927   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45% | 12/19/17 | Open | 262,975   | 265,711   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45% | 12/20/17 | Open | 489,880   | 494,977   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45% | 12/20/17 | Open | 500,067   | 505,270   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45% | 12/20/17 | Open | 463,937   | 468,765   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45% | 12/20/17 | Open | 476,000   | 480,953   | Corporate Bonds | Open/Demand |

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|                                |       |          |      |           |           |                 |             |
|--------------------------------|-------|----------|------|-----------|-----------|-----------------|-------------|
| RBC Capital Markets LLC        |       |          |      |           |           |                 |             |
| RBC Capital Markets LLC        | 2.45% | 12/20/17 | Open | 66,200    | 66,885    | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45% | 12/20/17 | Open | 106,275   | 107,374   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/26/17 | Open | 329,000   | 332,283   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/26/17 | Open | 128,000   | 129,277   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/26/17 | Open | 587,000   | 592,857   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/26/17 | Open | 1,504,000 | 1,519,007 | Capital Trusts  | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/26/17 | Open | 219,000   | 221,185   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/26/17 | Open | 1,485,000 | 1,499,817 | Capital Trusts  | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/26/17 | Open | 1,697,000 | 1,713,932 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/26/17 | Open | 2,111,000 | 2,132,063 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/26/17 | Open | 668,000   | 674,665   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/26/17 | Open | 1,287,000 | 1,299,841 | Capital Trusts  | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/26/17 | Open | 1,310,000 | 1,323,071 | Corporate Bonds | Open/Demand |
|                                | 2.45% | 12/26/17 | Open | 1,724,000 | 1,741,202 | Capital Trusts  | Open/Demand |

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|                                |       |          |      |           |           |                 |             |
|--------------------------------|-------|----------|------|-----------|-----------|-----------------|-------------|
| Deutsche Bank Securities, Inc. | 2.45% | 12/26/17 | Open | 2,122,000 | 2,143,173 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/26/17 | Open | 2,496,000 | 2,520,905 | Capital Trusts  | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.25% | 12/27/17 | Open | 298,000   | 298,149   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/27/17 | Open | 562,000   | 567,573   | Capital Trusts  | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/27/17 | Open | 286,000   | 288,836   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/27/17 | Open | 549,000   | 554,444   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/27/17 | Open | 539,000   | 544,345   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/27/17 | Open | 814,000   | 822,072   | Capital Trusts  | Open/Demand |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

## Reverse Repurchase Agreements (continued)

| Counterparty                   | Interest Rate | Trade Date | Maturity Date <sup>(a)</sup> | Face Value |                  | Including Accrued Interest | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreements <sup>(a)</sup> |
|--------------------------------|---------------|------------|------------------------------|------------|------------------|----------------------------|--|---|
|                                |               |            |                              | Face Value | Accrued Interest |                            |  |   |
| Deutsche Bank Securities, Inc. | 2.45%         | 12/27/17   | Open                         | \$ 945,000 | \$ 954,371       |                            | Corporate Bonds                        | Open/Demand   |
| Deutsche Bank Securities, Inc. | 2.45%         | 12/27/17   | Open                         | 922,000    | 931,143          |                            | Capital Trusts                         | Open/Demand   |
| Deutsche Bank Securities, Inc. | 2.45%         | 12/27/17   | Open                         | 307,000    | 310,044          |                            | Corporate Bonds                        | Open/Demand   |
| Deutsche Bank Securities, Inc. | 2.45%         | 12/27/17   | Open                         | 33,000     | 33,327           |                            | Corporate Bonds                        | Open/Demand   |
| Deutsche Bank Securities, Inc. | 2.45%         | 12/27/17   | Open                         | 1,007,000  | 1,016,986        |                            | Corporate Bonds                        | Open/Demand   |
| Deutsche Bank Securities, Inc. | 2.45%         | 12/27/17   | Open                         | 593,000    | 598,881          |                            | Corporate Bonds                        | Open/Demand   |
| Deutsche Bank Securities, Inc. | 2.45%         | 12/27/17   | Open                         | 636,215    | 642,524          |                            | Corporate Bonds                        | Open/Demand   |
| Deutsche Bank Securities, Inc. | 2.45%         | 12/27/17   | Open                         | 250,000    | 252,479          |                            | Corporate Bonds                        | Open/Demand   |
| Deutsche Bank Securities, Inc. | 2.45%         | 12/27/17   | Open                         | 397,000    | 400,937          |                            | Corporate Bonds                        | Open/Demand   |

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|                                |       |          |      |           |           |                 |             |
|--------------------------------|-------|----------|------|-----------|-----------|-----------------|-------------|
| Deutsche Bank Securities, Inc. | 2.45% | 12/27/17 | Open | 466,000   | 470,621   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/27/17 | Open | 416,000   | 420,125   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/27/17 | Open | 466,000   | 470,621   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/27/17 | Open | 161,000   | 162,597   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/27/17 | Open | 921,000   | 930,133   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/27/17 | Open | 298,000   | 300,955   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/27/17 | Open | 421,000   | 425,175   | Capital Trusts  | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/27/17 | Open | 162,000   | 163,607   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/27/17 | Open | 316,000   | 319,134   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/27/17 | Open | 992,000   | 1,001,837 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/27/17 | Open | 363,000   | 366,600   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/27/17 | Open | 333,000   | 336,302   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45% | 12/27/17 | Open | 1,145,000 | 1,156,355 | Corporate Bonds | Open/Demand |

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|  |         |          |      |         |         |                               |             |
|--|---------|----------|------|---------|---------|-------------------------------|-------------|
| Inc.<br>Deutsche<br>Bank<br>Securities,<br>Inc.      | 2.45%   | 12/27/17 | Open | 646,000 | 652,406 | Corporate Bonds               | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc.              | 2.45%   | 12/27/17 | Open | 854,000 | 862,469 | Capital Trusts                | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc.              | 2.45%   | 12/27/17 | Open | 214,000 | 216,122 | Corporate Bonds               | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc.              | 2.45%   | 12/27/17 | Open | 222,000 | 224,202 | Corporate Bonds               | Open/Demand |
| UBS Ltd.<br>Credit Suisse<br>Securities<br>(USA) LLC | 2.25%   | 01/04/18 | Open | 254,023 | 256,210 | Corporate Bonds               | Open/Demand |
| J.P. Morgan<br>Securities<br>LLC                     | (1.00)% | 01/08/18 | Open | 406,350 | 405,774 | Corporate Bonds               | Open/Demand |
| RBC Capital<br>Markets LLC                           | (0.05)% | 01/08/18 | Open | 223,650 | 223,483 | Corporate Bonds               | Open/Demand |
| RBC Capital<br>Markets LLC                           | 2.45%   | 01/08/18 | Open | 304,610 | 307,407 | Corporate Bonds               | Open/Demand |
| RBC Capital<br>Markets LLC                           | 2.45%   | 01/08/18 | Open | 530,245 | 535,114 | Corporate Bonds               | Open/Demand |
| RBC Capital<br>Markets LLC                           | 2.45%   | 01/08/18 | Open | 263,984 | 266,424 | Corporate Bonds               | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc.              | 2.50%   | 01/09/18 | Open | 608,000 | 613,666 | Corporate Bonds               | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc.              | 2.50%   | 01/09/18 | Open | 585,000 | 590,452 | Corporate Bonds               | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc.              | 2.50%   | 01/09/18 | Open | 589,000 | 594,489 | Corporate Bonds               | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc.              | 2.50%   | 01/09/18 | Open | 675,000 | 681,333 | Foreign Agency<br>Obligations | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc.              | 2.50%   | 01/09/18 | Open | 610,000 | 615,723 | Capital Trusts                | Open/Demand |
|  | 1.25%   | 01/09/18 | Open | 248,369 | 249,459 | Corporate Bonds               | Open/Demand |



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|                                |         |          |      |           |           |                 |             |
|--------------------------------|---------|----------|------|-----------|-----------|-----------------|-------------|
| J.P. Morgan Securities LLC     |         |          |      |           |           |                 |             |
| Barclays Capital, Inc.         | 2.25%   | 01/11/18 | Open | 54,366    | 54,813    | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45%   | 01/11/18 | Open | 357,525   | 360,743   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45%   | 01/11/18 | Open | 504,885   | 509,429   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.09%   | 01/19/18 | Open | 216,788   | 218,324   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.09%   | 01/19/18 | Open | 532,950   | 536,728   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.09%   | 01/19/18 | Open | 131,950   | 132,885   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.09%   | 01/19/18 | Open | 316,200   | 318,442   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.09%   | 01/24/18 | Open | 147,580   | 148,603   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | (0.25)% | 01/25/18 | Open | 128,000   | 127,833   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | (0.50)% | 01/25/18 | Open | 88,000    | 87,808    | Corporate Bonds | Open/Demand |
| BNP Paribas S.A.               | 2.07%   | 01/26/18 | Open | 385,000   | 387,565   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45%   | 01/29/18 | Open | 1,398,837 | 1,409,974 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45%   | 01/29/18 | Open | 1,783,359 | 1,797,448 | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45%   | 01/29/18 | Open | 355,380   | 358,188   | Corporate Bonds | Open/Demand |
| Deutsche Bank Securities, Inc. | 2.45%   | 01/29/18 | Open | 814,348   | 820,782   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45%   | 01/29/18 | Open | 80,010    | 80,642    | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45%   | 01/29/18 | Open | 281,880   | 284,107   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.45%   | 01/29/18 | Open | 491,612   | 495,496   | Corporate Bonds | Open/Demand |

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|                            |       |          |      |         |         |                 |             |
|----------------------------|-------|----------|------|---------|---------|-----------------|-------------|
| RBC Capital<br>Markets LLC | 2.09% | 01/30/18 | Open | 141,075 | 142,010 | Corporate Bonds | Open/Demand |
|----------------------------|-------|----------|------|---------|---------|-----------------|-------------|

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

## Reverse Repurchase Agreements (continued)

| Counterparty                   | Interest Rate | Trade Maturity |                     | Face Value   |                  | Including | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreements <sup>(a)</sup> |
|--------------------------------|---------------|----------------|---------------------|--------------|------------------|-----------|--|---|
|                                |               | Date           | Date <sup>(a)</sup> | Face Value   | Accrued Interest |           |  |   |
| RBC Capital Markets LLC        | 2.09%         | 01/30/18       | Open                | \$ 1,785,600 | \$ 1,797,437     |           | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.09%         | 01/30/18       | Open                | 288,225      | 290,136          |           | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 01/30/18       | Open                | 470,250      | 473,936          |           | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 01/30/18       | Open                | 425,100      | 428,432          |           | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 01/30/18       | Open                | 163,350      | 164,630          |           | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 01/30/18       | Open                | 1,361,160    | 1,371,830        |           | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 01/30/18       | Open                | 260,580      | 262,623          |           | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 01/30/18       | Open                | 878,805      | 885,694          |           | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 01/30/18       | Open                | 343,400      | 346,092          |           | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 01/30/18       | Open                | 167,500      | 168,813          |           | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 01/30/18       | Open                | 914,760      | 921,931          |           | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 01/30/18       | Open                | 113,738      | 114,629          |           | Corporate Bonds                        | Open/Demand   |
| Barclays Capital, Inc.         | (1.25)%       | 02/01/18       | Open                | 195,911      | 195,141          |           | Corporate Bonds                        | Open/Demand   |
| Deutsche Bank Securities, Inc. | 2.45%         | 02/02/18       | Open                | 872,160      | 878,731          |           | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | 2.45%         | 02/05/18       | Open                | 112,095      | 112,933          |           | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC        | (1.00)%       | 02/08/18       | Open                | 259,200      | 258,394          |           | Corporate Bonds                        | Open/Demand   |
| Deutsche Bank                  | 2.45%         | 02/09/18       | Open                | 416,000      | 419,032          |           | Corporate Bonds                        | Open/Demand   |

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|   |       |          |      |           |           |                 |             |
|---|-------|----------|------|-----------|-----------|-----------------|-------------|
| Securities,<br>Inc.<br>RBC Capital<br>Markets LLC                     | 2.45% | 02/20/18 | Open | 343,224   | 345,453   | Corporate Bonds | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc.<br>RBC Capital<br>Markets LLC | 2.15% | 02/21/18 | Open | 317,072   | 318,887   | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC  | 2.09% | 02/21/18 | Open | 1,203,692 | 1,210,256 | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC  | 2.09% | 02/21/18 | Open | 1,478,071 | 1,486,131 | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC  | 2.45% | 02/21/18 | Open | 904,240   | 910,168   | Corporate Bonds | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc.<br>Deutsche<br>Bank           | 2.50% | 02/27/18 | Open | 418,000   | 420,615   | Corporate Bonds | Open/Demand |
| Securities,<br>Inc.<br>Deutsche<br>Bank                               | 2.50% | 03/15/18 | Open | 225,000   | 226,197   | Corporate Bonds | Open/Demand |
| Securities,<br>Inc.<br>Deutsche<br>Bank                               | 2.50% | 03/15/18 | Open | 205,000   | 206,090   | Corporate Bonds | Open/Demand |
| Securities,<br>Inc.<br>Deutsche<br>Bank                               | 2.45% | 03/16/18 | Open | 343,820   | 345,528   | Corporate Bonds | Open/Demand |
| Securities,<br>Inc.<br>J.P. Morgan<br>Securities<br>LLC               | 2.50% | 03/20/18 | Open | 571,000   | 573,823   | Corporate Bonds | Open/Demand |
| J.P. Morgan<br>Securities<br>LLC                                      | 1.60% | 03/20/18 | Open | 386,194   | 387,408   | Corporate Bonds | Open/Demand |
| J.P. Morgan<br>Securities<br>LLC                                      | 1.60% | 03/20/18 | Open | 559,913   | 561,549   | Corporate Bonds | Open/Demand |
| J.P. Morgan<br>Securities<br>LLC                                      | 1.90% | 03/20/18 | Open | 314,035   | 315,211   | Corporate Bonds | Open/Demand |
| Barclays<br>Capital, Inc.<br>Deutsche<br>Bank                         | 2.25% | 03/22/18 | Open | 8,426     | 8,462     | Corporate Bonds | Open/Demand |
| Securities,<br>Inc.<br>Deutsche<br>Bank                               | 2.50% | 03/23/18 | Open | 213,000   | 213,991   | Corporate Bonds | Open/Demand |
| Deutsche<br>Bank  | 2.50% | 03/23/18 | Open | 348,000   | 349,619   | Corporate Bonds | Open/Demand |

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|   |       |          |      |           |           |                 |             |
|---|-------|----------|------|-----------|-----------|-----------------|-------------|
| Securities,<br>Inc.<br>Deutsche<br>Bank<br>Securities,<br>Inc.        | 2.50% | 03/23/18 | Open | 399,000   | 400,856   | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC<br>Deutsche<br>Bank<br>Securities,<br>Inc. | 2.45% | 03/23/18 | Open | 401,850   | 403,682   | Corporate Bonds | Open/Demand |
| Barclays<br>Capital, Inc.   | 2.50% | 03/26/18 | Open | 178,000   | 178,816   | Corporate Bonds | Open/Demand |
| Barclays<br>Capital, Inc.   | 2.50% | 03/29/18 | Open | 330,750   | 332,220   | Capital Trusts  | Open/Demand |
| Barclays<br>Capital, Inc.   | 2.50% | 03/29/18 | Open | 465,649   | 467,718   | Corporate Bonds | Open/Demand |
| Barclays<br>Capital, Inc.   | 2.50% | 03/29/18 | Open | 468,060   | 470,140   | Corporate Bonds | Open/Demand |
| Barclays<br>Capital, Inc.   | 2.50% | 03/29/18 | Open | 493,450   | 495,643   | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC<br>BNP Paribas<br>S.A.                     | 2.09% | 03/29/18 | Open | 1,398,750 | 1,403,947 | Corporate Bonds | Open/Demand |
| Credit Suisse<br>Securities<br>(USA) LLC                              | 1.96% | 04/09/18 | Open | 99,000    | 99,280    | Corporate Bonds | Open/Demand |
| Credit Suisse<br>Securities<br>(USA) LLC                              | 2.00% | 04/10/18 | Open | 910,963   | 913,544   | Corporate Bonds | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc.                               | 2.00% | 04/10/18 | Open | 1,270,750 | 1,274,350 | Corporate Bonds | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc.                               | 2.45% | 04/10/18 | Open | 221,000   | 221,767   | Corporate Bonds | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc.                               | 2.45% | 04/10/18 | Open | 916,000   | 919,179   | Corporate Bonds | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc.                               | 2.45% | 04/10/18 | Open | 461,000   | 462,600   | Corporate Bonds | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc.                               | 2.45% | 04/10/18 | Open | 213,000   | 213,739   | Corporate Bonds | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc.                               | 2.45% | 04/10/18 | Open | 127,000   | 127,441   | Corporate Bonds | Open/Demand |
|   | 2.45% | 04/10/18 | Open | 456,000   | 457,583   | Corporate Bonds | Open/Demand |

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|                                |       |          |      |           |           |                 |             |
|--------------------------------|-------|----------|------|-----------|-----------|-----------------|-------------|
| Deutsche Bank Securities, Inc. | 2.45% | 04/10/18 | Open | 1,023,000 | 1,026,551 | Capital Trusts  | Open/Demand |
| Deutsche Bank Securities, Inc. |       |          |      |           |           |                 |             |
| HSBC Securities (USA), Inc.    | 2.00% | 04/10/18 | Open | 2,666,000 | 2,673,554 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.09% | 04/10/18 | Open | 419,413   | 420,654   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.09% | 04/10/18 | Open | 272,975   | 273,783   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.09% | 04/10/18 | Open | 524,475   | 526,028   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.09% | 04/10/18 | Open | 254,375   | 255,128   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC        | 2.09% | 04/10/18 | Open | 97,000    | 97,287    | Corporate Bonds | Open/Demand |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

## Reverse Repurchase Agreements (continued)

| Counterparty            | Interest Rate | Trade Maturity |                     | Face Value | Face Value Including |  | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreements <sup>(a)</sup> |
|-------------------------|---------------|----------------|---------------------|------------|----------------------|--|--|---|
|                         |               | Date           | Date <sup>(a)</sup> |            | Accrued Interest     |  |  |   |
| RBC Capital Markets LLC | 2.09%         | 04/10/18       | Open                | \$ 39,100  | \$ 39,216            |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC | 2.09%         | 04/10/18       | Open                | 486,200    | 487,640              |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC | 2.45%         | 04/10/18       | Open                | 54,293     | 54,481               |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC | 2.45%         | 04/10/18       | Open                | 256,035    | 256,924              |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC | 2.45%         | 04/10/18       | Open                | 318,308    | 319,412              |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC | 2.45%         | 04/10/18       | Open                | 100,215    | 100,563              |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC | 2.45%         | 04/10/18       | Open                | 1,029,350  | 1,032,923            |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC | 2.45%         | 04/10/18       | Open                | 234,900    | 235,715              |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC | 2.45%         | 04/10/18       | Open                | 711,480    | 713,949              |  | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC | 2.45%         | 04/10/18       | Open                | 182,000    | 182,632              |  | Corporate Bonds                        | Open/Demand   |
| BNP Paribas S.A.        | 2.11%         | 04/11/18       | Open                | 360,360    | 361,416              |  | Corporate Bonds                        | Open/Demand   |
| BNP Paribas S.A.        | 2.25%         | 04/11/18       | Open                | 665,635    | 667,715              |  | Corporate Bonds                        | Open/Demand   |
| BNP Paribas S.A.        | 2.25%         | 04/11/18       | Open                | 560,805    | 562,558              |  | Corporate Bonds                        | Open/Demand   |
| BNP Paribas S.A.        | 2.30%         | 04/11/18       | Open                | 1,357,720  | 1,362,057            |  | Corporate Bonds                        | Open/Demand   |
| BNP Paribas S.A.        | 2.46%         | 04/11/18       | Open                | 860,843    | 863,784              |  | Corporate Bonds                        | Open/Demand   |
| BNP Paribas S.A.        | 2.46%         | 04/11/18       | Open                | 914,890    | 918,016              |  | Corporate Bonds                        | Open/Demand   |
| BNP Paribas S.A.        | 2.46%         | 04/11/18       | Open                | 222,369    | 223,129              |  | Corporate Bonds                        | Open/Demand   |
| BNP Paribas S.A.        | 2.46%         | 04/11/18       | Open                | 549,540    | 551,418              |  | Corporate Bonds                        | Open/Demand   |

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|                            |       |          |      |           |           |                 |             |
|----------------------------|-------|----------|------|-----------|-----------|-----------------|-------------|
| BNP Paribas<br>S.A.        | 2.46% | 04/11/18 | Open | 1,049,450 | 1,053,036 | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC | 2.45% | 04/11/18 | Open | 377,715   | 379,000   | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC | 2.45% | 04/11/18 | Open | 323,578   | 324,679   | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC | 2.45% | 04/11/18 | Open | 204,233   | 204,927   | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC | 2.45% | 04/11/18 | Open | 264,960   | 265,862   | Corporate Bonds | Open/Demand |
| Barclays<br>Capital, Inc.  | 2.00% | 04/12/18 | Open | 2,148,938 | 2,154,787 | Corporate Bonds | Open/Demand |
| Barclays<br>Capital, Inc.  | 2.00% | 04/12/18 | Open | 612,625   | 614,293   | Corporate Bonds | Open/Demand |
| Barclays<br>Capital, Inc.  | 2.25% | 04/12/18 | Open | 1,197,625 | 1,201,293 | Corporate Bonds | Open/Demand |
| Barclays<br>Capital, Inc.  | 2.25% | 04/12/18 | Open | 590,441   | 592,249   | Corporate Bonds | Open/Demand |
| Barclays<br>Capital, Inc.  | 2.25% | 04/12/18 | Open | 560,745   | 562,462   | Corporate Bonds | Open/Demand |
| Barclays<br>Capital, Inc.  | 2.25% | 04/12/18 | Open | 592,311   | 594,125   | Corporate Bonds | Open/Demand |
| Barclays<br>Capital, Inc.  | 2.25% | 04/12/18 | Open | 501,000   | 502,534   | Corporate Bonds | Open/Demand |
| Barclays<br>Capital, Inc.  | 2.25% | 04/12/18 | Open | 723,669   | 725,885   | Corporate Bonds | Open/Demand |
| Barclays<br>Capital, Inc.  | 2.25% | 04/12/18 | Open | 576,200   | 577,965   | Corporate Bonds | Open/Demand |
| Barclays<br>Capital, Inc.  | 2.25% | 04/12/18 | Open | 582,233   | 584,016   | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC | 2.09% | 04/12/18 | Open | 619,125   | 620,886   | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC | 2.09% | 04/12/18 | Open | 1,693,125 | 1,697,941 | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC | 2.09% | 04/12/18 | Open | 651,563   | 653,416   | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC | 2.09% | 04/12/18 | Open | 245,438   | 246,136   | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC | 2.09% | 04/12/18 | Open | 1,167,188 | 1,170,508 | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC | 2.09% | 04/12/18 | Open | 1,414,875 | 1,418,900 | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC | 2.09% | 04/12/18 | Open | 2,062,500 | 2,068,367 | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC | 2.45% | 04/12/18 | Open | 290,308   | 291,276   | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC | 2.45% | 04/12/18 | Open | 2,267,375 | 2,274,936 | Corporate Bonds | Open/Demand |
| RBC Capital<br>Markets LLC | 2.45% | 04/12/18 | Open | 557,925   | 559,786   | Corporate Bonds | Open/Demand |
|                            | 2.45% | 04/16/18 | Open | 503,000   | 504,540   | Corporate Bonds | Open/Demand |



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|   |       |          |      |         |         |                 |             |  |
|---|-------|----------|------|---------|---------|-----------------|-------------|--|
| Deutsche<br>Bank<br>Securities,<br>Inc. |       |          |      |         |         |                 |             |  |
| Barclays<br>Capital, Inc.               | 2.25% | 04/17/18 | Open | 575,104 | 576,685 | Corporate Bonds | Open/Demand |  |
| Barclays<br>Capital, Inc.               | 2.25% | 04/17/18 | Open | 491,619 | 492,971 | Corporate Bonds | Open/Demand |  |
| Barclays<br>Capital, Inc.               | 2.25% | 04/17/18 | Open | 514,750 | 516,166 | Corporate Bonds | Open/Demand |  |
| Barclays<br>Capital, Inc.               | 2.25% | 04/17/18 | Open | 662,613 | 664,435 | Corporate Bonds | Open/Demand |  |
| Barclays<br>Capital, Inc.               | 2.25% | 04/17/18 | Open | 522,460 | 523,897 | Corporate Bonds | Open/Demand |  |
| Barclays<br>Capital, Inc.               | 2.25% | 04/17/18 | Open | 452,800 | 454,045 | Corporate Bonds | Open/Demand |  |
| Barclays<br>Capital, Inc.               | 2.25% | 04/17/18 | Open | 410,486 | 411,615 | Corporate Bonds | Open/Demand |  |
| Barclays<br>Capital, Inc.               | 2.25% | 04/19/18 | Open | 180,593 | 181,067 | Corporate Bonds | Open/Demand |  |
| Deutsche<br>Bank<br>Securities,<br>Inc. | 2.50% | 04/19/18 | Open | 130,000 | 130,379 | Corporate Bonds | Open/Demand |  |
| Barclays<br>Capital, Inc.               | 2.25% | 04/20/18 | Open | 775,368 | 777,257 | Corporate Bonds | Open/Demand |  |
| RBC Capital<br>Markets LLC              | 2.45% | 04/20/18 | Open | 428,040 | 429,176 | Corporate Bonds | Open/Demand |  |
| Deutsche<br>Bank<br>Securities,<br>Inc. | 2.50% | 04/24/18 | Open | 165,000 | 165,424 | Corporate Bonds | Open/Demand |  |
| RBC Capital<br>Markets LLC              | 2.45% | 04/30/18 | Open | 215,040 | 215,494 | Corporate Bonds | Open/Demand |  |
| Barclays<br>Capital, Inc.               | 2.25% | 05/01/18 | Open | 703,313 | 704,631 | Corporate Bonds | Open/Demand |  |
| Barclays<br>Capital, Inc.               | 2.25% | 05/01/18 | Open | 402,814 | 403,569 | Corporate Bonds | Open/Demand |  |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

## Reverse Repurchase Agreements (continued)

| Counterparty                | Interest Rate | Trade Date | Maturity Date <sup>(a)</sup> | Face Value |                            | Type of Non-Cash Underlying Collateral      | Remaining Contractual Maturity of the Agreements <sup>(a)</sup> |
|-----------------------------|---------------|------------|------------------------------|------------|----------------------------|---|---|
|                             |               |            |                              | Face Value | Including Accrued Interest |   |   |
| Barclays Capital, Inc.      | 2.25%         | 05/02/18   | Open                         | \$ 370,414 | \$ 371,085                 | Corporate Bonds                             | Open/Demand   |
| RBC Capital Markets LLC     | 2.45%         | 05/03/18   | Open                         | 171,720    | 172,047                    | Corporate Bonds                             | Open/Demand   |
| UBS Ltd.                    | 2.00%         | 05/03/18   | Open                         | 877,725    | 879,090                    | Corporate Bonds                             | Open/Demand   |
| Barclays Capital, Inc.      | 2.25%         | 05/08/18   | Open                         | 420,056    | 420,660                    | Corporate Bonds                             | Open/Demand   |
| RBC Capital Markets LLC     | 2.45%         | 05/08/18   | Open                         | 146,850    | 147,080                    | Corporate Bonds                             | Open/Demand   |
| HSBC Securities (USA), Inc. | 1.89%         | 05/10/18   | 6/13/18                      | 478,000    | 478,452                    | U.S. Government Sponsored Agency Securities | Up to 30 Days   |
| HSBC Securities (USA), Inc. | 1.89%         | 05/10/18   | 6/13/18                      | 98,000     | 98,093                     | U.S. Government Sponsored Agency Securities | Up to 30 Days   |
| Barclays Capital, Inc.      | 2.25%         | 05/10/18   | Open                         | 221,588    | 221,878                    | Corporate Bonds                             | Open/Demand   |
| BNP Paribas S.A.            | 2.46%         | 05/11/18   | Open                         | 421,655    | 422,174                    | Corporate Bonds                             | Open/Demand   |
| HSBC Securities (USA), Inc. | 1.92%         | 05/15/18   | 6/18/18                      | 17,248,000 | 17,261,798                 | U.S. Government Sponsored Agency Securities | Up to 30 Days   |
| J.P. Morgan Securities LLC  | 2.20%         | 05/18/18   | 6/01/18                      | 4,172,585  | 4,176,155                  | U.S. Government Sponsored Agency Securities | Up to 30 Days   |
| Barclays Capital, Inc.      | (1.00)%       | 05/18/18   | Open                         | 106,313    | 106,271                    | Corporate Bonds                             | Open/Demand   |
| Barclays Capital, Inc.      | (1.50)%       | 05/18/18   | Open                         | 101,035    | 100,976                    | Corporate Bonds                             | Open/Demand   |
| Barclays Capital, Inc.      | 2.25%         | 05/21/18   | Open                         | 349,504    | 349,722                    | Corporate Bonds                             | Open/Demand   |
| RBC Capital Markets LLC     | 2.45%         | 05/21/18   | Open                         | 511,700    | 512,048                    | Corporate Bonds                             | Open/Demand   |
| Barclays Capital, Inc.      | (1.00)%       | 05/22/18   | Open                         | 78,490     | 78,470                     | Corporate Bonds                             | Open/Demand   |
|                             |               | 05/23/18   | Open                         | 129,870    | 129,870                    | Corporate Bonds                             | Open/Demand   |

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|   |         |          |      |           |           |                               |             |
|---|---------|----------|------|-----------|-----------|-------------------------------|-------------|
| Barclays<br>Capital, Inc.               | 0.75%   | 05/23/18 | Open | 209,100   | 209,135   | Corporate Bonds               | Open/Demand |
| Barclays<br>Capital, Inc.               | (1.50)% | 05/23/18 | Open | 276,760   | 276,576   | Capital Trusts                | Open/Demand |
| Barclays<br>Capital, Inc.               | 2.50%   | 05/23/18 | Open | 389,856   | 390,073   | Corporate Bonds               | Open/Demand |
| Barclays<br>Capital, Inc.               | 2.50%   | 05/23/18 | Open | 342,500   | 342,690   | Corporate Bonds               | Open/Demand |
| Barclays<br>Capital, Inc.               | 2.50%   | 05/23/18 | Open | 468,825   | 469,085   | Corporate Bonds               | Open/Demand |
| Barclays<br>Capital, Inc.               | 2.50%   | 05/23/18 | Open | 551,460   | 551,766   | Corporate Bonds               | Open/Demand |
| Barclays<br>Capital, Inc.               | 2.50%   | 05/23/18 | Open | 627,631   | 627,980   | Corporate Bonds               | Open/Demand |
| Barclays<br>Capital, Inc.               | 2.50%   | 05/23/18 | Open | 302,400   | 302,568   | Corporate Bonds               | Open/Demand |
| BNP Paribas<br>S.A.                     | 2.11%   | 05/23/18 | Open | 538,869   | 539,121   | Corporate Bonds               | Open/Demand |
| BNP Paribas<br>S.A.                     | 2.32%   | 05/23/18 | Open | 502,548   | 502,807   | Corporate Bonds               | Open/Demand |
| BNP Paribas<br>S.A.                     | 2.32%   | 05/23/18 | Open | 490,806   | 491,059   | Corporate Bonds               | Open/Demand |
| BNP Paribas<br>S.A.                     | 2.46%   | 05/23/18 | Open | 1,335,653 | 1,336,383 | Corporate Bonds               | Open/Demand |
| BNP Paribas<br>S.A.                     | 2.70%   | 05/23/18 | Open | 230,400   | 230,538   | Foreign Agency<br>Obligations | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc. | 2.45%   | 05/23/18 | Open | 143,000   | 143,010   | Corporate Bonds               | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc. | 2.45%   | 05/23/18 | Open | 1,131,000 | 1,131,616 | Corporate Bonds               | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc. | 2.45%   | 05/23/18 | Open | 812,000   | 812,442   | Corporate Bonds               | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc. | 2.45%   | 05/23/18 | Open | 1,507,000 | 1,507,820 | Corporate Bonds               | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc. | 2.45%   | 05/23/18 | Open | 143,000   | 143,078   | Corporate Bonds               | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc. | 2.45%   | 05/23/18 | Open | 71,000    | 71,039    | Corporate Bonds               | Open/Demand |

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|   |       |          |      |           |           |                 |             |
|---|-------|----------|------|-----------|-----------|-----------------|-------------|
| Inc.<br>HSBC<br>Securities<br>(USA), Inc. | 2.00% | 05/23/18 | Open | 293,000   | 293,130   | Corporate Bonds | Open/Demand |
| HSBC<br>Securities<br>(USA), Inc.         | 2.00% | 05/23/18 | Open | 1,398,000 | 1,398,621 | Corporate Bonds | Open/Demand |
| HSBC<br>Securities<br>(USA), Inc.         | 2.00% | 05/23/18 | Open | 764,000   | 764,340   | Corporate Bonds | Open/Demand |
| HSBC<br>Securities<br>(USA), Inc.         | 2.00% | 05/23/18 | Open | 2,348,000 | 2,349,044 | Corporate Bonds | Open/Demand |
| HSBC<br>Securities<br>(USA), Inc.         | 2.00% | 05/23/18 | Open | 878,000   | 878,390   | Corporate Bonds | Open/Demand |
| HSBC<br>Securities<br>(USA), Inc.         | 2.00% | 05/23/18 | Open | 2,440,000 | 2,441,084 | Capital Trusts  | Open/Demand |
| HSBC<br>Securities<br>(USA), Inc.         | 2.00% | 05/23/18 | Open | 1,348,000 | 1,348,599 | Corporate Bonds | Open/Demand |
| HSBC<br>Securities<br>(USA), Inc.         | 2.00% | 05/23/18 | Open | 3,212,000 | 3,213,428 | Corporate Bonds | Open/Demand |
| HSBC<br>Securities<br>(USA), Inc.         | 2.25% | 05/23/18 | Open | 6,134,000 | 6,137,067 | Capital Trusts  | Open/Demand |
| HSBC<br>Securities<br>(USA), Inc.         | 2.25% | 05/23/18 | Open | 854,000   | 854,427   | Corporate Bonds | Open/Demand |
| HSBC<br>Securities<br>(USA), Inc.         | 2.25% | 05/23/18 | Open | 153,000   | 153,077   | Corporate Bonds | Open/Demand |
| HSBC<br>Securities<br>(USA), Inc.         | 2.25% | 05/23/18 | Open | 480,000   | 480,240   | Corporate Bonds | Open/Demand |
| HSBC<br>Securities<br>(USA), Inc.         | 2.25% | 05/23/18 | Open | 3,128,000 | 3,129,564 | Capital Trusts  | Open/Demand |
| HSBC<br>Securities<br>(USA), Inc.         | 2.25% | 05/23/18 | Open | 565,000   | 565,283   | Corporate Bonds | Open/Demand |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

## Reverse Repurchase Agreements (continued)

| Counterparty                       | Interest Rate | Trade Date | Maturity Date <sup>(a)</sup> | Face Value |                  | Including | Type of Non-Cash Underlying Collateral | Remaining Contractual Maturity of the Agreements <sup>(a)</sup> |
|------------------------------------|---------------|------------|------------------------------|------------|------------------|-----------|--|---|
|                                    |               |            |                              | Face Value | Accrued Interest |           |  |   |
| HSBC Securities (USA), Inc.        | 2.25%         | 05/23/18   | Open                         | \$ 425,000 | \$ 425,213       |           | Corporate Bonds                        | Open/Demand   |
| Barclays Capital, Inc.             | 2.25%         | 05/24/18   | Open                         | 4,393,750  | 4,395,672        |           | Capital Trusts                         | Open/Demand   |
| Barclays Capital, Inc.             | 2.50%         | 05/24/18   | Open                         | 488,991    | 489,229          |           | Corporate Bonds                        | Open/Demand   |
| Barclays Capital, Inc.             | 2.50%         | 05/24/18   | Open                         | 1,258,445  | 1,259,057        |           | Capital Trusts                         | Open/Demand   |
| BNP Paribas S.A.                   | 2.25%         | 05/24/18   | Open                         | 2,955,000  | 2,956,293        |           | Capital Trusts                         | Open/Demand   |
| BNP Paribas S.A.                   | 2.25%         | 05/24/18   | Open                         | 1,498,125  | 1,498,780        |           | Capital Trusts                         | Open/Demand   |
| Citigroup Global Markets, Inc.     | 0.25%         | 05/24/18   | Open                         | 317,188    | 317,203          |           | Corporate Bonds                        | Open/Demand   |
| Credit Suisse Securities (USA) LLC | 2.50%         | 05/24/18   | Open                         | 2,477,840  | 2,479,045        |           | Foreign Agency Obligations             | Open/Demand   |
| Credit Suisse Securities (USA) LLC | 2.50%         | 05/24/18   | Open                         | 1,840,720  | 1,841,615        |           | Foreign Agency Obligations             | Open/Demand   |
| HSBC Securities (USA), Inc.        | 2.25%         | 05/24/18   | Open                         | 835,000    | 835,365          |           | Corporate Bonds                        | Open/Demand   |
| RBC Capital Markets LLC            | 2.09%         | 05/24/18   | Open                         | 365,375    | 365,523          |           | Corporate Bonds                        | Open/Demand   |
| UBS Ltd.                           | 2.25%         | 05/24/18   | Open                         | 763,125    | 763,459          |           | Corporate Bonds                        | Open/Demand   |
| UBS Ltd.                           | 2.25%         | 05/24/18   | Open                         | 257,731    | 257,844          |           | Corporate Bonds                        | Open/Demand   |
| UBS Ltd.                           | 2.25%         | 05/24/18   | Open                         | 299,460    | 299,591          |           | Corporate Bonds                        | Open/Demand   |
| UBS Ltd.                           | 2.25%         | 05/24/18   | Open                         | 388,970    | 389,140          |           | Corporate Bonds                        | Open/Demand   |
| UBS Ltd.                           | 2.25%         | 05/24/18   | Open                         | 157,038    | 157,106          |           | Corporate Bonds                        | Open/Demand   |
| UBS Ltd.                           | 2.25%         | 05/24/18   | Open                         | 1,780,000  | 1,780,779        |           | Capital Trusts                         | Open/Demand   |
| Deutsche Bank Securities,          | 2.50%         | 05/25/18   | Open                         | 387,000    | 387,081          |           | Corporate Bonds                        | Open/Demand   |

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|   |       |          |      |           |           |                               |             |
|---|-------|----------|------|-----------|-----------|-------------------------------|-------------|
| Inc.<br>UBS Ltd.                        | 2.05% | 05/29/18 | Open | 3,181,500 | 3,181,862 | Foreign Agency<br>Obligations | Open/Demand |
| UBS Ltd.                                | 2.10% | 05/29/18 | Open | 3,038,475 | 3,045,892 | Foreign Agency<br>Obligations | Open/Demand |
| UBS<br>Securities<br>LLC                | 2.25% | 05/29/18 | Open | 2,008,545 | 2,008,796 | Corporate Bonds               | Open/Demand |
| UBS<br>Securities<br>LLC                | 2.25% | 05/29/18 | Open | 265,899   | 265,932   | Corporate Bonds               | Open/Demand |
| Barclays<br>Capital, Inc.               | 2.50% | 05/30/18 | Open | 285,525   | 285,545   | Corporate Bonds               | Open/Demand |
| BNP Paribas<br>S.A.                     | 2.30% | 05/30/18 | Open | 618,008   | 618,047   | Corporate Bonds               | Open/Demand |
| BNP Paribas<br>S.A.                     | 2.30% | 05/30/18 | Open | 755,370   | 755,418   | Corporate Bonds               | Open/Demand |
| BNP Paribas<br>S.A.                     | 2.46% | 05/30/18 | Open | 632,820   | 632,863   | Corporate Bonds               | Open/Demand |
| BNP Paribas<br>S.A.                     | 2.46% | 05/30/18 | Open | 626,850   | 626,893   | Corporate Bonds               | Open/Demand |
| BNP Paribas<br>S.A.                     | 2.46% | 05/30/18 | Open | 569,320   | 569,359   | Corporate Bonds               | Open/Demand |
| BNP Paribas<br>S.A.                     | 2.46% | 05/30/18 | Open | 384,683   | 384,709   | Corporate Bonds               | Open/Demand |
| BNP Paribas<br>S.A.                     | 2.46% | 05/30/18 | Open | 499,083   | 499,117   | Corporate Bonds               | Open/Demand |
| BNP Paribas<br>S.A.                     | 2.46% | 05/30/18 | Open | 519,030   | 519,065   | Foreign Agency<br>Obligations | Open/Demand |
| Citigroup<br>Global<br>Markets, Inc.    | 1.25% | 05/30/18 | Open | 14,220    | 14,220    | Corporate Bonds               | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc. | 2.45% | 05/30/18 | Open | 870,000   | 870,059   | Corporate Bonds               | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc. | 2.45% | 05/30/18 | Open | 848,000   | 848,058   | Corporate Bonds               | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc. | 2.45% | 05/30/18 | Open | 166,000   | 166,011   | Corporate Bonds               | Open/Demand |
| Deutsche<br>Bank<br>Securities,<br>Inc. | 2.45% | 05/30/18 | Open | 80,000    | 80,005    | Corporate Bonds               | Open/Demand |
| RBC Capital<br>Markets LLC              | 2.09% | 05/30/18 | Open | 413,250   | 413,274   | Corporate Bonds               | Open/Demand |
|   | 2.09% | 05/30/18 | Open | 1,385,700 | 1,385,780 | Corporate Bonds               | Open/Demand |

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|                         |       |          |      |           |           |                 |             |
|-------------------------|-------|----------|------|-----------|-----------|-----------------|-------------|
| RBC Capital Markets LLC |       |          |      |           |           |                 |             |
| RBC Capital Markets LLC | 2.09% | 05/30/18 | Open | 472,175   | 472,202   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.09% | 05/30/18 | Open | 335,700   | 335,719   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.09% | 05/30/18 | Open | 910,000   | 910,053   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.09% | 05/30/18 | Open | 94,500    | 94,505    | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.09% | 05/30/18 | Open | 360,000   | 360,021   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.09% | 05/30/18 | Open | 1,059,250 | 1,059,312 | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.09% | 05/30/18 | Open | 277,163   | 277,179   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.09% | 05/30/18 | Open | 366,563   | 366,584   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.09% | 05/30/18 | Open | 435,000   | 435,025   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.45% | 05/30/18 | Open | 399,500   | 399,527   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.45% | 05/30/18 | Open | 364,250   | 364,275   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.45% | 05/30/18 | Open | 284,970   | 284,989   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.45% | 05/30/18 | Open | 367,625   | 367,650   | Corporate Bonds | Open/Demand |
| RBC Capital Markets LLC | 2.45% | 05/30/18 | Open | 229,830   | 229,846   | Corporate Bonds | Open/Demand |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

## Reverse Repurchase Agreements (continued)

| Counterparty               | Interest Rate | Trade Date | Maturity Date <sup>(a)</sup> | Face Value     |                            | Type of Non-Cash Underlying Collateral      | Remaining Contractual Maturity of the Agreements <sup>(a)</sup> |
|----------------------------|---------------|------------|------------------------------|----------------|----------------------------|---|---|
|                            |               |            |                              | Face Value     | Including Accrued Interest |   |   |
| RBC Capital Markets LLC    | 2.45%         | 05/30/18   | Open                         | \$ 510,300     | \$ 510,335                 | Corporate Bonds                             | Open/Demand   |
| RBC Capital Markets LLC    | 2.45%         | 05/30/18   | Open                         | 386,400        | 386,426                    | Corporate Bonds                             | Open/Demand   |
| RBC Capital Markets LLC    | 2.45%         | 05/30/18   | Open                         | 676,450        | 676,496                    | Corporate Bonds                             | Open/Demand   |
| RBC Capital Markets LLC    | 2.45%         | 05/30/18   | Open                         | 657,000        | 657,045                    | Corporate Bonds                             | Open/Demand   |
| RBC Capital Markets LLC    | 2.45%         | 05/30/18   | Open                         | 782,898        | 782,951                    | Corporate Bonds                             | Open/Demand   |
| RBC Capital Markets LLC    | 2.45%         | 05/30/18   | Open                         | 1,401,120      | 1,401,215                  | Corporate Bonds                             | Open/Demand   |
| RBC Capital Markets LLC    | 2.45%         | 05/30/18   | Open                         | 608,003        | 608,044                    | Corporate Bonds                             | Open/Demand   |
| RBC Capital Markets LLC    | 2.45%         | 05/30/18   | Open                         | 206,625        | 206,639                    | Corporate Bonds                             | Open/Demand   |
| RBC Capital Markets LLC    | 2.45%         | 05/30/18   | Open                         | 727,578        | 727,627                    | Corporate Bonds                             | Open/Demand   |
| RBC Capital Markets LLC    | 2.45%         | 05/30/18   | Open                         | 889,200        | 889,261                    | Corporate Bonds                             | Open/Demand   |
| J.P. Morgan Securities LLC | 2.20%         | 05/31/18   | 6/15/18                      | 4,295,000      | 4,295,262                  | U.S. Government Sponsored Agency Securities | Up to 30 Days   |
| RBC Capital Markets LLC    | 2.45%         | 05/31/18   | Open                         | 586,250        | 586,290                    | Corporate Bonds                             | Open/Demand   |
| RBC Capital Markets LLC    | 2.45%         | 05/31/18   | Open                         | 1,107,064      | 1,107,157                  | Corporate Bonds                             | Open/Demand   |
| RBC Capital Markets LLC    | 2.45%         | 05/31/18   | Open                         | 258,390        | 258,390                    | Corporate Bonds                             | Open/Demand   |
| RBC Capital Markets LLC    | (3.00)%       | 05/31/18   | Open                         | 657,417        | 656,266                    | Corporate Bonds                             | Open/Demand   |
| Total                      |               |            |                              | \$ 256,958,717 | \$ 257,991,554             |   |   |



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

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

**Derivative Financial Instruments Outstanding as of Period End****Futures Contracts**

| <i>Description</i>                    | <i>Number of<br/>Contracts</i> | <i>Expiration<br/>Date</i> | <i>Notional<br/>Amount (000)</i> | <i>Value /<br/>Unrealized<br/>Appreciation<br/>(Depreciation)</i> |           |
|---------------------------------------|--------------------------------|----------------------------|----------------------------------|---|-----------|
|                                       |                                |                            |                                  |   |           |
| <i>Long Contracts:</i>                |                                |                            |                                  |   |           |
| Euro Stoxx 50 Index                   | 1                              | 06/15/18                   | \$ 40                            | \$  | 1,051     |
| Euro Stoxx 600 Index                  | 1                              | 06/15/18                   | 9                                |   | (791)     |
| Ultra Long U.S. Treasury Bond         | 6                              | 09/19/18                   | 957                              |   | 30,121    |
|                                       |                                |                            |                                  |   | 30,381    |
| <i>Short Contracts:</i>               |                                |                            |                                  |   |           |
| Euro Bund                             | 1                              | 06/07/18                   | \$ 155                           | \$  | (1,825)   |
| 10-Year U.S. Treasury Note            | 322                            | 09/19/18                   | 38,781                           |   | (284,765) |
| 10-Year U.S. Ultra Long Treasury Note | 75                             | 09/19/18                   | 9,626                            |   | 2,791     |
| Long Gilt Future                      | 1                              | 09/26/18                   | 164                              |   | (2,115)   |
| 2-Year U.S. Treasury Note             | 81                             | 09/28/18                   | 17,191                           |   | (44,310)  |
| 5-Year U.S. Treasury Note             | 131                            | 09/28/18                   | 14,920                           |   | 38,839    |
|                                       |                                |                            |                                  |   | (291,385) |
|                                       |                                |                            |                                  | \$  | (261,004) |

**Forward Foreign Currency Exchange Contracts**

| <i>Currency</i>  |            | <i>Currency</i> |            | <i>Counterparty</i>                    | <i>Settlement Date</i> | <i>Unrealized<br/>Appreciation<br/>(Depreciation)</i> |        |
|------------------|------------|-----------------|------------|--|------------------------|---|--------|
| <i>Purchased</i> |            | <i>Sold</i>     |            |  |                        |   |        |
| EUR              | 11,822,000 | USD             | 13,756,079 | Citibank N.A.                          | 06/04/18               | \$  | 64,436 |
| EUR              | 11,822,000 | USD             | 13,799,821 | Citibank N.A.                          | 06/04/18               |   | 20,695 |
| EUR              | 65,000     | USD             | 75,888     | Morgan Stanley & Co. International PLC | 06/04/18               |   | 101    |
| EUR              | 136,000    | USD             | 158,780    | Morgan Stanley & Co. International PLC | 06/04/18               |   | 211    |

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|     |            |     |            |  |          |         |
|-----|------------|-----|------------|--|----------|---------|
| EUR | 4,301,000  | USD | 5,021,418  | Morgan Stanley & Co. International PLC | 06/04/18 | 6,669   |
| GBP | 1,713,000  | USD | 2,275,892  | Citibank N.A.                          | 06/04/18 | 1,286   |
| USD | 115,458    | EUR | 98,000     | Citibank N.A.                          | 06/04/18 | 891     |
| USD | 14,439,627 | EUR | 11,822,000 | Citibank N.A.                          | 06/04/18 | 619,111 |
| USD | 22,602     | EUR | 19,000     | Deutsche Bank AG                       | 06/04/18 | 390     |
| USD | 162,516    | EUR | 136,000    | Deutsche Bank AG                       | 06/04/18 | 3,525   |
| USD | 425,157    | EUR | 354,000    | Morgan Stanley & Co. International PLC | 06/04/18 | 11,313  |
| USD | 34,719     | EUR | 29,000     | State Street Bank and Trust Co.        | 06/04/18 | 817     |
| USD | 78,698     | EUR | 65,000     | UBS AG                                 | 06/04/18 | 2,710   |
| USD | 203,295    | EUR | 172,000    | UBS AG                                 | 06/04/18 | 2,218   |
| USD | 5,243,706  | EUR | 4,331,000  | UBS AG                                 | 06/04/18 | 180,548 |
| USD | 2,279,403  | GBP | 1,713,000  | Citibank N.A.                          | 06/04/18 | 2,226   |
| USD | 2,392,564  | GBP | 1,713,000  | Citibank N.A.                          | 06/04/18 | 115,387 |
| USD | 7,918,849  | GBP | 5,747,000  | National Australia Bank Ltd.           | 06/04/18 | 279,071 |
| USD | 556,179    | MXN | 10,453,000 | State Street Bank and Trust Co.        | 06/04/18 | 32,079  |
| USD | 60,580     | NZD | 86,000     | Australia and New Zealand Bank Group   | 06/05/18 | 397     |
| USD | 7,657,389  | GBP | 5,747,000  | BNP Paribas S.A.                       | 07/05/18 | 5,312   |
| USD | 522,250    | MXN | 10,453,000 | Deutsche Bank AG                       | 07/05/18 | 974     |

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

## Forward Foreign Currency Exchange Contracts (continued)

| <i>Currency</i>  |            | <i>Currency</i> |            |   |          | <i>Unrealized</i>                     |           |              |
|------------------|------------|-----------------|------------|---|----------|---------------------------------------|-----------|--------------|
| <i>Purchased</i> |            | <i>Sold</i>     |            | <i>Counterparty</i>                       |          | <i>Settlement Date (Depreciation)</i> |           |              |
| USD              | 60,329     | NZD             | 86,000     | Australia and New Zealand Bank Group      | 07/05/18 | \$                                    | 145       |              |
| USD              | 4,720,000  | SEK             | 37,885,080 | Goldman Sachs International               | 07/25/18 |                                       | 406,966   |              |
|                  |            |                 |            |   |          |                                       |           | 1,757,478    |
| GBP              | 5,747,000  | USD             | 7,645,234  | BNP Paribas S.A.                          | 06/04/18 |                                       | (5,456)   |              |
| GBP              | 1,713,000  | USD             | 2,279,403  | Citibank N.A.                             | 06/04/18 |                                       | (2,226)   |              |
| USD              | 13,799,821 | EUR             | 11,822,000 | Citibank N.A.                             | 06/04/18 |                                       | (20,695)  |              |
| NZD              | 86,000     | USD             | 60,329     | Australia and New Zealand Bank Group      | 06/05/18 |                                       | (146)     |              |
| USD              | 13,789,772 | EUR             | 11,822,000 | Citibank N.A.                             | 07/05/18 |                                       | (64,555)  |              |
| USD              | 76,071     | EUR             | 65,000     | Morgan Stanley & Co. International<br>PLC | 07/05/18 |                                       | (103)     |              |
| USD              | 159,164    | EUR             | 136,000    | Morgan Stanley & Co. International<br>PLC | 07/05/18 |                                       | (216)     |              |
| USD              | 5,033,546  | EUR             | 4,301,000  | Morgan Stanley & Co. International<br>PLC | 07/05/18 |                                       | (6,841)   |              |
| USD              | 2,279,540  | GBP             | 1,713,000  | Citibank N.A.                             | 07/05/18 |                                       | (1,303)   |              |
| SEK              | 14,986,611 | USD             | 1,875,000  | Barclays Bank PLC                         | 07/25/18 |                                       | (168,847) |              |
| SEK              | 22,563,411 | USD             | 2,845,000  | Goldman Sachs International               | 07/25/18 |                                       | (276,264) |              |
|                  |            |                 |            |   |          |                                       |           | (546,652)    |
|                  |            |                 |            |   |          |                                       |           | \$ 1,210,826 |

## OTC Interest Rate Swaptions Purchased

| <i>Description</i>             | <i>Paid by the Fund</i> |                  | <i>Received by the Fund</i> |                  | <i>Counterparty</i>      | <i>Expiration Date</i> | <i>Exercise Rate</i> | <i>Notional Amount (000)</i> | <i>Value</i> |
|--------------------------------|-------------------------|------------------|-----------------------------|------------------|--------------------------|------------------------|----------------------|------------------------------|--------------|
|                                | <i>Rate</i>             | <i>Frequency</i> | <i>Rate</i>                 | <i>Frequency</i> |                          |                        |                      |                              |              |
| Year<br>Interest<br>Rate Swap, | 3.00                    | Semi-annual      | 3-Month LIBOR,              | Quarterly        | JPMorgan Chase Bank N.A. | 07/11/18               | 3.00                 | USD 5,000                    | \$ 12,9      |

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**OTC Options Purchased**

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

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Schedule of Investments (unaudited) (continued)

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

May 31, 2018

**Centrally Cleared Credit Default Swaps - Sell Protection**

| Reference Obligation/Index             | Financing     |             | Termination Date | Credit Rating <sup>(a)</sup> | Notional Amount (000) <sup>(b)</sup> | Value (Received) | Upfront Premium Unrealized |              |
|--|---------------|-------------|------------------|------------------------------|--------------------------------------|------------------|----------------------------|--------------|
|  | Rate Received | by the Fund |                  |                              |                                      |                  | Paid                       | Appreciation |
| Chesapeake Energy Corp.                | 5.00%         | Quarterly   | 12/20/21         | CCC+                         | USD 75                               | \$ 3,073         | \$ (2,237)                 | \$ 5,310     |
| Markit iTraxx XO, Series 29, Version 1 | 5.00%         | Quarterly   | 06/20/23         | BB-                          | EUR 230                              | 25,831           | 28,399                     | (2,568)      |
|  |               |             |                  |                              |                                      | \$ 28,904        | \$ 26,162                  | \$ 2,742     |

(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.

**Centrally Cleared Interest Rate Swaps**

| Paid by the Fund     | Received by the Fund |              | Effective Date | Termination Date | Notional Amount (000) | Value (Received) | Upfront Premium Unrealized |              |
|----------------------|----------------------|--------------|----------------|------------------|-----------------------|------------------|----------------------------|--------------|
|                      | Frequency            | Rate         |                |                  |                       |                  | Paid                       | Appreciation |
| 3-Month LIBOR, 2.32% | Quarterly            | 2.54%        | N/A            | 09/04/24         | USD 18,700            | \$ (273,561)     | \$ 198                     | \$ (273,363) |
| 3-Month LIBOR, 2.32% | Semi-annual          | 2.32%        | N/A            | 09/04/24         | USD 18,700            | 210,532          | (61,481)                   | 271,013      |
| 3-Month LIBOR, 2.32% | Semi-annual          | LIBOR, 2.32% | N/A            | 08/09/27         | USD 17,400            | 789,698          | 255                        | 789,443      |
| 3-Month LIBOR, 2.32% | Semi-annual          | LIBOR, 2.32% | N/A            | 02/14/48         | USD 6,000             | (189,909)        | 180                        | (189,729)    |
|                      |                      |              |                |                  |                       | \$ 536,760       | \$ (60,848)                | \$ 597,608   |

**OTC Credit Default Swaps - Buy Protection**

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| Reference Obligation/Underlying Fund | Financing |                   | Counterparty      | Termination Date | Notional Amount | Value (Received) | Upfront Premium/Unrealized |              |
|--------------------------------------|-----------|-------------------|-------------------|------------------|-----------------|------------------|----------------------------|--------------|
|                                      | Rate Paid | Payment Frequency |                   |                  |                 |                  | Appreciation               | Depreciation |
| Frontier Communications Corp.        | 5.00%     | Quarterly         | Barclays Bank PLC | 06/20/23         | USD 157         | \$44,230         | \$53,288                   | \$(9,058)    |

**OTC Credit Default Swaps - Sell Protection**

| Reference Obligation/Index       | Financing     |                   | Counterparty                | Termination Date | Credit Rating <sup>(a)</sup> | Notional Amount | Value (Received) | Upfront Premium/Unrealized |              |
|----------------------------------|---------------|-------------------|-----------------------------|------------------|------------------------------|-----------------|------------------|----------------------------|--------------|
|                                  | Rate Received | Payment Frequency |                             |                  |                              |                 |                  | Appreciation               | Depreciation |
| Jaguar Land Rover Automotive PLC | 5.00%         | Quarterly         | Credit Suisse International | 06/20/22         | BB+                          | EUR 20          | \$ 2,950         | \$ 3,209                   | \$ (259)     |
| Jaguar Land Rover Automotive PLC | 5.00          | Quarterly         | Barclays Bank PLC           | 12/20/22         | BB+                          | EUR 20          | 2,944            | 3,694                      | (750)        |
| Telecom Italia SpA/Milano        | 1.00          | Quarterly         | Citibank N.A.               | 12/20/22         | BB+                          | EUR 30          | (1,126)          | (568)                      | (558)        |
| Casino Guichard Perrachon SA     | 1.00          | Quarterly         | BNP Paribas S.A.            | 06/20/23         | BB+                          | EUR 10          | (1,235)          | (1,027)                    | (208)        |
| Casino Guichard Perrachon SA     | 1.00          | Quarterly         | BNP Paribas S.A.            | 06/20/23         | BB+                          | EUR 10          | (1,235)          | (1,027)                    | (208)        |
| Casino Guichard Perrachon SA     | 1.00          | Quarterly         | JPMorgan Chase Bank N.A.    | 06/20/23         | BB+                          | EUR 10          | (1,235)          | (1,017)                    | (218)        |
| Deutsche Bank AG                 | 1.00          | Quarterly         | JPMorgan Chase Bank N.A.    | 06/20/23         | BBB-                         | EUR 50          | (1,580)          | (361)                      | (1,219)      |
| Intesa Sanpaolo SpA              | 1.00          | Quarterly         | Citibank N.A.               | 06/20/23         | BBB                          | EUR 40          | (6,272)          | (6,289)                    | 17           |
| Intrum Justitia AB               | 5.00          | Quarterly         | Credit Suisse International | 06/20/23         | BB+                          | EUR 20          | 1,964            | 2,043                      | (79)         |
| Intrum Justitia AB               | 5.00          | Quarterly         | Credit Suisse International | 06/20/23         | BB+                          | EUR 50          | 4,909            | 5,404                      | (495)        |
| Intrum Justitia AB               | 5.00          | Quarterly         | Credit Suisse International | 06/20/23         | BB+                          | EUR 7           | 673              | 827                        | (154)        |

Schedule of Investments (unaudited) (continued)

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

May 31, 2018

**OTC Credit Default Swaps Sell Protection (continued)**

| Reference Obligation/Index          | Financing Rate Received |  | Payment Frequency | Counterparty                           | Termination Date | Credit Rating <sup>(a)</sup> | Notional Amount      |       | Value          | Upfront Premium Unrealized |                           |
|-------------------------------------|-------------------------|--|-------------------|--|------------------|------------------------------|----------------------|-------|----------------|----------------------------|---------------------------|
|                                     | by the Fund             |  |                   |  |                  |                              | (000) <sup>(b)</sup> |       |                | Paid                       | Appreciation/Depreciation |
| Sum Justitia AB                     |                         |  |                   | Morgan Stanley & Co. International PLC | 06/20/23         | BB+                          | EUR                  | 23    | \$ 2,273       | \$ 2,790                   | \$ (51,717)               |
| Land Rover Automotive PLC           | 5.00                    |  | Quarterly         | BNP Paribas S.A.                       | 06/20/23         | BB+                          | EUR                  | 7     | 1,020          | 1,178                      | (15,158)                  |
| Market CMBX North America, Series 8 | 3.00                    |  | Monthly           | Barclays Bank PLC                      | 10/17/57         | BBB-                         | USD                  | 5,000 | (619,516)      | (515,925)                  | (103,591)                 |
| Market CMBX North America, Series 8 | 3.00                    |  | Monthly           | Credit Suisse International            | 10/17/57         | BBB-                         | USD                  | 2,500 | (309,758)      | (254,933)                  | (54,825)                  |
| Market CMBX North America, Series 8 |                         |  |                   | Morgan Stanley & Co. International PLC | 10/17/57         | BBB-                         | USD                  | 4,450 | (553,594)      | (604,199)                  | 50,605                    |
| Market CMBX North America, Series 9 | 3.00                    |  | Monthly           | Morgan Stanley & Co. International PLC | 09/17/58         | BBB-                         | USD                  | 7,550 | (754,587)      | (947,599)                  | 193,012                   |
| Market CMBX North America, Series 9 | 3.00                    |  | Monthly           | Credit Suisse International            | 09/17/58         | BBB-                         | USD                  | 5,000 | (499,726)      | (551,316)                  | 51,590                    |
| Market CMBX North America, Series 9 | 3.00                    |  | Monthly           | Credit Suisse International            | 09/17/58         | BBB-                         | USD                  | 5,000 | (499,726)      | (551,316)                  | 51,590                    |
| Market CMBX North America, Series 9 | 3.00                    |  | Monthly           | Credit Suisse International            | 09/17/58         | BBB-                         | USD                  | 5,000 | (499,726)      | (545,294)                  | 45,568                    |
|                                     |                         |  |                   |  |                  |                              |                      |       | \$ (3,732,583) | \$ (3,961,726)             | \$ 229,143                |

(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.



## 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 quoted prices in active markets/exchanges for identical assets or liabilities that 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 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 and is not necessarily an indication of the risks associated with investing in those securities. For information about the Fund's policy regarding valuation of investments and derivative financial instruments, refer to the Fund's most recent financial statements as contained in its semi-annual report.

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 2018

|  | <i>Level 1</i> | <i>Level 2</i> | <i>Level 3</i> | <i>Total</i>   |
|--|----------------|----------------|----------------|----------------|
| Assets:  |                |                |                |                |
| Investments:   |                |                |                |                |
| Long-Term Investments:                               |                |                |                |                |
| Asset-Backed Securities                              | \$             | \$ 75,983,239  | \$ 4,221,908   | \$ 80,205,147  |
| Common Stocks <sup>(a)</sup>                         | 105,358        | 46,186         | 3,557,115      | 3,708,659      |
| Corporate Bonds                                      | 909,326        | 379,335,570    | 87             | 380,244,983    |
| Floating Rate Loan Interests                         |                | 230,225,641    | 14,693,893     | 244,919,534    |
| Foreign Agency Obligations                           |                | 24,664,411     |                | 24,664,411     |
| Investment Companies                                 | 1,090,893      |                |                | 1,090,893      |
| Non-Agency Mortgage-Backed Securities                |                | 42,456,581     |                | 42,456,581     |
| Other Interests                                      |                |                | 10             | 10             |
| Preferred Securities                                 | 10,875,472     | 47,493,111     |                | 58,368,583     |
| Trust Preferred                                      | 2,761,211      |                |                | 2,761,211      |
| U.S. Government Sponsored Agency Securities          |                | 26,875,541     |                | 26,875,541     |
| Options Purchased                                    |                | 12,938         |                | 12,938         |
| Short-Term Securities                                | 1,753,744      |                |                | 1,753,744      |
| Liabilities:   |                |                |                |                |
| Unfunded Floating Rate Loan Interests <sup>(b)</sup> |                | (263)          |                | (263)          |
| Subtotal   | \$ 17,496,004  | \$ 827,092,955 | \$ 22,473,013  | \$ 867,061,972 |
| Investments Valued at NAV <sup>(c)</sup>             |                |                |                | 54,734         |
| Total  |                |                |                | \$ 867,116,706 |
| Derivative Financial Instruments <sup>(d)</sup>      |                |                |                |                |
| Assets:  |                |                |                |                |
| Credit contracts                                     | \$             | \$ 397,692     | \$             | \$ 397,692     |
| Forward foreign currency contracts                   |                | 1,757,478      |                | 1,757,478      |
| Interest rate contracts                              | 71,751         | 1,061,456      |                | 1,133,207      |
| Equity contracts                                     | 1,051          |                |                | 1,051          |
| Liabilities:   |                |                |                |                |
| Credit contracts                                     |                | (174,865)      |                | (174,865)      |
| Forward foreign currency contracts                   |                | (546,652)      |                | (546,652)      |
| Interest rate contracts                              | (333,015)      | (463,848)      |                | (796,863)      |
| Equity contracts                                     | (791)          |                |                | (791)          |
|  | \$ (261,004)   | \$ 2,031,261   | \$             | \$ 1,770,257   |

- (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 May 31, 2018, certain of the Fund's investments were fair valued using net asset value ( NAV ) per share as no quoted market value is available and have been excluded from the fair value hierarchy.
- (d) Derivative financial instruments are swaps, futures contracts, forward foreign currency exchange contracts, and options written. Swaps, futures contracts and forward foreign currency exchange contracts are valued at the unrealized appreciation (depreciation) on the instrument and options written are shown at value.

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 reporting purposes. As of period end, reverse repurchase agreements of \$257,991,554 are categorized as Level 2 within the disclosure hierarchy.

During the period ended May 31, 2018, there were no transfers between levels.

## Schedule of Investments (unaudited) (continued)

## BlackRock Limited Duration Income Trust (BLW)

May 31, 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 period in relation to net assets. The following table is a reconciliation of Level 3 investments for which significant unobservable inputs were used in determining fair value:

|  | <i>Common<br/>Stocks</i> | <i>Asset-<br/>Backed<br/>Securities</i> | <i>Corporate<br/>Bonds</i> | <i>Floating Rate<br/>Loan<br/>Interest</i> | <i>Other<br/>Interest</i> | <i>Rights<br/>Warrants</i> | <i>Unfunded<br/>Floating<br/>Rate Loan<br/>Interests</i> | <i>Total</i> |               |
|--|--------------------------|---|----------------------------|--|---------------------------|----------------------------|--|--------------|---------------|
| Assets:  |                          |   |                            |  |                           |                            |  |              |               |
| Opening balance, as of August 31, 2017   | \$ 749,053               | \$ 2,211,493                            | \$ 1,163,602               | \$ 9,460,693                               | \$ 10                     | \$ 19,050                  | \$ 217   | \$ 755       | \$ 13,604,873 |
| Transfers into Level 3 <sup>(a)</sup>  |                          |   |                            | 4,131,529                                  |                           |                            |  |              | 4,131,529     |
| Transfers out of Level 3 <sup>(b)</sup>  |                          | (250,000)                               |                            | (3,203,959)                                |                           |                            |  |              | (3,453,959)   |
| Accrued discounts/premiums   |                          | (44,537)                                |                            | 11,443                                     |                           |                            |  |              | (33,094)      |
| Net realized gain (loss)   |                          |   | 28,646                     | 55,535                                     |                           | 13,607                     |  |              | 97,788        |
| Net change in unrealized appreciation (depreciation) <sup>©</sup>                              | 2,576,979                | 4,356                                   | 11,486                     | (24,590)                                   |                           | (19,050)                   | (217)  | (755)        | 2,548,209     |
| Purchases  | 231,083                  | 2,500,000                               |                            | 8,658,209                                  |                           |                            |  |              | 11,389,292    |
| Sales  |                          | (199,404)                               | (1,203,647)                | (4,408,574)                                |                           | (13,607)                   |  |              | (5,825,232)   |
| Closing balance, as of May 31, 2018  | \$ 3,557,115             | \$ 4,221,908                            | \$ 87                      | \$ 14,693,893                              | \$ 10                     | \$                         | \$   | \$           | \$ 22,473,013 |
| Net change in unrealized appreciation (depreciation) on investments still held at May 31, 2018 | \$ 2,576,979             | \$ 4,356                                | \$ (264)                   | \$ (261)                                   | \$                        | \$                         | \$ (217)   | \$           | \$ 2,575,150  |

<sup>(a)</sup> As of August 31, 2017, the Fund used observable inputs in determining the value of certain investments. As of May 31, 2018, the Fund used significant unobservable inputs in determining the value of the same

investments. As a result, investments at the beginning of period value were transferred from Level 2 to Level 3 in the disclosure hierarchy.

- (b) As of August 31, 2017, the Fund used significant unobservable inputs in determining the value of certain investments. As of May 31, 2018, the Fund used observable inputs in determining the value of the same investments. As a result, investments at the beginning of period value were transferred from Level 3 to Level 2 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 May 31, 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: July 19, 2018

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

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

Date: July 19, 2018

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

Date: July 19, 2018