

BLACKROCK Ltd DURATION INCOME TRUST
Form N-CSR
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UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT

INVESTMENT COMPANIES

Investment Company Act file number 811-21349

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

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

Duration Income Trust, 55 East 52nd Street, New York, NY 10055

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

Date of fiscal year end: 08/31/2018

Date of reporting period: 08/31/2018

Item 1 Report to Stockholders

AUGUST 31, 2018

ANNUAL REPORT

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

BlackRock Limited Duration Income Trust (BLW)

**Not FDIC Insured May Lose Value No Bank
Guarantee**

The Markets in Review

Dear Shareholder,

In the 12 months ended August 31, 2018, the strongest corporate profits in seven years drove the equity market higher, while rising interest rates constrained bond returns. Though the market's appetite for risk remained healthy, risk-taking was tempered somewhat, as shorter-term, higher-quality securities led the bond market, and U.S. equities outperformed most international stock markets.

Volatility in emerging market stocks rose as U.S.-China trade relations and debt concerns adversely affected the Chinese stock market, while Turkey and Argentina became embroiled in currency crises, largely due to hyperinflation in both countries. An economic slowdown in Europe led to modest performance for European equities.

Short-term U.S. Treasury interest rates rose the fastest, while longer-term rates slightly increased, leading to a negative return for long-term U.S. Treasuries and a substantial flattening of the yield curve. Many investors are concerned with the flattening yield curve as a harbinger of recession, but given the extraordinary monetary measures in the last decade, we believe a more accurate barometer for the economy is the returns along the risk spectrums in stock and bond markets. Although the fundamentals in credit markets remained relatively solid, investment-grade bonds declined slightly, and high-yield bonds posted modest returns.

In response to rising growth and inflation, the U.S. Federal Reserve (the Fed) increased short-term interest rates three times during the reporting period. The Fed also reduced its \$4.2 trillion balance sheet by approximately \$230 billion during the reporting period, gradually reversing the unprecedented stimulus measures it enacted after the financial crisis. Meanwhile, the European Central Bank announced that its bond-purchasing program would conclude at the end of the year, while also expressing its commitment to low interest rates. In contrast, the Bank of Japan continued to expand its balance sheet through bond purchasing while lowering its expectations for inflation.

The U.S. economy continued to gain momentum despite the Fed's modest reduction of economic stimulus; unemployment declined to 3.9%, wages increased, and the number of job openings reached a record high. Strong economic performance may justify a more rapid pace of rate hikes in 2018, as the headline inflation rate and investors' expectations for inflation have already surpassed the Fed's target of 2.0%.

While U.S. monetary policy is seeking to restrain economic growth and inflation, fiscal policy has produced new sources of growth that could nourish the economy for the next few years. Corporate tax cuts and repatriation of capital held abroad could encourage a virtuous cycle of business spending. Lower individual tax rates coupled with the robust job market may refresh consumer spending.

We continue to believe the primary risks to economic expansion are trade protectionism, rapidly rising interest rates, and geopolitical tension. Given the deflationary forces of technology and globalization, a substantial increase in inflation is unlikely to materialize as long as the unemployment rate remains above 3.0%. However, we are closely monitoring trade protectionism and the rise of populism in Western nations. In particular, the outcome of trade negotiations between the United States and China is likely to influence the global growth trajectory and set the tone for free trade in many other nations.

In this environment, investors need to think globally, extend their scope across a broad array of asset classes, and be nimble as market conditions change. We encourage you to talk with your financial advisor and visit [blackrock.com](https://www.blackrock.com) for further insight about investing in today's markets.

Sincerely,

Rob Kapito

President, BlackRock Advisors, LLC

Rob Kapito

President, BlackRock Advisors, LLC

Total Returns as of August 31, 2018

	6-month	12-month
U.S. large cap equities (S&P 500® Index)	7.96%	19.66%
U.S. small cap equities (Russell 2000® Index)	15.84	25.45
International equities (MSCI Europe, Australasia, Far East Index)	(2.55)	4.39
Emerging market equities (MSCI Emerging Markets Index)	(10.18)	(0.68)
3-month Treasury bills (ICE BofAML 3-Month U.S. Treasury Bill Index)	0.93	1.52
U.S. Treasury securities (ICE BofAML 10-Year U.S. Treasury Index)	1.42	(4.13)
U.S. investment grade bonds (Bloomberg Barclays U.S. Aggregate Bond Index)	1.15	(1.05)
Tax-exempt municipal bonds (S&P Municipal Bond Index)	1.78	0.61
U.S. high yield bonds (Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index)	2.26	3.40

Past performance is no guarantee of future results. Index performance is shown for illustrative purposes only. You cannot invest directly in an index.

Table of Contents

	Page
<u>The Markets in Review</u>	2
Annual Report:	
<u>Fund Summaries</u>	4
<u>The Benefits and Risks of Leveraging</u>	10
<u>Derivative Financial Instruments</u>	10
Financial Statements	
<u>Schedules of Investments</u>	11
<u>Statements of Assets and Liabilities</u>	63
<u>Statements of Operations</u>	64
<u>Statements of Changes in Net Assets</u>	65
<u>Statements of Cash Flows</u>	66
<u>Financial Highlights</u>	67
<u>Notes to Financial Statements</u>	69
<u>Report of Independent Registered Public Accounting Firm</u>	82
<u>Important Tax Information</u>	82
<u>Disclosure of Investment Advisory Agreements</u>	83
<u>Automatic Dividend Reinvestment Plans</u>	87
<u>Director and Officer Information</u>	88
<u>Additional Information</u>	91
<u>Glossary of Terms Used in this Report</u>	94

Fund Summary as of August 31, 2018

BlackRock Floating Rate Income Strategies Fund, Inc.**Fund Overview**

BlackRock Floating Rate Income Strategies Fund, Inc. s (FRA) (the Fund) investment objective is to provide shareholders with high current income and such preservation of capital as is consistent with investment in a diversified, leveraged portfolio consisting primarily of floating rate debt securities and instruments. The Fund seeks to achieve its investment objective by investing, under normal market conditions, at least 80% of its managed assets in floating rate debt securities, including floating or variable rate debt securities that pay interest at rates that adjust whenever a specified interest rate changes and/or which reset on predetermined dates (such as the last day of a month or calendar quarter). The Fund invests a substantial portion of its investments in floating rate debt securities consisting of secured or unsecured senior floating rate loans that are rated below investment grade at the time of investment or, if unrated, are considered by the investment adviser to be of comparable quality. The Fund may invest directly in floating rate debt securities or synthetically through the use of derivatives.

No assurance can be given that the Fund s investment objective will be achieved.

Fund Information

Symbol on New York Stock Exchange (NYSE)	FRA
Initial Offering Date	October 31, 2003
Current Distribution Rate on Closing Market Price as of August 31, 2018 (\$13.80) ^(a)	5.61%
Current Monthly Distribution per Common Share ^(b)	\$0.0645
Current Annualized Distribution per Common Share ^(b)	\$0.7740
Economic Leverage as of August 31, 2018 ^(c)	30%

^(a) Current Distribution Rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.

^(b) The distribution rate is not constant and is subject to change.

^(c) Represents bank borrowings outstanding as a percentage of total managed assets, which is the total assets of the Fund (including any assets attributable to borrowings) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Fund, please see The Benefits and Risks of Leveraging on page 10.

Market Price and Net Asset Value Per Share Summary

	08/31/18	08/31/17	Change	High	Low
Market Price	\$ 13.80	\$ 14.10	(2.13)%	\$ 14.62	\$ 13.70
Net Asset Value	14.92	14.93	(0.07)	15.07	14.81

Market Price and Net Asset Value History For the Past Five Years

Fund Summary as of August 31, 2018 (continued)

BlackRock Floating Rate Income Strategies Fund, Inc.**Performance and Portfolio Management Commentary**

Returns for the period ended August 31, 2018 were as follows:

	Average Annual Total Returns		
	<i>1 Year</i>	<i>3 Years</i>	<i>5 Years</i>
Fund at NAV ^{(a)(b)}	5.28%	5.71%	5.30%
Fund at Market Price ^{(a)(b)}	3.11	8.00	4.21
S&P/LSTA Leveraged Loan Index^(c)	4.88	4.85	4.04

(a) All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices. Performance results reflect the Fund's use of leverage.

(b) The Fund's discount to NAV widened during the period, which accounts for the difference between performance based on market price and performance based on NAV.

(c) An unmanaged market value-weighted index (the Reference Benchmark) designed to measure the performance of the U.S. leveraged loan market based upon market weightings, spreads and interest payments.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

Past performance is not indicative of future results.

The following discussion relates to the Fund's absolute performance based on NAV:**What factors influenced performance?**

Floating rate loan interests (bank loans) benefited from a strong appetite for credit over much of the 12-month period. The largest sector contributors to performance included technology, health care and consumer cyclical services. By credit rating, B-rated positions were the largest contributors, followed by BB-rated and CCC-rated names. In terms of the Fund's asset allocation, bank loan positions provided the largest contribution to performance, followed by holdings of high yield bonds and a small allocation to equities.

On the downside, the home construction sector was the sole sector detractor from performance. In terms of credit ratings, not-rated and CC-rated positions hurt Fund performance. A small position in convertible securities was also a detractor.

Describe recent portfolio activity.

The Fund maintained tactical exposures to high yield bonds and collateralized loan obligations. As much of the bank loan market trades above par, these tactical holdings are designed to add potential upside to the Fund. Over the period, the Fund reduced exposure to the communications sector in general, and cable & satellite issues in particular. Additionally, the Fund maintained its broad underweight to consumer cyclicals. By contrast, the Fund added to sectors such as pharmaceuticals, chemicals and diversified manufacturing. From a credit quality standpoint, the Fund increased exposure to B-rated credits, while reducing exposure to BB-rated names. The Fund's core issuer and credit

biases remained centered on cash-flow views and identification of a specific catalyst and/or idiosyncratic characteristics.

Describe portfolio positioning at period end.

At period end, the Fund held the majority of its portfolio in floating rate bank loans, with a meaningful position in high yield corporate bonds as well. The Fund maintained its highest concentration in higher coupon B-rated loans of select issuers, while limiting exposure to both higher quality loans with less compelling risk/reward profiles and lower-rated loans with more equity-like profiles and greater downside risk should credit sentiment weaken. From a sector perspective, the Fund's largest overweight positions at period-end included independent energy, technology and health care. By contrast, the Fund remained underweight to the broad consumer cyclicals space, most notably retail, leisure and automotive issuers as the investment adviser believes these segments face fundamental headwinds. The Fund remained focused on industries and companies with stable business profiles and consistent cash flows, avoiding areas of the market with secular concerns and/or deteriorating fundamental trends.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

Fund Summary as of August 31, 2018 (continued)

BlackRock Floating Rate Income Strategies Fund, Inc.

Overview of the Fund's Total Investments**PORTFOLIO COMPOSITION**

	<i>08/31/18</i>	<i>08/31/17</i>
Floating Rate Loan Interests	94%	93%
Corporate Bonds	3	6
Asset-Backed Securities	3	1
Investment Companies		(a)
Common Stocks ^(a)		
Short-Term Securities ^(a)		
Other	(b)	(c)

(a) Representing less than 1% of the Fund's total investments.

(b) Includes a less than 1% holding in each of the following investment types: Other Interests, Preferred Securities, and Warrants.

(c) Includes a less than 1% holding in each of the following investment types: Options Purchased, Other Interests, Preferred Securities, Rights and Warrants.

CREDIT QUALITY ALLOCATION ^{(d)(e)}

	<i>08/31/18</i>	<i>08/31/17</i>
A ^(a)		
BBB/Baa	8%	9%
BB/Ba	41	42
B	45	40
CCC/Caa	4	5
N/R	2	4

(d) For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P or Moody's if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

(e) Excludes Options Purchased and Short-Term Securities.

Fund Summary as of August 31, 2018

BlackRock Limited Duration Income Trust**Fund Overview**

BlackRock Limited Duration Income Trust s (BLW) (the Fund) investment objective is to provide current income and capital appreciation. The Fund seeks to achieve its investment objective by investing primarily in three distinct asset classes:

intermediate duration, investment grade corporate bonds, mortgage-related securities, asset-backed securities and U.S. Government and agency securities;

senior, secured floating rate loans made to corporate and other business entities; and

U.S. dollar-denominated securities of U.S. and non-U.S. issuers rated below investment grade at the time of investment or unrated and deemed by the investment adviser to be of comparable quality and, to a limited extent, non-U.S. dollar denominated securities of non-U.S. issuers rated below investment grade or unrated and deemed by the investment adviser to be of comparable quality.

The Fund s portfolio normally has an average portfolio duration of less than five years (including the effect of anticipated leverage), although it may be longer from time to time depending on market conditions. The Fund may invest directly in such securities or synthetically through the use of derivatives.

No assurance can be given that the Fund s investment objective will be achieved.

Fund Information

Symbol on NYSE	BLW
Initial Offering Date	July 30, 2003
Current Distribution Rate on Closing Market Price as of August 31, 2018 (\$15.06) ^(a)	6.33%
Current Monthly Distribution per Common Share ^(b)	\$0.0795
Current Annualized Distribution per Common Share ^(b)	\$0.9540
Economic Leverage as of August 31, 2018 ^(c)	28%

^(a) Current Distribution Rate on closing market price is calculated by dividing the current annualized distribution per share by the closing market price. The current distribution rate may consist of income, net realized gains and/or a tax return of capital. Past performance does not guarantee future results.

^(b) The distribution rate is not constant and is subject to change.

^(c) Represents reverse repurchase agreements outstanding as a percentage of total managed assets, which is the total assets of the Fund (including any assets attributable to borrowing) minus the sum of liabilities (other than borrowings representing financial leverage). For a discussion of leveraging techniques utilized by the Fund, please see The Benefits and Risks of Leveraging on page 10.

Market Price and Net Asset Value Per Share Summary

	<i>08/31/18</i>	<i>08/31/17</i>	<i>Change</i>	<i>High</i>	<i>Low</i>
Market Price	\$ 15.06	\$ 15.99	(5.82)%	\$ 16.30	\$ 14.77
Net Asset Value	16.71	17.02	(1.82)	17.14	16.57

Market Price and Net Asset Value History For the Past Five Years

FUND SUMMARY

7

Fund Summary as of August 31, 2018 (continued)

BlackRock Limited Duration Income Trust

Performance and Portfolio Management Commentary

Returns for the period ended August 31, 2018 were as follows:

	Average Annual Total Returns		
	<i>1 Year</i>	<i>3 Years</i>	<i>5 Years</i>
Fund at NAV ^{(a)(b)}	4.42%	7.28%	6.91%
Fund at Market Price ^{(a)(b)}	0.18	9.08	5.51
Reference Benchmark^(c)	2.81	4.42	3.77
Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index^(d)	3.40	7.02	5.64
S&P/LSTA Leveraged Loan Index^(e)	4.88	4.85	4.04
BATS S Benchmark^(f)	0.19	1.38	1.60

(a) All returns reflect reinvestment of dividends and/or distributions at actual reinvestment prices. Performance results reflect the Fund's use of leverage.

(b) The Fund's discount to NAV widened during the period, which accounts for the difference between performance based on market price and performance based on NAV.

(c) The Reference Benchmark is comprised of the Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index (33.33%), the S&P/LSTA Leveraged Loan Index (33.33%), and the BATS S Benchmark (33.34%). The Reference Benchmark's index content and weightings may have varied over past periods.

(d) An unmanaged index comprised of issuers that meet the following criteria: at least \$150 million par value outstanding; maximum credit rating of Ba1; at least one year to maturity; and no issuer represents more than 2% of the index.

(e) An unmanaged market value-weighted index designed to measure the performance of the U.S. leveraged loan market based upon market weightings, spreads and interest payments.

(f) A composite index comprised of Bloomberg Barclays ABS 1-3 Year AAA Rated ex Home Equity Index, Bloomberg Barclays Corporate 1-5 year Index, Bloomberg Barclays CMBS Investment Grade 1-3.5 Yr. Index, Bloomberg Barclays MBS 15 Yr Index and Bloomberg Barclays Credit Ex-Corporate 1-5 Yr Index.

Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

Past performance is not indicative of future results.

The following discussion relates to the Fund's absolute performance based on NAV:

What factors influenced performance?

The largest contributors to the Fund's performance for the period were its allocations to senior loans, high yield corporate bonds and interest rate derivatives. Holdings in commercial mortgage-backed securities (CMBS) and asset-backed securities (ABS) also contributed to performance.

The largest detractor from the Fund's performance came from exposure to non-U.S. sovereign-related securities.

The Fund held derivatives during the period, including interest rate futures, currency forwards, currency options, interest rate swaps and credit default swaps. The derivatives were used primarily to adjust duration (sensitivity to interest rate movements) and yield curve exposures as well as to manage credit and currency risk. Currency forwards also were employed to provide the portfolio with active currency exposure. The Fund's use of derivatives contributed positively to performance during the period.

Describe recent portfolio activity.

After reducing its allocation last year, the Fund added back exposure to high yield corporate bonds given the sector's supportive technical backdrop and benign default outlook. The Fund also maintained an allocation to floating rate senior loans in anticipation of moderately higher interest rates as central banks continue gradual policy normalization. Consistent with the investment adviser's expectations for rising interest rates, the Fund maintained a relatively short duration profile.

Describe portfolio positioning at period end.

At period end, the Fund maintained a diversified allocation to non-government spread sectors such as high yield corporate bonds, senior loans, investment grade corporates, CMBS, ABS, and agency and non-agency residential mortgage-backed securities. Additionally, the Fund held emerging market debt and sovereign debt. The Fund ended the period with an effective duration of 2.7 years.

The views expressed reflect the opinions of BlackRock as of the date of this report and are subject to change based on changes in market, economic or other conditions. These views are not intended to be a forecast of future events and are no guarantee of future results.

Fund Summary as of August 31, 2018 (continued)

BlackRock Limited Duration Income Trust

Overview of the Fund's Total Investments**PORTFOLIO COMPOSITION**

	<i>08/31/2018</i>	<i>08/31/2017</i>
Corporate Bonds	45%	45%
Floating Rate Loan Interests	29	27
Asset-Backed Securities	8	9
Preferred Securities	7	8
Non-Agency Mortgage-Backed Securities	5	6
Foreign Agency Obligations	3	4
U.S. Government Sponsored Agency Securities	3	1
Short-Term Securities ^(a)		
U.S Treasury Obligations		(a)
Other	(b)	(c)

(a) Representing less than 1% of the Fund's total investments.

(b) Includes a less than 1% holding in each of the following investment types: Common Stocks, Other Interests, and Warrants.

(c) Includes a less than 1% holding in each of the following investment types: Common Stocks, Options Purchased, Options Written, Other Interests, Rights, Short-Term Securities and Warrants.

CREDIT QUALITY ALLOCATION ^{(d)(e)}

	<i>08/31/2018</i>	<i>08/31/2017</i>
AAA/Aaa	4%	4%
AA/Aa	1	1
A	5	6
BBB/Baa	21	19
BB/Ba	31	33
B	27	29
CCC/Caa	6	4
N/R ^(f)	5	4

(d) For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P or Moody's if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used. Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit

quality ratings are subject to change.

- (e) Excludes Options Purchased, Options Written and Short-Term Securities.
- (f) The investment adviser evaluates the credit quality of not-rated investments based upon certain factors including, but not limited to, credit ratings for similar investments and financial analysis of sectors, individual investments and/or issuer. Using this approach, the investment adviser has deemed U.S. Government Sponsored Agency Securities and U.S. Treasury Obligations as AAA/Aaa.

The Benefits and Risks of Leveraging

The Funds may utilize leverage to seek to enhance the distribution rate on, and net asset value (NAV) of, their common shares (Common Shares). However, these objectives cannot be achieved in all interest rate environments.

In general, the concept of leveraging is based on the premise that the financing cost of leverage, which is based on short-term interest rates, is normally lower than the income earned by a Fund on its longer-term portfolio investments purchased with the proceeds from leverage. To the extent that the total assets of the Funds (including the assets obtained from leverage) are invested in higher-yielding portfolio investments, the Funds' shareholders benefit from the incremental net income. The interest earned on securities purchased with the proceeds from leverage is paid to shareholders in the form of dividends, and the value of these portfolio holdings is reflected in the per share NAV.

To illustrate these concepts, assume a Fund's capitalization is \$100 million and it utilizes leverage for an additional \$30 million, creating a total value of \$130 million available for investment in longer-term income securities. If prevailing short-term interest rates are 3% and longer-term interest rates are 6%, the yield curve has a strongly positive slope. In this case, a Fund's financing costs on the \$30 million of proceeds obtained from leverage are based on the lower short-term interest rates. At the same time, the securities purchased by a Fund with the proceeds from leverage earn income based on longer-term interest rates. In this case, a Fund's financing cost of leverage is significantly lower than the income earned on a Fund's longer-term investments acquired from such leverage proceeds, and therefore the holders of Common Shares (Common Shareholders) are the beneficiaries of the incremental net income.

However, in order to benefit shareholders, the return on assets purchased with leverage proceeds must exceed the ongoing costs associated with the leverage. If interest and other costs of leverage exceed the Funds' return on assets purchased with leverage proceeds, income to shareholders is lower than if the Funds had not used leverage. Furthermore, the value of the Funds' portfolio investments generally varies inversely with the direction of long-term interest rates, although other factors can influence the value of portfolio investments. In contrast, the value of the Funds' obligations under their respective leverage arrangements generally does not fluctuate in relation to interest rates. As a result, changes in interest rates can influence the Funds' NAVs positively or negatively. Changes in the future direction of interest rates are very difficult to predict accurately, and there is no assurance that the Funds' intended leveraging strategy will be successful.

The use of leverage also generally causes greater changes in each Fund's NAV, market price and dividend rates than comparable portfolios without leverage. In a declining market, leverage is likely to cause a greater decline in the NAV and market price of a Fund's shares than if the Fund were not leveraged. In addition, each Fund may be required to sell portfolio securities at inopportune times or at distressed values in order to comply with regulatory requirements applicable to the use of leverage or as required by the terms of leverage instruments, which may cause the Fund to incur losses. The use of leverage may limit a Fund's ability to invest in certain types of securities or use certain types of hedging strategies. Each Fund incurs expenses in connection with the use of leverage, all of which are borne by shareholders and may reduce income to the shareholders. Moreover, to the extent the calculation of the Funds' investment advisory fees includes assets purchased with the proceeds of leverage, the investment advisory fees payable to the Funds' investment adviser will be higher than if the Funds did not use leverage.

Each Fund may utilize leverage through a credit facility or reverse repurchase agreements as described in the Notes to Financial Statements.

Under the Investment Company Act of 1940, as amended (the 1940 Act), each Fund is permitted to issue debt up to 33 1/3% of its total managed assets. A Fund may voluntarily elect to limit its leverage to less than the maximum

amount permitted under the 1940 Act. In addition, a Fund may also be subject to certain asset coverage, leverage or portfolio composition requirements imposed by its credit facility, which may be more stringent than those imposed by the 1940 Act.

If a Fund segregates or designates on its books and records cash or liquid assets having a value not less than the value of a Fund's obligations under the reverse repurchase agreements (including accrued interest) then such transaction is not considered a senior security and is not subject to the foregoing limitations and requirements imposed by the 1940 Act.

Derivative Financial Instruments

The Funds may invest in various derivative financial instruments. These instruments are used to obtain exposure to a security, commodity, index, market, and/or other asset without owning or taking physical custody of securities, commodities and/or other referenced assets or to manage market, equity, credit, interest rate, foreign currency exchange rate, commodity and/or other risks. Derivative financial instruments may give rise to a form of economic leverage and involve risks, including the imperfect correlation between the value of a derivative financial instrument and the underlying asset, possible default of the counterparty to the transaction or illiquidity of the instrument. The Funds' successful use of a derivative financial instrument depends on the investment adviser's ability to predict pertinent market movements accurately, which cannot be assured. The use of these instruments may result in losses greater than if they had not been used, may limit the amount of appreciation a Fund can realize on an investment and/or may result in lower distributions paid to shareholders. The Funds' investments in these instruments, if any, are discussed in detail in the Notes to Financial Statements.

Schedule of Investments

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Shares</i>	<i>Value</i>
Common Stocks 0.4%		
Chemicals 0.1%		
GEO Specialty Chemicals, Inc. ^{(a)(b)}	814,577	\$ 266,997
Diversified Financial Services 0.2%		
Kcad Holdings I Ltd. ^{(a)(b)}	309,827,230	1,174,245
Health Care Management Services 0.0%		
New Millennium HoldCo, Inc. ^(b)	14,906	149
Hotels, Restaurants & Leisure 0.0%		
Caesars Entertainment Corp. ^(b)	19,011	193,912
Semiconductors & Semiconductor Equipment 0.0%		
SunPower Corp. ^(b)	1,860	12,499
Utilities 0.1%		
Texgen LLC ^{(a)(b)}	16,861	606,996
Total Common Stocks 0.4%		
(Cost \$4,560,286)		2,254,798
	<i>Par</i>	
	<i>(000)</i>	
Asset-Backed Securities 4.6%		
Allegro CLO II-S Ltd., Series 2014-1RA, Class B, 1.00%, 10/21/28 ^{(c)(d)(e)}	USD 250	250,000
ALM VII R Ltd., Series 2013-7RA, Class BR, (3 mo. LIBOR US + 2.70%), 5.04%, 10/15/28 ^{(c)(f)}	250	251,916
AMMC CLO Ltd., Series 2014-15A, Class D, (3 mo. LIBOR US + 4.20%), 6.53%, 12/09/26 ^{(c)(f)}	250	251,659
Anchorage Capital CLO Ltd. ^{(c)(d)} :		
Series 2016-8A, Class AR, 3.34%, 07/28/28	750	749,225
Series 2016-8A, Class BR, 3.94%, 07/28/28	500	499,567
Series 2018-10A, Class A1A, 1.00%, 10/15/31 ^(e)	2,550	2,550,000
Apidos CLO XXX Ltd., Series XXXA, Class A1A, 1.00%, 10/18/31 ^{(a)(c)(d)(e)}	250	250,000
Ares CLO Ltd., Series 2016-40A, Class C, (3 mo. LIBOR US + 3.70%), 6.04%, 10/15/27 ^{(c)(f)}	250	251,289
Ares XLVII CLO Ltd., Series 2018-48A, Class C, 4.14%, 07/20/30 ^{(c)(d)}	375	370,383
Ares XLVIII CLO Ltd., Series 2018-48A, Class D, 5.04%, 07/20/30 ^{(c)(d)}	250	246,698
Ares XXXIII CLO Ltd., Series 2015-1A, Class A2R, (3 mo. LIBOR US + 1.95%), 4.27%, 12/05/25 ^{(c)(f)}	450	450,311
Ares XXXVR CLO Ltd., Series 2015-35RA, Class C, 4.24%, 07/15/30 ^{(c)(d)}	350	343,089
Atlas Senior Loan Fund X Ltd., Series 2018-10A ^{(c)(d)} :		

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Class B, 3.84%, 01/15/31		500		493,210
Class C, 4.19%, 01/15/31		500		494,226
Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class A2R, (3 mo. LIBOR US + 2.05%), 4.40%, 01/20/29 ^{(c)(f)}		500		501,411
Benefit Street Partners CLO XII Ltd., Series 2017-12A, Class C, 5.39%, 10/15/30 ^{(c)(d)}		250		250,401
Benefit Street Partners CLO XV Ltd., Series 2018-15A, Class A1, 3.31%, 07/18/31 ^{(c)(d)}		250		250,000
Carlyle Global Market Strategies CLO Ltd., Series 2015-3A, Class A2R, 3.94%, 07/28/28 ^{(c)(d)}		500		498,276
Cedar Funding II CLO Ltd., Series 2013-1A, Class A1R, (3 mo. LIBOR US + 1.23%), 3.56%, 06/09/30 ^{(c)(f)}		500		500,726
			<i>Par</i>	
			<i>(000)</i>	<i>Value</i>
<i>Security</i>				
Asset-Backed Securities (continued)				
CIFC Funding Ltd. ^{(c)(d)} :				
Series 2013-4A, Class DRR, 5.17%, 04/27/31	USD	250	\$	247,721
Series 2018-1A, Class B, 3.58%, 04/18/31		375		369,686
Series 2018-1A, Class C, 3.93%, 04/18/31		375		373,126
Series 2018-4A, Class A1, 1.00%, 10/17/31 ^{(a)(e)}		1,700		1,698,550
Series 2018-4A, Class B, 1.00%, 10/17/31 ^(e)		425		425,000
Series 2018-4A, Class D, 1.00%, 10/17/31 ^{(a)(e)}		300		300,000
Galaxy CLO Ltd., Series 2015-21A, Class CR, 4.10%, 04/20/31 ^{(c)(d)}		250		247,321
Galaxy XVIII CLO Ltd., Series 2018-28A, Class A1, 3.44%, 07/15/31 ^{(c)(d)}		1,000		995,404
Goldentree Loan Management US CLO Ltd., Series 2017-1A, Class C, (3 mo. LIBOR US + 2.20%), 4.55%, 04/20/29 ^{(c)(f)}		250		250,504
Highbridge Loan Management Ltd. ^{(c)(d)} :				
Series 12A-18, Class B, 4.22%, 07/18/31		250		243,424
Series 12A-18, Class C, 5.12%, 07/18/31		250		242,240
Series 2013-2A, Class CR, 5.25%, 10/20/29		250		248,879
LCM XVIII LP ^{(c)(d)} :				
Series 18A, Class INC, 0.00%, 04/20/31 ^(g)		1,250		784,010
Series 27A, Class A1, 3.53%, 07/16/31		500		497,364
Madison Park Funding Ltd., Series 2018-27A, Class B, 4.05%, 04/20/30 ^{(c)(d)}		1,000		987,967
Octagon Investment Partners Ltd., Series 2013-1A ^{(c)(d)} :				
Class A1R2, 3.34%, 01/25/31		250		249,714
Class BR2, 3.74%, 01/25/31		350		347,432
Class CR2, 4.04%, 01/25/31		350		344,085
Octagon Investment Partners XVII Ltd., Series 2013-1A, Class ER2, 7.49%, 01/25/31 ^{(c)(d)}		250		246,793
OZLM XIX Ltd., Series 2017-19A, Class C, 5.44%, 11/22/30 ^{(c)(d)}		250		250,983
Palmer Square CLO Ltd. ^(c) :				
Series 2015-2A, Class A1AR, (3 mo. LIBOR US + 1.27%), 3.62%, 07/20/30 ^(f)		500		500,641
Series 2018-1A, Class A1, 3.21%, 04/18/31 ^(d)		300		298,242
Series 2018-1A, Class A2, 3.63%, 04/18/31 ^(d)		250		246,460
Series 2018-1A, Class B, 3.93%, 04/18/31 ^(d)		250		245,289
Series 2018-1A, Class D, 7.33%, 04/18/31 ^(d)		250		247,577
Rockford Tower CLO Ltd., Series 2018-2A, Class A, 1.00%, 10/20/31 ^{(c)(d)(e)}		500		499,400
Sound Point CLO Ltd., Series 2018-21A, Class A-1A, 1.00%, 10/26/31 ^{(e)(f)}		1,000		1,000,000
TCI-Cent CLO Ltd., Series 2016-1A, Class A2, (3 mo. LIBOR US + 2.20%), 4.54%, 12/21/29 ^{(c)(f)}		300		300,682

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TICP CLO XI Ltd., Series 2018-11A, Class A, 1.00%, 10/20/31 ^{(a)(c)(d)(e)}	450	450,000
Treman Park CLO Ltd., Series 2015-1A, Class D, (3 mo. LIBOR US + 3.86%), 6.21%, 04/20/27 ^{(c)(f)}	1,400	1,403,950
Venture XIX CLO Ltd., Series 2014-19A, Class BR, (3 mo. LIBOR US + 2.00%), 4.34%, 01/15/27 ^{(c)(f)}	250	249,666
Webster Park CLO Ltd., Series 2015-1A, Class CR, 5.25%, 07/20/30 ^{(c)(d)}	500	495,052
York CLO Ltd., Series 2014-1A, Class ARR, 1.00%, 10/22/29 ^{(c)(d)(e)}	1,000	1,000,000
Total Asset-Backed Securities 4.6% (Cost \$26,014,499)		25,739,549

SCHEDULES OF INVESTMENTS

11

Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Corporate Bonds 4.9%		
Aerospace & Defense 0.2%		
Bombardier, Inc., 7.50%, 03/15/25 ^(c)	USD 1,160	\$ 1,191,900
Banks 0.0%		
CIT Group, Inc., 5.00%, 08/01/23	135	137,194
Capital Markets 0.3%		
Blackstone CQP Holdco LP ^(c) :		
6.50%, 03/20/21	1,536	1,540,381
6.00%, 08/18/21	249	246,558
		1,786,939
Chemicals 0.9%		
Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 02/01/25 ^(c)	856	843,160
GEO Specialty Chemicals, Inc., 15.24%, 10/18/25 ^(a)	1,905	2,892,436
Momentive Performance Materials, Inc., 3.88%, 10/24/21	1,083	1,156,103
		4,891,699
Construction Materials 0.4%		
HD Supply, Inc., 5.75%, 04/15/24 ^{(c)(h)}	2,049	2,154,011
Containers & Packaging 0.1%		
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc., 7.25%, 05/15/24 ^(c)	300	315,375
Diversified Consumer Services 0.4%		
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 05/15/23 ^(c)	2,041	2,186,523
Electric Utilities 0.0%		
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., 11.50%, 10/01/20 ^(a)	1,061	
Environmental, Maintenance, & Security Service 0.1%		
Tervita Escrow Corp., 7.63%, 12/01/21 ^(c)	540	559,575
Equity Real Estate Investment Trusts (REITs) 0.0%		
VICI Properties 1 LLC/VICI FC, Inc., 8.00%, 10/15/23	46	51,380
Health Care Providers & Services 0.1%		
NVA Holdings, Inc., 6.88%, 04/01/26 ^(c)	370	367,688

Health Care Services 0.0%

Aveta Inc. Escrow, 7.00%, 04/01/19^(a) 1,347

Hotels, Restaurants & Leisure 0.2%

New Red Finance, Inc., 5.00%, 10/15/25^(c) 980 945,700

Media 0.9%

Altice Financing SA^(c):

6.63%, 02/15/23 550 553,432

7.50%, 05/15/26 875 835,625

Altice US Finance I Corp., 5.50%, 05/15/26^(c) 350 343,875

Clear Channel Worldwide Holdings, Inc.:

6.50%, 11/15/22 1,218 1,245,405

Series B, 7.63%, 03/15/20 545 547,044

CSC Holdings LLC, 10.88%, 10/15/25^(c) 1,040 1,210,300

4,735,681

Metals & Mining 0.1%

Freeport-McMoRan, Inc., 3.88%, 03/15/23 625 600,781

Oil, Gas & Consumable Fuels 0.8%

CNX Resources Corp., 5.88%, 04/15/22 3,552 3,551,822

Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 09/30/21^(c) 873 897,008

4,448,830

Security

Par
(000) *Value*

Software 0.3%

Infor US, Inc., 6.50%, 05/15/22 USD 1,176 \$ 1,191,253

Informatica LLC, 7.13%, 07/15/23^(c) 658 669,515

1,860,768

Wireless Telecommunication Services 0.1%

Frontier Communications Corp., 8.50%, 04/01/26^(c) 310 291,648

Sprint Communications, Inc., 7.00%, 08/15/20 325 340,438

632,086

Total Corporate Bonds 4.9%

(Cost \$26,728,844) 26,866,130

Floating Rate Loan Interests^(f) 136.1%

Aerospace & Defense 1.3%

Accudyne Industries LLC, 2017 Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor),
5.08%, 08/18/24 3,227 3,235,261

DAE Aviation Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00%
Floor), 5.83%, 07/07/22 506 507,048

TransDigm, Inc., 2018 Term Loan F, (1 mo. LIBOR + 2.50%), 4.58%, 06/09/23 3,338 3,330,170
402 403,258

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WP CPP Holdings LLC, 2018 Term Loan, (2 mo. LIBOR + 3.75%, 1.00% Floor),
6.28%, 04/30/25

7,475,737

Air Freight & Logistics 0.2%

Avolon TLB Borrower 1 (US) LLC, Term Loan B3, (1 mo. LIBOR + 2.00%), 4.08%,
01/15/25

648 647,591

XPO Logistics, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.06%, 02/24/25

266 266,343

913,934

Airlines 0.0%

Northwest Airlines, Inc., Term Loan, (6 mo. LIBOR + 1.23%), 3.30%, 09/10/18^(a)

120 119,615

Auto Components 0.5%

Dayco Products LLC, 2017 Term Loan B, (3 mo. LIBOR + 4.25%), 6.56%, 05/19/23

1,009 1,008,232

GPX International Tire Corp., Term Loan^{(a)(b)(i)};

12.25%, 03/30/12

1,098

PIK, 13.00%, 03/30/12^(j)

18

USI, Inc., 2017 Repriced Term Loan, (3 mo. LIBOR + 3.00%), 5.33%, 05/16/24

1,594 1,589,803

2,598,035

Auto Parts 0.3%

Mavis Tire Express Services Corp.:

2018 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 03/20/25

1,427 1,412,619

Delayed Draw Term Loan, 03/20/25

229 12,466

1,425,085

Automobiles 0.2%

CH Hold Corp., :

1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor) 5.08%, 02/01/24

1,271 1,275,165

2nd Lien Term Loan, (1 mo. LIBOR + 7.25%, 1.00% Floor) 9.33%, 02/01/25^(a)

245 247,450

1,522,615

Banks 0.3%

Capri Finance LLC, USD 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.59%,
11/01/24

1,629 1,620,671

Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Building Materials 0.3%		
Allied Universal HoldCo LLC, 2015 Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 5.83%, 07/28/22	USD 838	\$ 825,450
USAGM HoldCo LLC, 2015 2nd Lien Term Loan, (1 mo. LIBOR + 8.50%, 1.00% Floor), 10.58%, 07/28/23	645	636,738
		1,462,188
Building Products 1.4%		
Continental Building Products LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 2.25%), 4.33%, 08/18/23	388	388,516
CPG International, Inc., 2017 Term Loan, (6 mo. LIBOR + 3.75%, 1.00% Floor), 6.25%, 05/03/24	1,935	1,948,808
Jeld-Wen, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 2.00%), 4.33%, 12/14/24	1,612	1,610,901
Reece Ltd., 2018 Term Loan B, (3 mo. LIBOR + 2.00%), 4.34%, 07/02/25	1,010	1,008,738
Wilsonart LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 12/19/23	2,707	2,712,096
		7,669,059
Capital Markets 1.5%		
Duff & Phelps Corp., 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.58%, 02/13/25	858	859,102
EIG Management Company LLC, 2018 Term Loan B, (3 mo. LIBOR + 3.75%), 6.06%, 02/22/25	1,699	1,708,977
Fortress Investment Group LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 12/27/22	1,338	1,341,697
Greenhill & Co., Inc., 1st Lien Term Loan, (3 mo. LIBOR + 3.75%, 1.00% Floor), 5.81%, 10/12/22	1,538	1,549,107
GreenSky Holdings LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.38%, 03/29/25 ^(a)	1,072	1,077,674
RPI Finance Trust, Term Loan B6, (3 mo. LIBOR + 2.00%), 4.33%, 03/27/23	1,681	1,684,588
		8,221,145
Chemicals 4.7%		
Alpha 3 BV, 2017 Term Loan B1, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.33%, 01/31/24	3,339	3,347,534
Axalta Coating Systems US Holdings, Inc., Term Loan, (3 mo. LIBOR + 1.75%), 4.08%, 06/01/24	3,569	3,569,918
Charter NEX US Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 05/16/24	1,440	1,437,209
Chemours Co., 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 3.83%, 04/03/25	899	896,296
Element Materials Technology Group US Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 06/28/24	617	618,442
	1,042	1,044,347

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Encapsys LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 11/07/24			
Evergreen Acqco 1 LP, Term Loan, (3 mo. LIBOR + 3.75%), 6.10%, 07/09/19		442	428,120
Invictus US LLC:			
1st Lien Term Loan, (2 mo. LIBOR + 3.00%), 5.20%, 03/28/25		1,644	1,649,193
2nd Lien Term Loan, (1 mo. LIBOR + 6.75%), 8.83%, 03/25/26		430	429,462
LTI Holdings, Inc. ^(k) :			
2018 2nd Lien Term Loan, 08/10/26		327	325,774
2018 Add On 1st Lien Term Loan, 08/10/25		1,036	1,038,590
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Chemicals (continued)			
MacDermid, Inc., :			
Term Loan B6, (1 mo. LIBOR + 3.00%, 1.00% Floor) 5.08%, 06/07/23	USD	1,319	\$ 1,322,061
Term Loan B7, (1 mo. LIBOR + 2.50%, 1.00% Floor) 4.58%, 06/07/20		1,914	1,917,938
Oxea Holding Drei GmbH, 2017 Term Loan B2, (1 mo. LIBOR + 3.50%), 5.63%, 10/11/24		3,944	3,961,441
PQ Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.58%, 02/08/25		2,842	2,843,095
Tata Chemicals North America, Inc., Term Loan B, (3 mo. LIBOR + 2.75%, 1.00% Floor), 5.13%, 08/07/20		422	421,990
Vectra Co., 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 03/08/25		1,115	1,113,138
			26,364,548
Commercial Services & Supplies 8.2%			
Advanced Disposal Services, Inc., Term Loan B3, (1 Week LIBOR + 2.25%), 4.21%, 11/10/23		3,237	3,241,420
Aramark Services, Inc., 2018 Term Loan B3, (3 mo. LIBOR + 1.75%), 4.08%, 03/11/25		293	293,290
Asurion LLC:			
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%), 8.58%, 08/04/25		2,292	2,356,932
2017 Term Loan B4, (1 mo. LIBOR + 3.00%), 5.08%, 08/04/22		1,922	1,931,498
2018 Term Loan B6, (1 mo. LIBOR + 3.00%), 5.08%, 11/03/23		2,998	3,006,815
2018 Term Loan B7, (1 mo. LIBOR + 6.50%), 5.08%, 11/03/24		1,180	1,182,950
Camelot UK Holdco Ltd., 2017 Repriced Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 10/03/23		2,967	2,962,398
Catalent Pharma Solutions, Inc., Term Loan B, (1 mo. LIBOR + 2.25%, 1.00% Floor), 4.33%, 05/20/24		2,274	2,280,688
Creative Artists Agency LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.06%, 02/15/24		3,053	3,056,576
Dealer Tire LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.63%, 12/22/21 ^(a)		808	780,074
EnergySolutions LLC, 2018 Term Loan B, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.08%, 05/09/25 ^(a)		584	587,650
Garda World Security Corp., 2017 Term Loan, (PRIME + 2.50%), 5.80%, 05/24/24		914	916,843
GFL Environmental, Inc., 2018 Term Loan B, (3 mo. LIBOR + 2.75%, 1.00% Floor), 5.08%, 05/30/25		1,015	1,009,097
Harland Clarke Holdings Corp., Term Loan B7, (3 mo. LIBOR + 4.75%, 1.00% Floor), 7.08%, 11/03/23		910	854,991
KAR Auction Services, Inc., Term Loan B5, (1 mo. LIBOR + 2.50%), 4.63%, 03/09/23		2,527	2,534,475
		2,774	2,779,859

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Prime Security Services Borrower LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 05/02/22			
US Security Associates Holdings, Inc., 2016 Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.83%, 07/14/23		2,386	2,386,497
Verisure Holding AB, EUR Term Loan B1E, 10/20/22 ^(k)	EUR	1,000	1,151,487
Verscend Holding Corp., 2018 Term Loan B, 08/27/25 ^(k)	USD	4,798	4,825,175

SCHEDULES OF INVESTMENTS

13

Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Commercial Services & Supplies (continued)		
West Corp., 2017 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.08%, 10/10/24	USD 3,362	\$ 3,345,953
Wrangler Buyer Corp., Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 09/27/24	3,964	3,981,789
		45,466,457
Commercial Services & Supplies 0.1%		
Employbridge LLC, 2018 Term Loan B, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.50%, 04/10/25	575	581,469
Communications Equipment 1.0%		
Avantor, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.08%, 11/21/24	3,242	3,278,061
Avaya, Inc.:		
2018 Term Loan B, (1 mo. LIBOR + 4.25%), 6.31%, 12/15/24	1,461	1,470,122
CommScope, Inc., Term Loan B5, (1 mo. LIBOR + 2.00%), 4.07%, 12/29/22	356	357,270
Securus Technologies Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.58%, 11/01/24	657	656,131
		5,761,584
Construction & Engineering 2.3%		
AECOM, Term Loan B, (1 mo. LIBOR + 1.75%), 3.83%, 02/22/25	727	727,221
Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, (3 mo. LIBOR + 4.25%, 1.00% Floor), 6.59%, 06/21/24	6,581	6,611,143
Engility Corp., Term Loan B1, (3 mo. LIBOR + 2.25%), 4.33%, 08/12/20	196	195,699
FrontDoor Inc, 2018 Term Loan B, (3 mo. LIBOR + 2.50%), 4.63%, 08/14/25	743	743,929
Pike Corp., 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 03/23/25	1,107	1,114,249
SRS Distribution, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.44%, 05/23/25	2,426	2,369,310
USIC Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 12/08/23	917	921,143
		12,682,694
Construction Materials 2.0%		
Core & Main LP, 2017 Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.30%, 08/01/24	2,764	2,772,764
Filtration Group Corp., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.08%, 03/29/25	4,918	4,933,067
GYP Holdings III Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 06/01/25	2,216	2,195,139
Xella International GmbH, 2017 EUR Term Loan B, (EURIBOR + 4.00%), 4.00%, 04/11/24	EUR 1,000	1,152,671

				11,053,641
Containers & Packaging	1.4%			
Berry Global, Inc., Term Loan Q, (3 mo. LIBOR + 2.00%), 4.19%, 10/01/22		USD	4,180	4,180,704
BWAY Holding Co., 2017 Term Loan B, (PRIME + 2.25%), 5.58%, 04/03/24			1,781	1,773,369
Flex Acquisition Co., Inc., 2018 Incremental Term Loan, (3 mo. LIBOR + 3.25%), 5.75%, 06/29/25			1,848	1,845,690
				7,799,763
Distributors	1.0%			
American Builders & Contractors Supply Co., Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 10/31/23			2,931	2,916,457
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
Distributors (continued)				
TriMark USA LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.58%, 08/28/24		USD	2,456	\$ 2,451,683
				5,368,140
Diversified Consumer Services	4.3%			
AI Aqua Merger Sub, Inc., 2017 Incremental Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 12/13/23 ^(a)			2,079	2,063,693
Ascend Learning LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 07/12/24			1,156	1,153,372
Bright Horizons Family Solutions, Inc., 2017 Term Loan B, (PRIME + 0.75%), 3.83%, 11/07/23			2,918	2,915,505
CHG PPC Parent LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 03/31/25 ^(a)			695	692,394
Equian LLC, Add on Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.32%, 05/20/24			2,223	2,221,954
Genuine Financial Holdings LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.75%), 5.94%, 07/12/25 ^(a)			1,402	1,405,505
J.D. Power and Associates, 1st Lien Term Loan, (1 mo. LIBOR + 4.25%, 1.00% Floor), 6.33%, 09/07/23			1,396	1,404,199
Nomad Foods Europe Midco Ltd., 2017 Term Loan B4, (1 mo. LIBOR + 2.25%), 4.31%, 05/15/24			1,689	1,679,687
Serta Simmons Bedding LLC, :				
1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor) 5.58%, 11/08/23			2,783	2,381,541
2nd Lien Term Loan, (1 mo. LIBOR + 8.00%, 1.00% Floor) 10.07%, 11/08/24			944	650,927
ServiceMaster Co., 2016 Term Loan B, (1 mo. LIBOR + 2.50%), 4.58%, 11/08/23			962	961,960
Spin Holdco, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 11/14/22			1,162	1,164,310
Uber Technologies, 2018 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.08%, 04/04/25			1,300	1,308,125
Wand Intermediate I LP, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 09/17/21			1,365	1,364,576
Weight Watchers International, Inc., 2017 Term Loan B, (3 mo. LIBOR + 4.75%), 7.09%, 11/29/24			2,765	2,794,180
				24,161,928
Diversified Financial Services	2.0%			

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AlixPartners LLP, 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 04/04/24	3,577	3,586,977
CRCI Holdings Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.50%), 5.58%, 07/31/25	733	734,224
CVS Holdings I LP, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 02/06/25	267	266,125
Edelman Financial Center LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.59%, 07/21/25	785	788,682
EG Finco Ltd., 2018 Term Loan, (3 mo. LIBOR + 4.00%), 6.33%, 02/07/25	1,672	1,671,408
Global Business Travel Holdings Limited, 2018 Term Loan B, (3 mo. LIBOR + 2.50%), 4.84%, 07/20/25	425	426,594
Kingpin Intermediate Holdings LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 07/03/24	1,649	1,658,435
Oryx Southern Delaware Holdings LLC, Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 02/09/25	1,207	1,180,820
SSH Group Holdings, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 4.25%), 6.59%, 07/30/25 ^(a)	732	739,686
		11,052,951

Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Diversified Telecommunication Services 5.7%			
CenturyLink, Inc.:			
2017 Term Loan A, (1 mo. LIBOR + 2.75%), 4.83%, 11/01/22	USD	1,073	\$ 1,070,355
2017 Term Loan B, 01/31/25 ^(k)		7,284	7,196,699
Consolidated Communications, Inc., 2016 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 10/04/23		415	408,295
Frontier Communications Corp., Delayed Draw Term Loan A, (1 mo. LIBOR + 2.75%), 4.83%, 03/31/21		2,626	2,547,523
Hargray Communications Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 05/16/24		1,500	1,503,600
Level 3 Financing, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.32%, 02/22/24		2,862	2,864,750
MTN Infrastructure TopCo, Inc, 1st Lien Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 11/15/24		1,926	1,933,986
Sprint Communications, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 2.50%), 4.63%, 02/02/24		2,869	2,868,688
TDC A/S:			
Term Loan, (EURIBOR + 3.50%), 3.50%, 05/31/25	EUR	1,000	1,163,141
USD Term Loan, (3 mo. LIBOR + 3.50%), 5.84%, 05/31/25	USD	1,620	1,632,150
Telenet Financing USD LLC, Term Loan AN, (1 mo. LIBOR + 2.25%), 4.31%, 08/15/26		4,305	4,249,982
Telesat Canada, Term Loan B4, (3 mo. LIBOR + 2.50%), 4.84%, 11/17/23		816	816,590
Virgin Media Investment Holdings Ltd., Term Loan L, (1 mo. GBP LIBOR + 3.25%), 3.97%, 01/15/27	GBP	1,000	1,284,069
Zayo Group LLC:			
2017 Incremental Term Loan, (1 mo. LIBOR + 2.25%, 1.00% Floor), 4.33%, 01/19/24	USD	290	290,957
2017 Term Loan B1, (1 mo. LIBOR + 2.00%), 4.08%, 01/19/21		2,071	2,072,474
			31,903,259
Electric Utilities 1.1%			
Dayton Power & Light Co. (The), Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 08/24/22		516	515,417
TEX Operations Co. LLC, Exit Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 08/04/23		2,031	2,026,715
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., Term Loan, 11/10/18 ^{(a)(k)}		1,710	
Vistra Energy Corp., 1st Lien Term Loan B3, (1 mo. LIBOR + 2.00%), 4.08%, 12/31/25		3,135	3,127,163
Vistra Operations Co. LLC, 2016 Term Loan B2, (1 mo. LIBOR + 2.25%), 4.33%, 12/14/23		367	366,645
			6,035,940

Electrical Equipment 1.1%

EXC Holdings III Corp., 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.83%, 12/02/24	915	923,410
Gates Global LLC, 2017 Repriced Term Loan B, (3 mo. LIBOR + 2.75%, 1.00% Floor), 5.08%, 04/01/24	3,976	3,993,891
MLN US HoldCo LLC, 2018 1st Lien Term Loan, 07/11/25 ^(k)	1,038	1,041,892
		5,959,193

Security

Par
(000) *Value*

Energy Equipment & Services 1.3%

Gavilan Resources LLC, 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%, 1.00% Floor), 8.08%, 03/01/24	USD 2,550	\$ 2,463,938
GrafTech Finance, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 02/12/25 ^(a)	1,820	1,829,100
Ocean Rig UDW, Inc., Term Loan, (Fixed + 8.00%), 8.00%, 09/20/24	102	107,101
Pioneer Energy Services Corp., Term Loan, (1 mo. LIBOR + 7.75%, 1.00% Floor), 9.82%, 11/08/22 ^(a)	845	861,900
Seadrill Partners Finco LLC, Term Loan B, (3 mo. LIBOR + 6.00%, 1.00% Floor), 8.33%, 02/21/21	622	579,990
Weatherford International Ltd., Term Loan, (1 mo. LIBOR + 1.43%), 3.51%, 07/13/20	1,198	1,181,218
		7,023,247

Equity Real Estate Investment Trusts (REITs) 2.8%

Capital Automotive LP, 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.50%, 1.00% Floor), 4.58%, 03/24/24	762	762,057
DTZ U.S. Borrower LLC, 2018 Add On Term Loan B, (1 mo. LIBOR + 3.25%), 5.32%, 08/21/25	2,719	2,708,804
Iron Mountain, Inc., 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 3.83%, 01/02/26	845	832,857
MGM Growth Properties Operating Partnership LP, 2016 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 03/21/25	4,621	4,618,233
RHP Hotel Properties LP, 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 4.34%, 05/11/24	1,353	1,350,507
VICI Properties 1 LLC, Replacement Term Loan B, (1 mo. LIBOR + 2.00%), 4.07%, 12/20/24	5,382	5,377,450
		15,649,908

Food & Staples Retailing 1.0%

Albertsons LLC, 2017 Term Loan B4, (1 mo. LIBOR + 2.75%), 4.83%, 08/25/21	843	840,834
Hearthside Food Solutions LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.06%, 05/23/25	586	580,506
Hostess Brands LLC, 2017 Repriced Term Loan, (1 mo. LIBOR + 2.25%), 4.33%, 08/03/22	2,431	2,422,276
US Foods, Inc., 2016 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 06/27/23	1,606	1,603,001
		5,446,617

Food Products 2.4%

CFSP Acquisition Corp., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.07%, 03/20/25	541	535,438
Chobani LLC, 2017 Term Loan B, 10/10/23 ^(k)	3,285	3,115,380

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Dole Food Co., Inc., 2017 Term Loan B, (PRIME + 1.75%), 4.82%, 04/06/24	1,033	1,031,206
JBS USA LLC, 2017 Term Loan B, (3 mo. LIBOR + 2.50%), 4.83%, 10/30/22	5,041	5,035,877
Pinnacle Foods Finance LLC, 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 3.83%, 02/02/24	1,110	1,109,909
Reynolds Group Holdings, Inc., 2017 Term Loan, (1 mo. LIBOR + 2.75%), 4.83%, 02/05/23	2,757	2,765,377
		13,593,187
Gas Utilities 0.3%		
AL Midcoast Holdings LLC, 2018 Term Loan B, (3 mo. LIBOR + 5.50%), 7.84%, 07/31/25	1,435	1,444,371

SCHEDULES OF INVESTMENTS

15

Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Health Care Equipment & Supplies 3.4%		
CryoLife, Inc., Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.33%, 11/14/24	USD 1,831	\$ 1,839,954
DJO Finance LLC, 2015 Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 06/08/20	6,591	6,586,574
Immucor, Inc., Extended Term Loan B, (2 mo. LIBOR + 5.00%, 1.00% Floor), 7.17%, 06/15/21	3,562	3,601,172
Mallinckrodt International Finance SA, Term Loan B, (3 mo. LIBOR + 2.75%), 5.20%, 09/24/24	1,455	1,441,897
Ortho-Clinical Diagnostics SA, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.32%, 06/30/25	5,393	5,390,018
		18,859,615
Health Care Providers & Services 6.8%		
Acadia Healthcare Co., Inc.:		
2018 Term Loan B3, (1 mo. LIBOR + 2.50%), 4.58%, 02/11/22	442	443,854
2018 Term Loan B4, (1 mo. LIBOR + 2.50%), 4.58%, 02/16/23	2,056	2,065,264
AHP Health Partners, Inc., 2018 Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.58%, 06/30/25	828	833,175
Auris Luxembourg III Sarl, 2017 Term Loan B7, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.33%, 01/17/22 ^(a)	2,407	2,425,398
CHG Healthcare Services, Inc., 2017 1st Lien Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.34%, 06/07/23	3,487	3,493,633
Concentra Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.84%, 06/01/22 ^(a)	1,895	1,902,106
DaVita HealthCare Partners, Inc., Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 06/24/21	826	828,907
DentalCorp Perfect Smile ULC:		
Delayed Draw Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 5.83% 06/06/25	217	35,919
1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 5.83%, 06/06/25	869	871,810
Diplomat Pharmacy, Inc., 2017 Term Loan B, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.58%, 12/20/24	1,004	1,004,460
DuPage Medical Group Ltd.:		
2018 Term Loan, (1 mo. LIBOR + 2.75%), 4.81%, 08/15/24	853	839,868
2nd Lien Term Loan, (1 mo. LIBOR + 7.00%), 9.08%, 08/15/25	395	395,000
Envision Healthcare Corp., 2016 Term Loan B, (1 mo. LIBOR + 3.00%), 5.08%, 12/01/23	3,159	3,154,890
Explorer Holdings, Inc., 2016 Term Loan B, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.08%, 05/02/23	1,069	1,074,436
Gentiva Health Services, Inc. ^(a) :		
2018 1st Lien Term Loan, (3 mo. LIBOR + 3.75%), 6.13%, 07/02/25	1,092	1,098,660
2018 2nd Lien Term Loan, (3 mo. LIBOR + 7.00%), 9.38%, 07/02/26	267	271,048
HC Group Holdings III, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.75%), 5.83%, 04/07/22	1,412	1,417,315

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HCA, Inc.:

2018 Term Loan B10, (1 mo. LIBOR + 2.00%), 4.08%, 03/13/25	1,367	1,373,408
Term Loan B11, (1 mo. LIBOR + 1.75%), 3.83%, 03/18/23	1,806	1,813,059

Par
(000) *Value*

Security

Health Care Providers & Services (continued)

Lifescan Global Corp., 2018 1st Lien Term Loan, 09/27/24 ^{(a)(k)}	USD 361	\$ 350,170
MPH Acquisition Holdings LLC, 2016 Term Loan B, 06/07/23 ^(k)	3,183	3,180,439
National Mentor Holdings, Inc., Term Loan B, (3 mo. LIBOR + 3.00%), 5.33%, 01/31/21	478	479,148
nThrive, Inc., 2016 1st Lien Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.58%, 10/20/22	1,791	1,792,157
NVA Holdings, Inc., Term Loan B3, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 02/02/25	1,827	1,818,949
Team Health Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 02/06/24	1,905	1,817,858
Vizient, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 02/13/23	613	612,663
WP CityMD Bidco LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.83%, 06/07/24	1,053	1,049,314
Zotec Partners LLC, 2018 Term Loan, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.08%, 02/14/24 ^(a)	1,232	1,230,710
		37,673,618

Health Care Services 0.4%

Ivory Merger Sub, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.50%), 5.84%, 03/07/25	1,451	1,439,577
Sound Inpatient Physicians:		
2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.08%, 06/27/25	704	705,176
2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%), 8.83%, 06/26/26	382	382,478
		2,527,231

Health Care Technology 0.9%

Change Healthcare Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 03/01/24	2,476	2,476,415
Press Ganey Holdings, Inc., :		
2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor) 4.83%, 10/23/23	1,917	1,919,993
2nd Lien Term Loan, (1 mo. LIBOR + 6.50%, 1.00% Floor) 8.58%, 10/21/24 ^(a)	222	224,698
Quintiles IMS, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 4.33%, 03/07/24	499	500,169
		5,121,275

Hotels, Restaurants & Leisure 8.2%

Aristocrat Technologies, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 1.75%), 4.10%, 10/19/24	1,382	1,377,630
Boyd Gaming Corp., Term Loan B3, (1 Week LIBOR + 2.25%), 4.21%, 09/15/23	1,846	1,854,326
Bronco Midstream Funding LLC, Term Loan B, (3 mo. LIBOR + 3.50%), 5.57%, 08/14/23	705	708,241
Burger King Newco Unlimited Liability Co., Term Loan B3, (1 mo. LIBOR + 2.25%, 1.00% Floor), 4.33%, 02/16/24	5,572	5,569,055
Caesars Resort Collection LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 12/22/24	4,432	4,444,183

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CCM Merger, Inc., Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 08/08/21	1,164	1,168,509
CEC Entertainment, Inc., Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 02/14/21	578	542,773

Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Hotels, Restaurants & Leisure (continued)		
ESH Hospitality, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 08/30/23	USD 3,040	\$ 3,034,327
Four Seasons Hotels Ltd., 1st Lien Term Loan, (1 mo. LIBOR + 2.00%), 4.08%, 11/30/23	222	221,428
Gateway Casinos & Entertainment Ltd., 2018 Term Loan B, (3 mo. LIBOR + 3.00%), 5.47%, 12/01/23	150	150,609
GVC Holdings PLC:		
2018 EUR Term Loan, (EURIBOR + 2.75%), 2.75%, 03/29/24	EUR 991	1,144,307
2018 Term Loan, (1 mo. LIBOR + 2.50%, 1.00% Floor), 4.58%, 03/29/24	USD 943	942,345
Hilton Worldwide Finance LLC, Term Loan B2, (1 mo. LIBOR + 1.75%), 3.81%, 10/25/23	1,562	1,566,769
IRB Holding Corp., 1st Lien Term Loan, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.32%, 02/05/25	1,598	1,604,904
KFC Holding Co., 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 3.83%, 04/03/25	1,430	1,427,577
Lakeland Tours LLC, 2017 1st Lien Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.34%, 12/15/24	1,055	1,059,901
Marriott Ownership Resorts, Inc., 2018 Term Loan B, 08/29/25 ^(k)	1,225	1,226,531
Penn National Gaming, Inc., 2018 1st Lien Term Loan B, 08/14/25 ^(k)	605	605,756
Playa Resorts Holding BV, 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 04/29/24	1,439	1,426,954
Sabre GLBL, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 02/22/24	2,546	2,548,339
Scientific Games International, Inc., 2018 Term Loan B5, (1 mo. LIBOR + 2.75%), 4.83%, 08/14/24	3,886	3,874,389
Stars Group Holdings BV, 2018 Incremental Term Loan, (3 mo. LIBOR + 3.50%), 5.83%, 07/10/25	6,420	6,467,701
Tackle S.A.R.L., 2017 EUR Term Loan, 08/08/22 ^(k)	EUR 1,000	1,157,604
Wyndham Hotels & Resorts, Inc., Term Loan B, (1 mo. LIBOR + 1.75%), 3.83%, 05/30/25	USD 1,585	1,586,585
		45,710,743
Household Products 1.1%		
Energizer Holdings, Inc., 2018 Term Loan B, 06/20/25 ^(k)	709	712,545
Mastronardi Produce Ltd., Term Loan B, (3 mo. LIBOR + 3.25%), 5.33%, 05/01/25 ^(a)	590	592,950
SIWF Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 4.25%), 6.31%, 06/15/25	880	881,100
Spectrum Brands, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 4.35%, 06/23/22	3,806	3,806,937
		5,993,532
Independent Power and Renewable Electricity Producers 2.5%		
AES Corp., 2018 Term Loan B, (3 mo. LIBOR + 1.75%), 4.07%, 05/31/22	1,057	1,055,331
Aria Energy Operating LLC, Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.58%, 05/27/22 ^(a)	1,095	1,098,017
Calpine Construction Finance Co. LP, 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.58%, 01/15/25	1,253	1,254,305

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Calpine Corp., Term Loan B6, (3 mo. LIBOR + 2.50%), 4.84%, 01/15/23	1,828	1,830,596
	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
Independent Power and Renewable Electricity Producers (continued)		
Compass Power Generation LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 12/20/24	USD 1,176	\$ 1,179,415
EIF Channelview Cogeneration LLC, 2018 Term Loan B, (1 mo. LIBOR + 4.25%, 1.00% Floor), 6.33%, 05/03/25	470	473,525
Granite Acquisition, Inc.:		
Term Loan B, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.84%, 12/19/21	3,187	3,205,977
Term Loan C, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.83%, 12/19/21	543	546,612
Kestrel Acquisition LLC/Hunterstown Generation Facility, 2018 Term Loan B, (1 mo. LIBOR + 4.25%, 1.00% Floor), 6.33%, 06/02/25	1,225	1,234,187
Nautilus Power LLC, Term Loan B, (1 mo. LIBOR + 4.25%, 1.00% Floor), 6.33%, 05/16/24	841	842,267
Terra-Gen Finance Co. LLC, Term Loan B, (1 mo. LIBOR + 4.25%, 1.00% Floor), 6.33%, 12/09/21 ^(a)	1,284	1,136,010
		13,856,242
Industrial Conglomerates 1.0%		
Cortes NP Acquisition Corp., 2017 Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.31%, 11/30/23	4,056	4,050,482
Sequa Mezzanine Holdings LLC, 1st Lien Term Loan, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.19%, 11/28/21 ^(a)	1,549	1,518,521
		5,569,003
Insurance 3.0%		
Alliant Holdings I, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.07%, 05/09/25	2,989	2,987,798
AmWINS Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 01/25/24	2,652	2,655,115
AssuredPartners, Inc., 2017 1st Lien Add-On Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 10/22/24	1,107	1,106,099
Davis Vision, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 12/02/24	1,842	1,836,220
Hub International Ltd., 2018 Term Loan B, (3 mo. LIBOR + 3.00%), 5.16%, 04/25/25	1,618	1,615,880
Sedgwick Claims Management Services, Inc.:		
1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor) 7.83%, 03/01/21	2,883	2,875,514
2nd Lien Term Loan, (1 mo. LIBOR + 5.75%, 1.00% Floor) 7.88%, 02/28/22	2,540	2,546,350
Stratose Intermediate Holdings II LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 06/22/23	827	831,308
		16,454,284
Internet & Direct Marketing Retail 0.3%		
Harbor Freight Tools USA, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.58%, 08/18/23	1,451	1,448,523
Internet Software & Services 2.0%		
Go Daddy Operating Co. LLC, 2017 Repriced Term Loan, (1 mo. LIBOR + 2.25%), 4.33%, 02/15/24	3,739	3,748,431
	291	285,074

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GTT Communications, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 4.83 05/31/25		
Inmar Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 05/01/24	1,030	1,032,606
Intralinks, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 4.00%), 6.08%, 11/11/24	1,110	1,114,373

SCHEDULES OF INVESTMENTS

17

Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Internet Software & Services (continued)		
Rackspace Hosting, Inc., 2017 Incremental 1st Lien Term Loan, (2 mo. LIBOR + 3.00%, 1.00% Floor), 5.18%, 11/03/23	USD 3,301	\$ 3,277,978
TierPoint LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 5.83%, 05/06/24	1,547	1,528,124
		10,986,586
IT Services 6.9%		
Access CIG LLC:		
2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 5.83%, 02/27/25	527	528,296
2018 2nd Lien Incremental Term Loan, (1 mo. LIBOR + 7.75%), 9.83%, 02/27/26	17	17,035
2018 2nd Lien Term Loan, (1 mo. LIBOR + 7.75%), 9.83%, 02/27/26	227	227,217
2018 Incremental Term Loan, (1 mo. LIBOR + 3.75%), 5.83%, 02/27/25	74	74,046
Altran Technologies SA, 1st Lien Term Loan, (3 mo. LIBOR + 2.25%), 4.57%, 03/20/25	678	675,926
Blackhawk Network Holdings, Inc, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.18%, 06/15/25	1,654	1,658,800
First Data Corp.:		
2024 Term Loan, (1 mo. LIBOR + 2.00%), 4.07%, 04/26/24	11,144	11,124,708
Term Loan A, (1 mo. LIBOR + 1.75%), 3.82%, 06/02/20	603	602,415
Flexential Intermediate Corp., 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.50%), 5.83%, 08/01/24	1,360	1,331,851
Greeneden US Holdings II LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%), 5.58%, 12/01/23	2,240	2,243,415
Learning Care Group, Inc., 2018 1st Lien Term Loan, 03/13/25 ^(k)	282	281,903
Optiv Security, Inc., :		
1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor) 5.31%, 02/01/24	3,349	3,240,295
2nd Lien Term Loan, (1 mo. LIBOR + 7.25%, 1.00% Floor) 9.31%, 02/01/25	782	753,231
Peak 10 Holding Corp., 2nd Lien Term Loan, (3 mo. LIBOR + 7.25%, 1.00% Floor), 9.59%, 08/01/25	1,620	1,587,600
TKC Holdings, Inc., :		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor) 5.83%, 02/01/23	2,301	2,299,254
2017 2nd Lien Term Loan, (1 mo. LIBOR + 8.00%, 1.00% Floor) 10.08%, 02/01/24	1,603	1,597,854
Trans Union LLC:		
2018 Term Loan B4, (1 mo. LIBOR + 2.00%), 4.08%, 06/19/25	18	18,056
Term Loan B3, (1 mo. LIBOR + 2.00%), 4.08%, 04/10/23	5,138	5,147,563
Vantiv LLC, 2018 1st Lien Term Loan B3, (1 mo. LIBOR + 1.75%), 3.81%, 10/14/23	1,012	1,012,224
WEX, Inc., 2017 Term Loan B2, (1 mo. LIBOR + 2.25%), 4.33%, 06/30/23	3,913	3,919,634
		38,341,323
Leisure Products 0.2%		
	1,026	1,032,354

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MND Holdings III Corp., 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 5.83%, 06/19/24^(a)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Life Sciences Tools & Services 0.2%		
Albany Molecular Research, Inc., :		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor) , 5.33%, 08/30/24	USD 558	\$ 557,513
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%, 1.00% Floor), 9.08%, 08/30/25	395	394,755
		952,268
Machinery 2.3%		
Clark Equipment Co., 2018 Term Loan B, (3 mo. LIBOR + 2.00%), 4.33%, 05/18/24	887	886,311
Columbus McKinnon Corp., 2018 Term Loan B, (3 mo. LIBOR + 2.50%, 1.00% Floor), 4.83%, 01/31/24 ^(a)	188	188,442
Gardner Denver, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 07/30/24	2,521	2,527,279
Hayward Industries, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.58%, 08/05/24	1,627	1,630,464
Infiltrator Systems, Inc., 2017 1st Lien Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.33%, 05/27/22	1,949	1,953,982
Rexnord LLC, 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 4.06%, 08/21/24	1,077	1,079,977
Tecomet, Inc., 2017 Repriced Term Loan, (PRIME + 2.50%), 5.58%, 05/01/24	1,944	1,948,523
Titan Acquisition Ltd., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.08%, 03/28/25	2,572	2,434,034
		12,649,012
Media 10.9%		
Altice Financing SA:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 2.75%), 4.81%, 01/31/26	717	691,343
2017 Term Loan B, (1 mo. LIBOR + 2.75%), 4.81%, 07/15/25	244	236,290
Altice France SA, 2018 Term Loan B13, (3 mo. LIBOR + 4.00%), 6.07%, 08/14/26	4,561	4,433,110
Altice US Finance I Corp., 2017 Term Loan, (1 mo. LIBOR + 2.25%), 4.33%, 07/28/25	2,970	2,963,909
Charter Communications Operating LLC:		
2017 Term Loan A2, (1 mo. LIBOR + 1.50%), 3.58%, 03/31/23	2,796	2,793,364
2017 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 04/30/25	4,959	4,959,370
CSC Holdings LLC:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 2.25%), 4.31%, 07/17/25	3,955	3,937,450
2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.56%, 01/25/26	1,691	1,691,185
Getty Images, Inc., Term Loan B, (1 mo. LIBOR + 3.50%), 5.58%, 10/18/19	408	397,022
Gray Television, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.33%, 02/07/24	607	607,788
Hubbard Radio LLC, 2015 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 03/28/25	229	228,562
iHeartCommunications, Inc. ^{(b)(i)} :		
Extended Term Loan E, (3 mo. LIBOR + 7.50%), 9.19%, 07/30/19	515	382,872
Term Loan D, (3 mo. LIBOR + 6.75%), 8.44%, 01/30/19	4,071	3,029,301
Intelsat Jackson Holdings SA, 2017 Term Loan B4, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.56%, 01/02/24	1,828	1,915,233
Learfield Communications LLC:		
2016 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 12/01/23 ^(a)	1,887	1,901,467
2017 1st Lien Term Loan, 12/01/23 ^{(a)(k)}	624	628,117

Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Media (continued)		
Lions Gate Capital Holdings LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.31%, 03/24/25	USD 1,219	\$ 1,217,476
Live Nation Entertainment, Inc., Term Loan B3, (1 mo. LIBOR + 1.75%), 3.88%, 10/31/23	477	476,395
MCC Iowa LLC, Term Loan N, (1 Week LIBOR + 1.75%), 3.71%, 02/15/24	1,078	1,073,390
Meredith Corp., Term Loan B, (1 mo. LIBOR + 3.00%), 5.08%, 01/31/25	1,173	1,175,324
MH Sub I LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 5.83%, 09/13/24	841	843,917
Mission Broadcasting, Inc., 2017 Term Loan B2, (3 mo. LIBOR + 2.50%), 4.58%, 01/17/24	167	167,567
Nexstar Broadcasting, Inc., 2017 Term Loan B2, (3 mo. LIBOR + 2.50%), 4.58%, 01/17/24	1,227	1,231,366
Numericable Group SA, Term Loan B12, (1 mo. LIBOR + 3.69%), 5.75%, 01/31/26	541	519,049
PSAV Holdings LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.42%, 03/01/25	1,032	1,021,482
Radiate Holdco LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.08%, 02/01/24	1,358	1,349,326
Sinclair Television Group, Inc., Term Loan B2, (1 mo. LIBOR + 2.25%), 4.33%, 01/03/24	193	193,082
Trader Corp., 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.06%, 09/28/23	3,031	3,032,942
Tribune Media Co., Term Loan C, (1 mo. LIBOR + 3.00%), 5.08%, 01/27/24	3,696	3,702,832
Unitymedia Finance LLC: Term Loan B, (1 mo. LIBOR + 2.25%), 4.31%, 09/30/25	1,680	1,676,018
USD Term Loan D, 01/15/26 ^(k)	360	359,150
Unitymedia Hessen GmbH & Co. KG, 2018 Term Loan E, (1 mo. LIBOR + 2.00%), 4.06%, 06/01/23	981	979,130
Univision Communications, Inc., Term Loan C5, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 03/15/24	1,189	1,140,738
Virgin Media Bristol LLC, 2017 Term Loan, (1 mo. LIBOR + 2.50%), 4.56%, 01/15/26	4,453	4,449,972
William Morris Endeavor Entertainment LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%), 4.83%, 05/18/25	2,510	2,495,832
Ziggo Secured Finance Partnership, Term Loan E, (1 mo. LIBOR + 2.50%), 4.56%, 04/15/25	2,682	2,635,270
		60,536,641
Metals & Mining 0.4%		
AMG Advanced Metallurgical Group N.V., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.08%, 01/29/25	1,214	1,212,383
Ball Metalpack LLC, 2018 1st Lien Term Loan B, (1 mo. LIBOR + 4.50%), 6.58%, 07/24/25	718	724,283
Preferred Proppants LLC, Term Loan B2, (3 mo. LIBOR + 7.75%), 10.08%, 07/27/20 ^(a)	220	197,721

			2,134,387
Multiline Retail 0.7%			
Eyemart Express LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.13%, 08/04/24		977	979,450
Hudson's Bay Co., 2015 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.31%, 09/30/22		2,208	2,115,176
Neiman Marcus Group, Inc., 2020 Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 10/25/20		1,214	1,125,050
			4,219,676
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Oil & Gas Equipment & Services 0.2%			
McDermott Technology Americas, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.08%, 05/10/25	USD	1,327	\$ 1,339,729
Oil, Gas & Consumable Fuels 4.3%			
BCP Raptor LLC, Term Loan B, (1 mo. LIBOR + 4.25%, 1.00% Floor), 6.33%, 06/24/24		2,853	2,759,880
Brazos Delaware II LLC, Term Loan B, (1 mo. LIBOR + 4.00%), 6.08%, 05/21/25		1,180	1,168,566
California Resources Corp., : 2017 1st Lien Term Loan, (1 mo. LIBOR + 4.75%, 1.00% Floor) 6.82%, 12/31/22		2,434	2,467,279
Second Out Term Loan, (1 mo. LIBOR + 10.38%, 1.00% Floor) 12.44%, 12/31/21		2,168	2,397,338
Chesapeake Energy Corp., Term Loan, (1 mo. LIBOR + 7.50%, 1.00% Floor), 9.58%, 08/23/21		2,705	2,820,949
CONSOL Energy, Inc.:			
1st Lien Term Loan A, (1 mo. LIBOR + 4.25%), 6.33%, 11/26/21 ^(a)		280	282,352
1st Lien Term Loan B, (1 mo. LIBOR + 6.00%, 1.00% Floor), 8.08%, 11/28/22		2,138	2,189,650
EG Group Ltd., 2018 Term Loan B, (3 mo. LIBOR + 4.00%), 6.27%, 02/07/25		803	802,650
EWT Holdings III Corp., 2017 Repriced Term Loan, (1 mo. LIBOR + 3.00%), 5.08%, 12/20/24		830	830,350
GIP III Stetson I LP, 2018 Term Loan B, 07/19/25 ^(k)		923	929,350
Keane Group Holdings LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 5.88%, 05/25/25 ^(a)		1,144	1,138,096
Lucid Energy Group II LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.08%, 02/17/25		1,237	1,216,800
Medallion Midland Acquisition LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 10/30/24		1,568	1,551,780
MEG Energy Corp., 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.57%, 12/31/23		430	429,986
Vine Oil & Gas LP, Term Loan B, (1 mo. LIBOR + 6.88%, 1.00% Floor), 8.95%, 12/12/21 ^(a)		1,205	1,205,000
Woodford Express LLC, 2018 Term Loan B, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.08%, 01/17/25		1,496	1,484,101
			23,674,127
Personal Products 1.1%			
Clover Merger Sub, Inc.:			
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.58%, 09/26/24		3,826	3,630,001

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2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.75%), 9.83%, 09/26/25	1,750	1,553,125
Prestige Brands, Inc., Term Loan B4, (1 mo. LIBOR + 2.00%), 4.08%, 01/26/24	1,012	1,009,823
		6,192,949
Pharmaceuticals 3.8%		
Akorn, Inc., Term Loan B, (1 mo. LIBOR + 4.75%, 1.00% Floor), 6.88%, 04/16/21	1,284	1,241,890
Amneal Pharmaceuticals LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%), 5.58%, 05/04/25	3,474	3,495,911
Endo Luxembourg Finance Company I Sarl, 2017 Term Loan B, (1 mo. LIBOR + 4.25%), 6.38%, 04/29/24	2,158	2,168,452
Grifols Worldwide Operations USA, Inc., 2017 Acquisition Term Loan, (1 Week LIBOR + 2.25%), 4.21%, 01/31/25	4,051	4,067,228

SCHEDULES OF INVESTMENTS

19

Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Pharmaceuticals (continued)		
Jaguar Holding Co. II, 2018 Term Loan, (1 mo. LIBOR + 2.50%, 1.00% Floor), 4.58%, 08/18/22	USD 3,872	\$ 3,868,448
Valeant Pharmaceuticals International, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.08%, 06/01/25	6,055	6,074,130
		20,916,059
Professional Services 1.2%		
Cast and Crew Payroll LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 09/27/24	2,442	2,437,792
Information Resources, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 4.25%, 1.00% Floor), 6.57%, 01/18/24	775	778,738
ON Assignment, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 04/02/25	1,173	1,173,437
PricewaterhouseCoopers LLP, 2018 Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 05/01/25 ^(a)	950	952,375
SIRVA Worldwide, Inc., 2018 1st Lien Term Loan, (2 mo. LIBOR + 5.50%), 7.81%, 07/20/25	1,140	1,137,150
Sterling Infosystems, Inc., 1st Lien Term Loan, 06/19/24 ^(k)	325	322,358
		6,801,850
Real Estate Management & Development 1.4%		
CityCenter Holdings LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.33%, 04/18/24	4,299	4,296,615
Realty Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.32%, 02/08/25	2,369	2,373,028
SMG Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 01/23/25	1,210	1,212,101
		7,881,744
Road & Rail 0.2%		
Road Infrastructure Investment LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 06/13/23	1,223	1,221,170
Semiconductors & Semiconductor Equipment 0.8%		
MaxLinear, Inc., Term Loan B, (1 mo. LIBOR + 2.50%), 4.56%, 05/12/24 ^(a)	280	280,259
Microchip Technology Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%, 05/29/25	2,710	2,704,932
ON Semiconductor Corp., 2018 1st Lien Term Loan B, (1 mo. LIBOR + 1.75%), 3.83%, 03/31/23	508	508,676
Versum Materials, Inc., Term Loan, (3 mo. LIBOR + 2.00%), 4.33%, 09/29/23	939	939,751
		4,433,618
Software 14.5%		
	1,887	1,876,854

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Almonde, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 06/13/24			
Applied Systems, Inc., :			
2017 1st Lien Term Loan, (3 mo. LIBOR + 3.00%, 1.00% Floor) 5.33%, 09/19/24	2,073		2,079,626
2017 2nd Lien Term Loan, (3 mo. LIBOR + 7.00%, 1.00% Floor) 9.33%, 09/19/25	491		503,257
Aptean, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 4.25%, 1.00% Floor), 6.59%, 12/20/22	1,091		1,093,534
Barracuda Networks, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.31%, 02/12/25	968		967,575
BMC Software Finance, Inc.:			
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 09/10/22	1,221		1,221,472
2018 USD Term Loan B, 09/01/25 ^(k)	4,464		4,464,952
		<i>Par</i>	
		<i>(000)</i>	<i>Value</i>
<i>Security</i>			
Software (continued)			
Cypress Intermediate Holdings III, Inc., :			
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor) 5.08%, 04/27/24	USD 911	\$	909,788
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%, 1.00% Floor) 8.83%, 04/27/25	814		818,477
Dell, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.00%), 4.08%, 09/07/23	2,489		2,488,127
Digicel International Finance Ltd., 2017 Term Loan B, (1 mo. LIBOR + 3.25%), 5.57%, 05/28/24	1,657		1,546,711
DTI Holdco, Inc., 2018 Term Loan B, (1 mo. LIBOR + 4.75%, 1.00% Floor), 6.95%, 09/30/23	1,438		1,433,278
Flexera Software LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.33%, 02/26/25	613		613,616
Help/Systems Holdings, Inc, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 5.83%, 03/28/25	1,190		1,187,025
Hyland Software, Inc.:			
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 07/01/22	1,523		1,531,188
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%), 9.08%, 07/07/25	675		682,384
Infor (US), Inc., Term Loan B6, (1 mo. LIBOR + 2.75%, 1.00% Floor), 4.83%, 02/01/22	3,620		3,622,374
Informatica Corp., 2018 Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 08/05/22	2,838		2,850,813
IQOR US, Inc., Term Loan B, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.34%, 04/01/21	1,280		1,132,963
Kronos, Inc.:			
2017 Term Loan B, (3 mo. LIBOR + 3.00%), 5.16%, 11/01/23	4,553		4,561,682
2nd Lien Term Loan, (3 mo. LIBOR + 8.25%, 1.00% Floor), 10.59%, 11/01/24	1,695		1,730,307
MA FinanceCo. LLC, Term Loan B3, (1 mo. LIBOR + 2.50%), 4.58%, 06/21/24 ^(a)	158		157,790
McAfee LLC, 2017 Term Loan B, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.57%, 09/30/24	2,876		2,899,176
Mitchell International, Inc.:			
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.33%, 11/29/24	4,276		4,264,060
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.25%), 9.33%, 12/01/25	1,275		1,273,725
PowerSchool, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.33%, 08/01/25	1,009		1,005,216
Project Alpha Intermediate Holding, Inc., 2017 Term Loan B, (6 mo. LIBOR + 3.50%, 1.00% Floor), 5.99%, 04/26/24	2,019		2,018,253
Project Leopard Holdings, Inc., 2018 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.08%, 07/07/23 ^(a)	863		866,724
Renaissance Learning, Inc., 2018 Add On Term Loan, (3 mo. LIBOR + 3.25%), 5.58%, 05/30/25	705		702,356
	4,527		4,540,696

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SolarWinds Holdings, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.08%, 02/05/24		
Solera LLC, Term Loan B, (1 mo. LIBOR + 2.75%), 4.83%, 03/03/23	3,962	3,957,240
SonicWALL, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 3.50%), 5.82%, 05/16/25 ^(a)	570	568,575
Sophia LP, 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.58%, 09/30/22	4,423	4,432,552
SS&C Technologies Holdings Europe 2018 Term Loan B4, (1 mo. LIBOR + 2.25%), 4.33%, 04/16/25	1,940	1,940,741

Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Software (continued)		
SS&C Technologies, Inc.:		
2017 Term Loan B1, (1 mo. LIBOR + 2.25%), 4.33%, 07/08/22	USD 3,044	\$ 3,048,398
2018 Term Loan B3, 04/16/25 ^(k)	4,986	4,988,186
2018 Term Loan B5, 04/16/25 ^(k)	742	742,156
Tempo Acquisition LLC, Term Loan, (1 mo. LIBOR + 3.00%), 5.08%, 05/01/24	3,297	3,302,601
Tibco Software, Inc., Repriced Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.58%, 12/04/20	2,396	2,401,424
		80,425,872
Specialty Retail 2.1%		
Academy Ltd., 2015 Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.08%, 07/01/22	1,377	1,130,928
Belron Finance US LLC, Term Loan B, (3 mo. LIBOR + 2.50%), 4.84%, 11/07/24	2,441	2,447,862
CD&R Firefly Bidco Ltd., 2018 GBP Term Loan B1, (1 mo. GBP LIBOR + 4.50%), 5.25%, 06/23/25	GBP 1,000	1,286,079
Leslie's Poolmart, Inc., 2016 Term Loan, (2 mo. LIBOR + 3.50%, 1.00% Floor), 5.70%, 08/16/23	USD 1,235	1,234,535
Michaels Stores, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.50%, 1.00% Floor), 4.56%, 01/28/23	732	728,342
National Vision, Inc., 2017 Repriced Term Loan, (1 mo. LIBOR + 2.75%), 4.83%, 11/20/24	389	389,998
Party City Holdings, Inc., 2018 Term Loan B, (PRIME + 1.75%), 4.83%, 08/19/22	594	596,454
Petco Animal Supplies, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.59%, 01/26/23	837	610,649
Research Now Group, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 5.50%, 1.00% Floor), 7.86%, 12/20/24 ^(a)	1,259	1,261,822
Staples, Inc., 2017 Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.34%, 09/12/24	844	840,822
TruGreen LP, 2017 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.07%, 04/13/23	1,131	1,136,256
		11,663,747
Technology Hardware, Storage & Peripherals 0.9%		
Seattle Spinco, Inc., Term Loan B3, (1 mo. LIBOR + 2.50%), 4.58%, 06/21/24 ^(a)	1,068	1,065,595
Western Digital Corp., 2018 Term Loan B4, (3 mo. LIBOR + 1.75%), 3.82%, 04/29/23	4,093	4,090,237
		5,155,832
Textiles, Apparel & Luxury Goods 0.5%		
Ascend Performance Materials Operations LLC, Term Loan B, (3 mo. LIBOR + 5.25%, 1.00% Floor), 7.58%, 08/12/22	2,385	2,390,968
	532	532,612

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Varsity Brands, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor),
5.58%, 12/15/24

2,923,580

Thriffs & Mortgage Finance 0.6%

IG Investment Holdings LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.50%,
1.00% Floor), 5.83%, 05/23/25

3,214 3,224,441

Trading Companies & Distributors 1.5%

Beacon Roofing Supply, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.32%,
01/02/25

3,405 3,385,332

HD Supply, Inc., Term Loan B3, (3 mo. LIBOR + 2.25%), 4.32%, 08/13/21

2,347 2,357,529

Security

Par
(000) *Value*

Trading Companies & Distributors (continued)

LSF9 Cypress Holdings LLC, 2018 Term Loan B, (3 mo. LIBOR + 3.25%),
5.31%, 08/13/25

USD 1,265 \$ 1,266,581

Nexeo Solutions LLC, 2017 Repriced Term Loan, (3 mo. LIBOR + 3.25%),
5.58%, 06/09/23

245 246,182

Oxbow Carbon LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 3.75%),
5.83%, 01/04/23

280 281,676

Pro Mach Group, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.00%), 5.07%,
03/07/25

758 752,892

8,290,192

Transportation 0.6%

Direct ChassisLink, Inc., 2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%),
8.08%, 06/15/23^(a)

700 700,000

Gruden Acquisition, Inc., 2017 Term Loan, (3 mo. LIBOR + 5.50%, 1.00%
Floor), 7.83%, 08/18/22

782 784,946

Safe Fleet Holdings LLC,:

2018 1st Lien Term Loan, (3 mo. LIBOR + 3.00%, 1.00% Floor) 5.09%, 02/01/25

1,302 1,290,347

2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%, 1.00% Floor) 8.84%,
02/01/26

560 556,735

3,332,028

Utilities 0.1%

ExGen Renewables IV LLC, Term Loan B, (3 mo. LIBOR + 3.00%, 1.00%
Floor), 5.32%, 11/28/24^(a)

726 727,532

Wireless Telecommunication Services 2.4%

Geo Group, Inc. (The), 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.08%,
03/22/24

2,007 1,997,474

Ligado Networks LLC, PIK Exit Term Loan (9.75% PIK), 9.75%, 12/07/20⁽ⁱ⁾

6,872 5,578,635

SBA Senior Finance II LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.00%),
4.08%, 04/11/25

4,370 4,353,951

Xplornet Communications, Inc., Term Loan B, (3 mo. LIBOR + 4.00%, 1.00%
Floor), 6.33%, 09/09/21^(a)

1,337 1,342,295

13,272,355

Total Floating Rate Loan Interests 136.1%			
(Cost \$760,040,506)			755,920,119
		<i>Beneficial Interest (000)</i>	
Other Interests⁽¹⁾ 0.0%			
IT Services 0.0%			
Millennium Corp. ^{(a)(b)}		1,607	
Millennium Lender Claims ^{(a)(b)}		1,508	
Total Other Interests 0.0%			
(Cost \$)			
		<i>Shares</i>	
Trust Preferred 0.3%			
Diversified Financial Services 0.3%			
GMAC Capital Trust I, Series 2 (3 mo. LIBOR US + 8.10%), 7.62, 02/15/40 ^(m)		60,894	1,631,959
Total Trust Preferreds 0.3%			
(Cost \$1,606,167)			1,631,959

Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Shares</i>	<i>Value</i>
Warrants 0.0%		
Software 0.0%		
HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6/22/19, Strike Price \$42.27) ^(a)	2,406	\$
Total Warrants 0.0% (Cost \$24)		
Total Long-Term Investments 146.3% (Cost \$818,950,326)		812,412,555
Short-Term Securities 0.0%		
BlackRock Liquidity Funds, T-Fund, Institutional Class, 1.85% ^{(n)(o)}	155,382	155,382
Total Short-Term Securities 0.0% (Cost \$155,382)		155,382
Options Purchased 0.0% (Cost \$43,022)		
Total Investments 146.3% (Cost \$819,148,730)		812,567,937
Liabilities in Excess of Other Assets (46.3)%		(257,198,288)
Net Assets Applicable to Common Shares 100.0%		\$ 555,369,649

(a) Security is valued using significant unobservable inputs and is classified as Level 3 in the fair value hierarchy.

(b) Non-income producing security.

(c) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be resold in transactions exempt from registration to qualified institutional investors.

(d) Variable 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.

(e) When-issued security.

(f) Variable rate security. Rate shown is the rate in effect as of period end.

(g) Zero-coupon bond.

(h) 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.

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

(j) 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.

(k) 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.

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

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(m) 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.

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

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

Affiliate	Shares		Shares Sold	Value at		Change in Unrealized	
	Held at 08/31/17	Purchased		Held at 08/31/18	08/31/18	Income Gain (Loss)	Appreciation (Depreciation)
BlackRock Liquidity Funds, T-Fund, Institutional Class	3,819,454		(3,664,072) ^(b)	155,382	\$ 155,382	\$ 40,057	\$ 8
iShares iBoxx USD High Yield Corporate Bond ETF		146,000	(146,000)			111,693	(67,998)
					\$ 155,382	\$ 151,750	\$ (67,990)

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

(b) Represents net shares sold.

Derivative Financial Instruments Outstanding as of Period End

Forward Foreign Currency Exchange Contracts

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Appreciation (Depreciation)
USD 1,168,154	EUR 995,000	State Street Bank and Trust Co.	09/06/18	\$ 13,127
USD 1,674,298	EUR 1,426,000	UBS AG	09/06/18	18,952
USD 2,591,309	GBP 1,972,000	Toronto-Dominion Bank	09/06/18	34,616
USD 3,407,695	EUR 2,922,000	Barclays Bank PLC	10/04/18	8,673
USD 2,550,231	GBP 1,961,000	JPMorgan Chase Bank N.A.	10/04/18	4,901
				80,269
EUR 995,000	USD 1,156,292	Bank of America N.A.	09/06/18	(1,265)
EUR 2,922,000	USD 3,400,624	Barclays Bank PLC	09/06/18	(8,675)
GBP 1,961,000	USD 2,547,339	JPMorgan Chase Bank N.A.	09/06/18	(4,908)

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USD	1,152,477	EUR	995,000	Goldman Sachs International	09/06/18	(2,550)
USD	574,068	EUR	502,000	Northern Trust Co.	09/06/18	(8,669)
						(26,067)
						\$ 54,202

Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

August 31, 2018

OTC Options Purchased

<i>Description</i>	<i>Counterparty</i>	<i>Number of Contracts</i>	<i>Expiration Date</i>	<i>Exercise Price</i>	<i>Notional Amount (000) Value</i>
Call Marsico Parent Superholdco LLC	Goldman Sachs & Co.	44	12/14/19	USD 942.86	USD \$

Derivative Financial Instruments Categorized by Risk Exposure

As of year end, the fair values of derivative financial instruments located in the Statements of Assets and Liabilities were as follows:

	<i>Commodity Contracts</i>	<i>Credit Contracts</i>	<i>Equity Contracts</i>	<i>Foreign Currency Exchange Contracts</i>	<i>Interest Rate Contracts</i>	<i>Other Contracts</i>	<i>Total</i>
Assets Derivative Financial Instruments							
Forward foreign currency exchange contracts							
Unrealized appreciation on forward foreign currency exchange contracts	\$	\$	\$	\$ 80,269	\$	\$	\$ 80,269
Liabilities Derivative Financial Instruments							
Forward foreign currency exchange contracts							
Unrealized depreciation on forward foreign currency exchange contracts	\$	\$	\$	\$ 26,067	\$	\$	\$ 26,067

For the year ended August 31, 2018, the effect of derivative financial instruments in the Statements of Operations was as follows:

	<i>Commodity Contracts</i>	<i>Credit Contracts</i>	<i>Equity Contracts</i>	<i>Foreign Currency Exchange Contracts</i>	<i>Interest Rate Contracts</i>	<i>Other Contracts</i>	<i>Total</i>
Net Realized Gain (Loss) from:							

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Forward foreign currency exchange contracts	\$	\$	\$	\$ 52,517	\$	\$	\$ 52,517
Options purchased ^(a)					85,253		85,253
Swaps		(11,471)					(11,471)
	\$	\$ (11,471)	\$	\$ 52,517	\$ 85,253	\$	\$ 126,299

Net Change in Unrealized Appreciation (Depreciation) on:

Forward foreign currency exchange contracts	\$	\$	\$	\$ 2,366	\$	\$	\$ 2,366
Options purchased ^(b)					65,446		65,446
	\$	\$	\$	\$ 2,366	\$ 65,446	\$	\$ 67,812

^(a) Options purchased are included in net realized gain (loss) from investments.

^(b) Options purchased are included in net change in unrealized appreciation (depreciation) on investments.

Average Quarterly Balances of Outstanding Derivative Financial Instruments

Forward foreign currency exchange contracts:		
Average amounts purchased	in USD	\$ 6,197,610
Average amounts sold	in USD	\$ 2,987,651
Options:		
Average notional value of swaption contracts purchased		\$ 11,828,597
Credit default swaps:		
Average notional amount	buy protection	\$ 1,263,000
Average notional amount	sell protection	\$ 1,369,500

For more information about the Fund's investment risks regarding derivative financial instruments, refer to the Notes to Financial Statements.

Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

August 31, 2018

Derivative Financial Instruments Offsetting as of Period End

The Fund's derivative assets and liabilities (by type) were as follows:

	<i>Assets</i>	<i>Liabilities</i>
Forward foreign currency exchange contracts	\$ 80,269	\$ 26,067
Total derivative assets and liabilities in the Statements of Assets and Liabilities	\$ 80,269	\$ 26,067
Derivatives not subject to an Master Netting Agreement or similar agreement (MNA)		
Total derivative assets and liabilities subject to an MNA	\$ 80,269	\$ 26,067

The following table presents the Fund's derivative assets (and liabilities) by counterparty net of amounts available for offset under an MNA and net of the related collateral received (and pledged) by the Fund:

<i>Counterparty</i>	<i>Derivative Assets</i>				
	<i>Subject to an MNA by Counterparty</i>	<i>Derivatives Available for Offset ^(a)</i>	<i>Non-cash Collateral Received</i>	<i>Cash Collateral Received</i>	<i>Net Amount of Derivative Assets ^(b)</i>
Barclays Bank PLC	\$ 8,673	\$ (8,673)	\$	\$	\$
JPMorgan Chase Bank N.A.	4,901	(4,901)			
State Street Bank and Trust Co.	13,127				13,127
Toronto-Dominion Bank	34,616				34,616
UBS AG	18,952				18,952
	\$ 80,269	\$ (13,574)	\$	\$	\$ 66,695

<i>Counterparty</i>	<i>Derivative Liabilities</i>				
	<i>Subject to an MNA by Counterparty</i>	<i>Derivatives Available for Offset ^(a)</i>	<i>Non-cash Collateral Pledged</i>	<i>Cash Collateral Pledged</i>	<i>Net Amount of Derivative Liabilities ^(c)</i>
Bank of America N.A.	\$ 1,265	\$	\$	\$	\$ 1,265
Barclays Bank PLC	8,675	(8,673)			2
Goldman Sachs International	2,550				2,550
JPMorgan Chase Bank N.A.	4,908	(4,901)			7
Northern Trust Co.	8,669				8,669

\$ 26,067 \$ (13,574) \$ \$ \$ 12,493

- (a) The amount of derivatives available for offset is limited to the amount of derivative asset and/or liabilities that are subject to an MNA.
- (b) Net amount represents the net amount receivable from the counterparty in the event of default.
- (c) Net amount represents the net amount payable due to counterparty in the event of default.

Fair Value Hierarchy as of Period End

Various inputs are used in determining the fair value of investments. For information about the Fund's policy regarding valuation of investments, refer to the Notes to Financial Statements.

The following table summarizes the Fund's investments categorized in the disclosure hierarchy:

	<i>Level 1</i>	<i>Level 2</i>	<i>Level 3</i>	<i>Total</i>
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities	\$	\$ 23,040,999	\$ 2,698,550	\$ 25,739,549
Common Stocks ^(a)	206,411	149	2,048,238	2,254,798
Corporate Bonds		23,973,694	2,892,436	26,866,130
Floating Rate Loan Interests		719,170,574	36,749,545	755,920,119
Trust Preferred	1,631,959			1,631,959
Short-Term Securities	155,382			155,382
Liabilities:				
Investments:				
Unfunded Floating Rate Loan Interests ^(b)		(3,212)		(3,212)
	\$ 1,993,752	\$ 766,182,204	\$ 44,388,769	\$ 812,564,725

Schedule of Investments (continued)

BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)

August 31, 2018

	<i>Level 1</i>	<i>Level 2</i>	<i>Level 3</i>	<i>Total</i>
Derivative Financial Instruments ^(c)				
Assets:				
Forward foreign currency contracts	\$	\$ 80,269	\$	\$ 80,269
Liabilities:				
Forward foreign currency contracts		(26,067)		(26,067)
	\$	\$ 54,202	\$	\$ 54,202

(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) Derivative financial instruments are forward foreign currency exchange contracts, which are valued at the unrealized appreciation (depreciation) on the instrument.

The Fund may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial statement purposes. As of period end, bank borrowings payable of \$233,000,000 is categorized as Level 2 within the disclosure hierarchy.

During the year ended August 31, 2018, there were no transfers between Level 1 and Level 2.

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

	<i>Asset-Backed Securities</i>	<i>Common Stocks</i>	<i>Corporate Bonds</i>	<i>Floating Rate Loan Interests</i>	<i>Other Interests</i>	<i>Rights/Warrants</i>	<i>Total</i>	
Assets:								
Opening balance, as of August 31, 2017	\$	\$ 478,161	\$ 2,513,176	\$ 30,767,366	\$ 3	\$ 49,016	\$ 168	\$ 33,807,890
Transfers into Level 3 ^(a)				12,445,090				12,445,090
Transfers out of Level 3 ^(b)				(12,802,806)				(12,802,806)
Accrued discounts/premiums				111,746				111,746
Net realized gain (loss)			874,494	(571,120)	(61,488)	30,810		272,696

Net change in unrealized appreciation (depreciation) ^{(c)(d)}		899,339	(620,944)	561,527	61,485	(49,016)	(168)	852,223
Purchases	2,698,550	670,738	2,813,160	25,498,193				31,680,641
Sales			(2,687,450)	(19,260,451)		(30,810)		(21,978,711)
Closing balance, as of August 31, 2018	\$ 2,698,550	\$ 2,048,238	\$ 2,892,436	\$ 36,749,545	\$	\$	\$	\$ 44,388,769
Net change in unrealized appreciation (depreciation) on investments still held at August 31, 2018 ^(d)	\$	\$ 899,349	\$ 113,370	\$ 164,349	\$	\$	\$ (168)	\$ 1,176,900

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

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

(c) Included in the related net change in unrealized appreciation (depreciation) in the Statements of Operations.

(d) Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at August 31, 2018 is generally due to investments no longer held or categorized as Level 3 at period end.

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

See notes to financial statements.

Schedule of Investments

BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Shares</i>	<i>Value</i>
Common Stocks 0.4%		
Chemicals 0.0%		
LyondellBasell Industries NV, Class A	37	\$ 4,173
Diversified Financial Services 0.3%		
Kcad Holdings I Ltd. ^{(a)(b)}	546,753,936	2,072,198
Health Care Management Services 0.0%		
New Millennium HoldCo, Inc. ^(b)	8,511	85
Hotels, Restaurants & Leisure 0.0%		
Caesars Entertainment Corp. ^(b)	8,330	84,966
Household Durables 0.0%		
Bercline Benchcraft Equity LLC ^{(a)(b)}	3,155	
Metals & Mining 0.0%		
Ameriforge Group, Inc.	801	46,458
Utilities 0.1%		
Texgen LLC ^{(a)(b)}	7,331	263,916
Total Common Stocks 0.4%		
(Cost \$6,481,691)		2,471,796
	<i>Par</i>	
	<i>(000)</i>	
Asset-Backed Securities 11.5%		
Asset-Backed Securities 11.4%		
AIMCO CLO, Series 2014-AA, Class DR, (3 mo. LIBOR US + 3.25%), 5.60%, 07/20/26 ^{(c)(d)}	USD 250	250,079
Allegro CLO II Ltd., Series 2014-1A, Class CR, (3 mo. LIBOR US + 3.85%), 6.20%, 01/21/27 ^{(c)(d)}	1,000	1,000,065
Allegro CLO II-S Ltd., Series 2014-1RA, Class C, 1.00%, 10/21/28 ^{(c)(e)(f)}	1,000	1,000,000
ALM VI, Ltd., Series 2012-6A, Class BR3, 4.10%, 07/15/26 ^{(c)(e)}	1,000	986,261
ALM XII, Ltd., Series 2015-12A, Class C1R2, 4.99%, 04/16/27 ^{(c)(e)}	1,000	992,111
ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class CR2, 5.04%, 07/15/27 ^{(c)(e)}	270	268,079
AmeriCredit Automobile Receivables, Series 2014-3, Class C, 2.58%, 09/08/20	2,377	2,376,169
AMMC CLO Ltd., Series 2014-15A, Class D, (3 mo. LIBOR US + 4.20%), 6.53%, 12/09/26 ^{(c)(d)}	2,000	2,013,270
Anchorage Capital CLO Ltd. ^(c) :		

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Series 2014-3RA, Class E, 7.84%, 01/28/31 ^(e)	850	837,239
Series 2014-4RA, Class D, 4.94%, 01/28/31 ^(e)	250	246,192
Series 2014-5RA, Class E, 7.74%, 01/15/30 ^(e)	860	862,885
Series 2015-7A, Class DR, 5.04%, 10/15/27 ^(e)	1,000	995,824
Series 2016-8A, Class ER, 8.09%, 07/28/28 ^(e)	1,000	997,801
Series 2016-9A, Class D, (3 mo. LIBOR US + 4.00%), 6.34%, 01/15/29 ^(d)	350	352,393
Ares XL CLO Ltd., Series 2016-40A, Class D, (3 mo. LIBOR US + 6.60%), 8.94%, 10/15/27 ^{(c)(d)}	500	504,242
Battalion CLO XI Ltd., Series 2017-11A, Class E, 8.32%, 10/24/29 ^{(c)(e)}	325	326,780
Benefit Street Partners CLO XII Ltd., Series 2017-12A, Class D, 8.75%, 10/15/30 ^{(c)(e)}	500	506,075
BlueMountain CLO Ltd., Series 2012-2A, Class DR, (3 mo. LIBOR US + 4.15%), 6.47%, 11/20/28 ^{(c)(d)}	1,000	1,006,016
Carlyle Global Market Strategies CLO Ltd., Series 2015-1A, Class CR, (3 mo. LIBOR US + 2.00%), 4.35%, 04/20/27 ^{(c)(d)}	600	600,518
	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
Asset-Backed Securities (continued)		
Credit Suisse ABS Repackaging Trust, Series 2013-A, Class B, 2.50%, 01/25/30 ^(c)	USD 545	\$ 506,764
DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 ^(c)	3,048	3,052,756
Dryden 64 CLO Ltd., Series 2018-64A, Class D, 4.87%, 04/18/31 ^{(c)(e)}	250	245,729
Galaxy CLO Ltd., Series 2015-21A, 7.60%, 04/20/31 ^{(c)(e)}	500	485,751
Highbridge Loan Management Ltd., Series 5A-2015, Class E, (3 mo. LIBOR US + 5.35%), 7.69%, 01/29/26 ^{(c)(d)}	1,000	1,001,245
Lendmark Funding Trust, Series 2017-2A, Class A, 2.80%, 05/20/26 ^(c)	2,240	2,210,310
Litigation Fee Residual Funding, 4.00%, 10/30/27 ^(a)	1,309	1,302,950
Madison Park Funding X Ltd., Series 2012-10A, Class ER, (3 mo. LIBOR US + 7.62%), 9.97%, 01/20/29 ^{(c)(d)}	500	506,493
Madison Park Funding XI Ltd., Series 2013-11A, Class ER, 8.80%, 07/23/29 ^{(c)(e)}	250	250,867
Madison Park Funding XIII Ltd., Series 2014-13A, Class ER, 8.09%, 04/19/30 ^{(c)(e)}	1,250	1,257,652
Madison Park Funding XIV Ltd., Series 2014-14A, Class E, (3 mo. LIBOR US + 4.75%), 7.10%, 07/20/26 ^{(c)(d)}	1,000	1,003,062
Madison Park Funding XV Ltd., Series 2014-15A, Class B1R, (3 mo. LIBOR US + 2.20%), 4.54%, 01/27/26 ^{(c)(d)}	1,500	1,501,910
Neuberger Berman CLO XX Ltd., Series 2015-20A, Class ER, 7.34%, 01/15/28 ^{(c)(e)}	1,250	1,250,906
Oaktree CLO Ltd., Series 2015-1A, Class DR, 7.55%, 10/20/27 ^{(c)(e)}	500	498,551
Octagon Investment Partners LLC, Series 2017-1A, Class E, (3 mo. LIBOR US + 6.30%), 8.65%, 07/20/30 ^{(c)(d)}	500	506,696
OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 07/18/25 ^(c)	4,000	4,020,130
OZLM IX Ltd., Series 2014-9A Class CR, (3 mo. LIBOR US + 3.55%), 5.90%, 01/20/27 ^{(c)(d)}	1,000	1,001,048
OZLM VIII Ltd., Series 2014-8A ^{(c)(d)} :		
Class BR, (3 mo. LIBOR US + 2.25%), 4.59%, 10/17/26	2,500	2,501,770
Class CR, (3 mo. LIBOR US + 3.40%), 5.74%, 10/17/26	500	500,510
OZLM XII Ltd., Series 2015-12A, Class C, (3 mo. LIBOR US + 3.70%), 6.04%, 04/30/27 ^{(c)(d)}	1,000	999,947
OZLM XIX Ltd., Series 2017-19A, Class D, 8.94%, 11/22/30 ^{(c)(e)}	500	511,499
OZLM XV Ltd., Series 2016-15A, Class C, (3 mo. LIBOR US + 4.00%), 6.35%, 01/20/29 ^{(c)(d)}	1,000	1,007,571

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OZLM XXI, Series 2017-21A, Class D, 7.89%, 01/20/31 ^{(c)(e)}	500	496,363
Park Avenue Institutional Advisers CLO Ltd., Series 2017-1A, Class D, 8.54%, 11/14/29 ^{(c)(e)}	1,750	1,766,376
Regatta V Funding Ltd., Series 2014-1A, Class BR, (3 mo. LIBOR US + 2.30%), 4.64%, 10/25/26 ^{(c)(d)}	2,000	2,002,521
Rockford Tower CLO Ltd. ^{(c)(d)} :		
Series 2017-1A, Class D, (3 mo. LIBOR US + 3.25%), 5.59%, 04/15/29	250	250,991
Series 2017-2A, Class D, (3 mo. LIBOR US + 3.45%), 5.79%, 10/15/29	500	502,536

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Asset-Backed Securities (continued)		
Santander Drive Auto Receivables Trust, Class D: Series 2014-3, 2.65%, 08/17/20	USD 2,691	\$ 2,690,774
Series 2014-4, 3.10%, 11/16/20	4,446	4,453,301
Shackleton CLO Ltd., Series 2013-3A, Class DR, 5.36%, 07/15/30 ^{(c)(e)}	500	499,408
Sound Point CLO VII Ltd., Series 2014-3A, Class D, (3 mo. LIBOR US + 3.60%), 5.95%, 01/23/27 ^{(c)(d)}	2,000	2,003,691
Sound Point CLO XIV Ltd., Series 2016-3A, Class E, (3 mo. LIBOR US + 6.65%), 9.00%, 01/23/29 ^{(c)(d)}	1,000	1,009,246
Symphony CLO XV Ltd., Series 2014-15A, Class CR, (3 mo. LIBOR US + 2.20%), 4.54%, 10/17/26 ^{(c)(d)}	1,250	1,248,091
Symphony CLO XVIII Ltd., Series 2016-18A, Class D, (3 mo. LIBOR US + 4.00%), 6.35%, 01/23/28 ^{(c)(d)}	1,000	1,010,728
Thayer Park CLO Ltd., Series 2017-1A, Class D, (3 mo. LIBOR US + 6.10%), 8.45%, 04/20/29 ^{(c)(d)}	500	504,213
THL Credit Wind River CLO Ltd., Series 2014-3A, Class E, (3 mo. LIBOR US + 5.60%), 7.95%, 01/22/27 ^{(c)(d)}	1,000	1,001,263
TICP CLO VII Ltd., Series 2017-7A, Class E, (3 mo. LIBOR US + 6.51%), 8.85%, 07/15/29 ^{(c)(d)}	500	510,477
Venture XXVI CLO Ltd., Series 2017-26A ^{(c)(d)} :		
Class D, (3 mo. LIBOR US + 4.25%), 6.60%, 01/20/29	1,000	1,012,881
Class E, (3 mo. LIBOR US + 6.80%), 9.15%, 01/20/29	500	509,477
Vibrant CLO IV Ltd., Series 2016-4A, Class D, (3 mo. LIBOR US + 4.50%), 6.85%, 07/20/28 ^{(c)(d)}	1,000	1,007,540
Wellfleet CLO Ltd., Series 2017-3A, Class B, 4.29%, 01/17/31 ^{(c)(e)}	500	494,076
World Financial Network Credit Card Master Trust, Series 2012-C, Class B, 3.57%, 08/15/22	3,000	3,003,251
York CLO Ltd. ^(c) :		
Series 2015-1A, Class ER, 8.00%, 01/22/31 ^(e)	250	241,892
Series 2016-1A, Class DR, (3 mo. LIBOR US + 3.60%), 5.95%, 10/20/29 ^(d)	250	252,126
Series 2016-2A, Class E, (3 mo. LIBOR US + 6.94%), 9.29%, 01/20/30 ^(d)	1,000	1,012,464
		69,729,802
Interest Only Asset-Backed Securities 0.1%		
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 03/30/30 ^{(a)(c)}	2,976	156,252
Sterling Coofs Trust, Series 2004-1, Class A, 2.00%, 04/15/29 ^(a)	2,299	121,842
		278,094
Total Asset-Backed Securities 11.5% (Cost \$69,974,675)		70,007,896

Corporate Bonds 61.3%**Aerospace 0.0%**

Koninklijke KPN NV (5 year GBP Swap + 5.51%), 6.88%, 03/14/73 ^(g)	GBP	100	137,573
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Aerospace & Defense 1.7%

Arconic, Inc.:

5.87%, 02/23/22 ^(h)	USD	730	758,908
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5.13%, 10/01/24 ^(h)		742	745,339
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5.90%, 02/01/27		155	156,953
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		<i>Par</i>	
		<i>(000)</i>	<i>Value</i>

*Security***Aerospace & Defense (continued)**

BBA US Holdings, Inc., 5.38%, 05/01/26 ^(c)	USD	271	\$ 271,678
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Bombardier, Inc.^(c):

7.75%, 03/15/20		172	180,600
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8.75%, 12/01/21 ^(h)		823	905,300
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6.00%, 10/15/22		19	19,048
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6.13%, 01/15/23 ^(h)		1,063	1,070,972
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7.50%, 12/01/24 ^(h)		861	905,126
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7.50%, 03/15/25 ^(h)		1,002	1,029,555
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7.45%, 05/01/34		188	191,760
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EnPro Industries, Inc., 5.88%, 09/15/22		111	113,081
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KLX, Inc., 5.88%, 12/01/22 ^{(c)(h)}		788	815,580
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Koppers, Inc., 6.00%, 02/15/25 ^(c)		225	226,125
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Kratos Defense & Security Solutions, Inc., 6.50%, 11/30/25 ^(c)		298	307,685
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Moog, Inc., 5.25%, 12/01/22 ^(c)		270	273,713
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Pioneer Holdings LLC/Pioneer Finance Corp., 9.00%, 11/01/22 ^(c)		162	167,265
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TransDigm UK Holdings PLC, 6.88%, 05/15/26 ^(c)		600	615,642
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TransDigm, Inc.:

6.00%, 07/15/22 ^(h)		601	607,010
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6.50%, 07/15/24 ^(h)		178	180,893
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6.50%, 05/15/25		299	304,232
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6.38%, 06/15/26 ^(h)		447	451,749
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10,298,214

Airlines 1.8%

Air Canada Pass-Through Trust, Series 2015-1, Class B, 3.88%, 09/15/24 ^{(c)(h)}		1,224	1,196,933
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American Airlines Pass-Through Trust:

Series 2013-2, Class A, 4.95%, 07/15/24 ^(h)		2,574	2,644,448
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Series 2013-2, Class B, 5.60%, 01/15/22 ^{(c)(h)}		351	357,698
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Series 2017-1, Class B, 4.95%, 08/15/26		1,351	1,370,736
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Avianca Holdings SA/Avianca Leasing LLC/Grupo Taca Holdings Ltd.,			
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8.38%, 05/10/20		239	238,405
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Latam Finance Ltd., 6.88%, 04/11/24 ^(c)		203	198,028
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United Airlines Pass-Through Trust:

Series 2014-2, Class B, 4.63%, 03/03/24 ^(h)		1,759	1,770,664
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Series 2015-1, Class A, 3.70%, 06/01/24		2,430	2,417,170
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US Airways Pass-Through Trust, Series 2011-1, Class B, 9.75%, 04/22/20		315	316,114
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Virgin Australia Trust, Series 2013-1^{(c)(h)}:

Class A, 5.00%, 04/23/25		281	286,178
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Class C, 7.13%, 10/23/18		112	112,399
			10,908,773
Auto Components 0.5%			
Adient Global Holdings Ltd., 3.50%, 08/15/24	EUR	100	108,455
Allison Transmission, Inc., 5.00%, 10/01/24 ^(c)	USD	28	27,580
Aptiv PLC, 4.40%, 10/01/46		240	219,076
Federal-Mogul LLC/Federal-Mogul Financing Corp., 5.00%, 07/15/24	EUR	149	183,233
Fiat Chrysler Finance Europe, 4.75%, 07/15/22		120	155,826
GKN Holdings PLC, 3.38%, 05/12/32	GBP	100	132,629
Goodyear Dunlop Tires Europe BV, 3.75%, 12/15/23	EUR	100	119,215
Goodyear Tire & Rubber Co., 5.00%, 05/31/26	USD	67	62,896
HP Pelzer Holding GmbH, 4.13%, 04/01/24	EUR	100	116,510
Icahn Enterprises LP/Icahn Enterprises Finance Corp.:			
6.00%, 08/01/20	USD	28	28,482
6.25%, 02/01/22		299	307,193
6.75%, 02/01/24		279	288,067
6.38%, 12/15/25		149	150,862

SCHEDULES OF INVESTMENTS

27

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Auto Components (continued)			
IHO Verwaltungs GmbH ⁽ⁱ⁾ :			
(2.75% Cash or 3.50% PIK), 2.75%, 09/15/21	EUR	100	\$ 117,605
(3.25% Cash or 4.00% PIK), 3.25%, 09/15/23		100	118,961
(3.75% Cash or 4.50% PIK), 3.75%, 09/15/26		100	119,084
(4.13% Cash or 4.88% PIK), 4.13%, 09/15/21 ^(c)	USD	200	199,000
(4.50% Cash or 5.25% PIK), 4.50%, 09/15/23 ^(c)		200	194,000
Tesla, Inc., 5.30%, 08/15/25 ^{(c)(h)}		496	429,040
Volvo Car AB, 2.00%, 01/24/25	EUR	100	114,901
			3,192,615
Automobiles 0.4%			
General Motors Co., 3.50%, 10/02/18 ^(h)	USD	2,478	2,479,809
Banks 2.0%			
Allied Irish Banks PLC(5 year EUR Swap + 3.95%), 4.13%, 11/26/25 ^(g)	EUR	100	122,898
Banco Espirito Santo SA ^(j) :			
4.75%, 01/15/19		100	33,372
4.00%, 01/21/19 ^(b)		100	34,242
Banco Popolare, 2.75%, 07/27/20		100	116,935
Bank of Ireland(5 year EUR Swap + 3.55%), 4.25%, 06/11/24 ^(g)		100	118,924
Bankia SA(5 year EUR Swap + 3.35%), 3.38%, 03/15/27 ^(g)		100	118,772
Barclays PLC:			
4.38%, 09/11/24 ^(h)	USD	580	562,921
3.65%, 03/16/25 ^(h)		3,600	3,401,888
5.20%, 05/12/26		200	197,622
CaixaBank SA(5 year EUR Swap + 3.35%), 3.50%, 02/15/27 ^(g)	EUR	100	121,832
CIT Group, Inc.:			
5.00%, 08/01/23 ^(h)	USD	582	591,458
5.25%, 03/07/25		127	129,143
6.13%, 03/09/28		98	102,410
HSBC Holdings PLC, 4.38%, 11/23/26 ^(h)		395	392,081
IKB Deutsche Industriebank AG, 4.00%, 01/31/28 ^(e)	EUR	100	115,654
Intesa Sanpaolo SpA, 2.13%, 08/30/23		100	115,623
Inversiones Atlantida SA, 8.25%, 07/28/22 ^(c)	USD	370	377,400
Nordea Bank AB, 4.50%, 03/26/20	EUR	1,020	1,264,238
Santander Holdings USA, Inc., 4.50%, 07/17/25 ^(h)	USD	1,750	1,747,619
Santander UK Group Holdings PLC, 2.88%, 08/05/21 ^(h)		950	927,347
Standard Chartered PLC, 3.89%, 03/15/24 ^{(c)(e)(h)}		1,500	1,476,442
			12,068,821
Beverages 0.6%			
Anheuser-Busch InBev Finance, Inc., 3.30%, 02/01/23 ^(h)		3,000	2,977,838

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ARD Finance SA, (6.63% Cash or 7.38% PIK), 6.63%, 09/15/23 ⁽ⁱ⁾	EUR	100		119,557
BWAY Holding Co., 4.75%, 04/15/24		100		119,076
Central American Bottling Corp., 5.75%, 01/31/27 ^(c)	USD	176		174,240
Crown European Holdings SA, 2.25%, 02/01/23 ^(c)	EUR	100		118,396
OI European Group BV, 4.00%, 03/15/23 ^(c)	USD	246		233,393
				3,742,500
Biotechnology 0.1%				
Illumina, Inc., 0.50%, 06/15/21 ^(k)		303		445,374
Senvion Holding GmbH, 3.88%, 10/25/22	EUR	100		101,438
				546,812
Building Materials 0.1%				
American Woodmark Corp., 4.88%, 03/15/26 ^(c)	USD	97		93,362
			<i>Par</i>	
			<i>(000)</i>	<i>Value</i>
<i>Security</i>				
Building Materials (continued)				
Titan Global Finance PLC, 3.50%, 06/17/21	EUR	100	\$	121,281
				214,643
Building Products 0.4%				
American Builders & Contractors Supply Co., Inc., 5.75%, 12/15/23 ^(c)	USD	184		189,060
Beacon Escrow Corp., 4.88%, 11/01/25 ^(c)		215		198,337
Building Materials Corp. of America, 6.00%, 10/15/25 ^{(c)(h)}		260		265,897
CPG Merger Sub LLC, 8.00%, 10/01/21 ^{(c)(h)}		324		328,860
Jeld-Wen, Inc.:				
4.63%, 12/15/25 ^(c)		138		128,685
4.88%, 12/15/27 ^(c)		19		17,717
Masonite International Corp. ^(c) :				
5.63%, 03/15/23 ^(h)		464		474,440
5.75%, 09/15/26		160		161,600
PGT Escrow Issuer, Inc., 6.75%, 08/01/26 ^(c)		107		109,776
Standard Industries, Inc. ^(c) :				
5.50%, 02/15/23		66		67,505
5.38%, 11/15/24		126		126,157
USG Corp. ^(c) :				
5.50%, 03/01/25		11		11,248
4.88%, 06/01/27		198		200,418
				2,279,700
Cable Television Services 0.0%				
CB Escrow Corp., 8.00%, 10/15/25 ^(c)		146		129,575
Capital Markets 0.6%				
Blackstone CQP Holdco LP ^(c) :				
6.50%, 03/20/21		2,040		2,045,819
6.00%, 08/18/21		332		328,744
Lions Gate Capital Holdings LLC,				
5.88%, 11/01/24 ^(c)		85		87,656
Morgan Stanley, 4.00%, 07/23/25 ^(h)		965		969,219
NFP Corp., 6.88%, 07/15/25 ^(c)		85		83,300

			3,514,738
Chemicals 2.0%			
Alpha 2 BV, (8.75% Cash or 9.50% PIK), 8.75%, 06/01/23 ^{(c)(i)}		256	256,640
Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 02/01/25 ^{(c)(h)}		1,061	1,045,085
Axalta Coating Systems Dutch Holding B BV, 3.75%, 01/15/25	EUR	100	120,045
Axalta Coating Systems LLC, 4.88%, 08/15/24 ^(c)	USD	454	451,162
Blue Cube Spinco, Inc.: 9.75%, 10/15/23		424	480,710
10.00%, 10/15/25		308	356,510
CF Industries, Inc.: 5.15%, 03/15/34		90	84,825
4.95%, 06/01/43		164	143,992
Chemours Co.: 6.63%, 05/15/23		129	135,128
7.00%, 05/15/25		112	119,560
4.00%, 05/15/26	EUR	369	431,486
5.38%, 05/15/27	USD	134	131,655
Cydsa SAB de C.V., 6.25%, 10/04/27 ^(c)		252	237,815
Hexion, Inc., 10.38%, 02/01/22 ^(c)		184	181,062
Huntsman International LLC, 5.13%, 11/15/22		280	288,750
INEOS Finance PLC, 4.00%, 05/01/23	EUR	100	118,412
INEOS Group Holdings SA, 5.38%, 08/01/24		100	122,053
Mexichem SAB de CV, 5.50%, 01/15/48 ^(c)	USD	200	184,000
Momentive Performance Materials, Inc., 3.88%, 10/24/21 ^(h)		1,578	1,684,515
NOVA Chemicals Corp., 4.88%, 06/01/24 ^(c)		267	260,993
Olin Corp., 5.00%, 02/01/30		117	111,735

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Chemicals (continued)			
Platform Specialty Products Corp. ^{(c)(h)} :			
6.50%, 02/01/22	USD	2,210	\$ 2,259,725
5.88%, 12/01/25		988	980,590
PQ Corp. ^(c) :			
6.75%, 11/15/22 ^(h)		373	389,785
5.75%, 12/15/25		528	520,080
PSPC Escrow Corp., 6.00%, 02/01/23	EUR	100	121,734
Sherwin-Williams Co., 2.75%, 06/01/22	USD	180	175,239
WR Grace & Co-Conn ^(c) :			
5.13%, 10/01/21 ^(h)		741	761,377
5.63%, 10/01/24		200	211,316
			12,365,979
Commercial Services & Supplies 1.0%			
ADT Corp.:			
6.25%, 10/15/21		139	146,645
3.50%, 07/15/22 ^(h)		285	269,681
4.13%, 06/15/23		284	270,155
4.88%, 07/15/32 ^(c)		418	340,670
Advanced Disposal Services, Inc.,			
5.63%, 11/15/24 ^(c)		161	161,000
Booz Allen Hamilton, Inc., 5.13%, 05/01/25 ^{(c)(h)}		204	200,430
CD&R Waterworks Merger Sub LLC, 6.13%, 08/15/25 ^(c)		410	393,600
Fortress Transportation & Infrastructure Investors LLC, 6.75%, 03/15/22 ^(c)		71	73,485
Harland Clarke Holdings Corp., 8.38%, 08/15/22 ^(c)		414	388,125
KAR Auction Services, Inc., 5.13%, 06/01/25 ^(c)		444	435,120
Mobile Mini, Inc., 5.88%, 07/01/24 ^(h)		499	506,485
Paprec Holding SA, 4.00%, 03/31/25	EUR	100	117,209
Park Aerospace Holdings Ltd. ^(c) :			
3.63%, 03/15/21	USD	226	222,045
5.25%, 08/15/22		369	375,919
5.50%, 02/15/24		12	12,330
Pitney Bowes, Inc., 3.38%, 10/01/21 ^(h)		500	474,062
Ritchie Bros Auctioneers, Inc., 5.38%, 01/15/25 ^(c)		472	467,280
United Rentals North America, Inc.:			
5.75%, 11/15/24 ^(h)		609	628,610
5.50%, 05/15/27		246	245,385
Verisure Holding AB, 6.00%, 11/01/22	EUR	113	135,658
Wrangler Buyer Corp., 6.00%, 10/01/25 ^(c)	USD	258	248,970
			6,112,864
Communications Equipment 0.8%			

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CommScope Technologies LLC ^(c) :		
6.00%, 06/15/25	3	3,105
5.00%, 03/15/27	367	356,908
CommScope, Inc. ^(c) :		
5.00%, 06/15/21	465	467,325
5.50%, 06/15/24	102	103,275
Motorola Solutions, Inc., 3.75%, 05/15/22 ^(h)	1,500	1,497,745
Nokia OYJ:		
3.38%, 06/12/22	106	103,602
4.38%, 06/12/27	149	143,226
6.63%, 05/15/39	200	215,000
Zayo Group LLC/Zayo Capital, Inc. ^(h) :		
6.00%, 04/01/23	531	547,286
6.38%, 05/15/25	104	108,680
5.75%, 01/15/27 ^(c)	1,030	1,032,575
		4,578,727
Construction & Engineering 0.6%		
Aeropuertos Argentina 2000 SA,		
6.88%, 02/01/27 ^(c)	293	262,068
	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
Construction & Engineering (continued)		
Aeropuertos Dominicanos Siglo XXI SA,		
6.75%, 03/30/29 ^(c)	USD 293	\$ 303,988
BlueLine Rental Finance Corp.,		
9.25%, 03/15/24 ^{(c)(h)}	1,409	1,479,450
Brand Energy & Infrastructure Services, Inc.,		
8.50%, 07/15/25 ^(c)	404	415,110
Engility Corp., 8.88%, 09/01/24		
	216	230,580
frontdoor, Inc., 6.75%, 08/15/26 ^(c)		
	147	150,491
Pisces Midco, Inc., 8.00%, 04/15/26 ^(c)		
	184	188,600
SPIE SA, 3.13%, 03/22/24		
	EUR 100	116,641
SRS Distribution, Inc., 8.25%, 07/01/26 ^(c)		
	USD 185	173,900
Tutor Perini Corp., 6.88%, 05/01/25 ^(c)		
	219	222,833
Weekley Homes LLC/Weekley Finance Corp., 6.63%, 08/15/25		
	61	57,645
		3,601,306
Construction Materials 0.6%		
American Builders & Contractors Supply Co., Inc., 5.88%, 05/15/26 ^(c)		
	226	226,271
HD Supply, Inc., 5.75%, 04/15/24 ^{(c)(h)(l)}		
	2,580	2,712,225
LKQ Italia Bondco SpA, 3.88%, 04/01/24		
	EUR 100	123,040
Navistar International Corp., 6.63%, 11/01/25 ^(c)		
	USD 271	281,840
New Enterprise Stone & Lime Co., Inc., 10.13%, 04/01/22 ^(c)		
	160	171,800
Rexel SA, 3.50%, 06/15/23		
	EUR 116	139,972
Williams Scotsman International, Inc. ^(c) :		
7.88%, 12/15/22	USD 109	112,270
6.88%, 08/15/23	185	183,381
		3,950,799
Consumer Discretionary 0.2%		

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Blitz F18-674 GmbH, 6.00%, 07/30/26	EUR	100	116,580
Nielsen Co. Luxembourg Sarl, 5.00%, 02/01/25 ^(c)	USD	92	89,240
Silversea Cruise Finance Ltd., 7.25%, 02/01/25 ^(c)		56	60,830
Staples, Inc., 8.50%, 09/15/25 ^(c)		273	257,958
Viking Cruises Ltd. ^(c) :			
6.25%, 05/15/25		398	401,980
5.88%, 09/15/27 ^(h)		598	587,535
			1,514,123
Consumer Finance 1.0%			
Alliance Data Systems Corp. ^(c) :			
5.88%, 11/01/21 ^(h)		696	711,660
5.38%, 08/01/22		130	130,650
Ally Financial, Inc., 8.00%, 11/01/31 ^(h)		1,416	1,731,060
Credivalores-Crediservicios SAS,			
9.75%, 07/27/22 ^(c)		200	202,000
Mulhacen Pte Ltd., (6.50% Cash or 7.25% PIK), 6.50%, 08/01/23 ⁽ⁱ⁾	EUR	119	137,696
Navient Corp.:			
5.00%, 10/26/20 ^(h)	USD	310	310,840
6.63%, 07/26/21		113	117,661
6.50%, 06/15/22		375	387,769
5.50%, 01/25/23		134	132,491
7.25%, 09/25/23 ^(h)		257	271,135
5.88%, 10/25/24		65	62,888
6.75%, 06/25/25		105	104,737
6.75%, 06/15/26		211	207,044
5.63%, 08/01/33		95	79,800
Nexi Capital SpA, 3.63%, 05/01/23 ^(e)	EUR	100	115,495
Springleaf Finance Corp.:			
6.13%, 05/15/22	USD	70	71,925
5.63%, 03/15/23		8	7,980
6.88%, 03/15/25		311	311,093
7.13%, 03/15/26		426	423,900

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Consumer Finance (continued)			
Verscend Escrow Corp., 9.75%, 08/15/26 ^(c)	USD	530	\$ 543,091
			6,060,915
Containers & Packaging 1.2%			
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
4.63%, 05/15/23 ^{(c)(h)}		990	981,337
6.75%, 05/15/24	EUR	100	125,436
7.25%, 05/15/24 ^{(c)(h)}	USD	1,595	1,676,744
4.75%, 07/15/27 ^(c)	GBP	100	126,247
4.75%, 07/15/27		100	126,247
Ball Corp., 4.00%, 11/15/23	USD	48	46,860
BWAY Holding Co. ^(c) :			
5.50%, 04/15/24 ^(h)		681	676,744
7.25%, 04/15/25		57	55,575
Crown Americas LLC/Crown Americas Capital Corp.:			
4.75%, 02/01/26 ^(c)		182	174,720
4.25%, 09/30/26		166	152,305
Mercer International, Inc.:			
6.50%, 02/01/24		113	115,825
5.50%, 01/15/26 ^(c)		117	114,075
Reynolds Group Issuer, Inc/Reynolds Group Issuer LLC:			
5.75%, 10/15/20 ^(h)		1,029	1,030,479
(3 mo. LIBOR US + 3.50%),			
5.84%, 07/15/21 ^{(c)(d)}		433	437,871
5.13%, 07/15/23 ^(c)		59	58,779
7.00%, 07/15/24 ^{(c)(h)}		729	740,664
Sealed Air Corp. ^(c) :			
4.88%, 12/01/22		192	192,960
6.88%, 07/15/33		44	47,520
Silgan Holdings, Inc., 3.25%, 03/15/25	EUR	100	119,174
Smurfit Kappa Acquisitions ULC, 2.88%, 01/15/26		100	118,963
			7,118,525
Diversified Consumer Services 0.6%			
APX Group, Inc. ^(h) :			
8.75%, 12/01/20	USD	262	262,000
7.88%, 12/01/22		336	343,140
Ascend Learning LLC, 6.88%, 08/01/25 ^(c)		275	277,750
Carriage Services, Inc., 6.63%, 06/01/26 ^(c)		152	154,660
Graham Holdings Co., 5.75%, 06/01/26 ^(c)		173	176,893
Laureate Education, Inc., 8.25%, 05/01/25 ^(c)		114	122,978
Matthews International Corp., 5.25%, 12/01/25 ^(c)		62	59,675

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Pinnacle Bidco PLC, 6.38%, 02/15/25	GBP	100		132,724
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 05/15/23 ^{(c)(h)}	USD	1,635		1,751,575
ServiceMaster Co. LLC, 5.13%, 11/15/24 ^(c)		244		239,730
				3,521,125
Diversified Financial Services 1.2%				
Arrow Global Finance PLC(3 mo. Euribor + 2.88%), 2.88%, 04/01/25 ^(g)	EUR	100		107,902
Banca IFIS SpA, 4.50%, 10/17/27 ^(e)		100		106,237
Cabot Financial Luxembourg SA, 7.50%, 10/01/23	GBP	100		127,044
Docuformas SAPI de C.V., 9.25%, 10/11/22 ^(c)	USD	421		382,057
FS Energy & Power Fund, 7.50%, 08/15/23 ^(c)		260		266,097
General Motors Financial Co., Inc., 4.38%, 09/25/21 ^(h)		530		539,688
Gilex Holding Sarl, 8.50%, 05/02/23 ^(c)		182		189,280
HSBC Holdings PLC, 6.25% ^{(e)(h)(m)}		1,158		1,162,400
Intesa Sanpaolo SpA, 5.02%, 06/26/24 ^{(c)(h)}		2,442		2,209,655
Intrum Justitia AB, 2.75%, 07/15/22	EUR	100		112,988
Jefferies Finance LLC/JFIN Co-Issuer Corp. ^{(c)(h)} : 7.38%, 04/01/20	USD	290		295,075
6.88%, 04/15/22		480		484,800
			<i>Par</i>	
			<i>(000)</i>	<i>Value</i>
<i>Security</i>				
Diversified Financial Services (continued)				
LHC3 PLC, (4.13% Cash or 4.88% PIK), 4.13%, 08/15/24 ⁽ⁱ⁾	EUR	101	\$	116,664
MSCI, Inc., 5.25%, 11/15/24 ^(c)	USD	105		107,888
Tempo Acquisition LLC/Tempo Acquisition Finance Corp., 6.75%, 06/01/25 ^{(c)(h)}		582		565,995
Travelport Corporate Finance PLC, 6.00%, 03/15/26 ^(c)		171		173,993
UniCredit SpA(5 year EUR Swap + 4.32%), 4.38%, 01/03/27 ^(g)	EUR	100		117,523
Vantiv LLC/Vanity Issuer Corp. ^(c) : 3.88%, 11/15/25	GBP	100		126,080
4.38%, 11/15/25	USD	200		190,500
WMG Acquisition Corp.: 4.13%, 11/01/24	EUR	100		120,004
5.50%, 04/15/26 ^(c)	USD	120		117,900
				7,619,770
Diversified Telecommunication Services 1.4%				
CenturyLink, Inc.: 5.63%, 04/01/25 ^(h)		668		652,970
Series P, 7.60%, 09/15/39		26		23,270
Series S, 6.45%, 06/15/21 ^(h)		412		428,480
Series U, 7.65%, 03/15/42		246		220,170
Series W, 6.75%, 12/01/23 ^(h)		325		338,812
Series Y, 7.50%, 04/01/24		520		556,400
Cincinnati Bell, Inc., 7.00%, 07/15/24 ^(c)		406		357,280
Embarq Corp., 8.00%, 06/01/36		356		347,100
Frontier Communications Corp.: 7.13%, 03/15/19		190		190,712
10.50%, 09/15/22		201		176,880

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11.00%, 09/15/25		1,205	921,825
Level 3 Financing, Inc.:			
5.38%, 08/15/22		184	185,840
5.63%, 02/01/23		115	116,404
5.13%, 05/01/23 ^(h)		295	294,363
5.38%, 01/15/24		325	325,000
5.38%, 05/01/25 ^(h)		303	299,212
5.25%, 03/15/26 ^(h)		937	918,354
OTE PLC, 3.50%, 07/09/20	EUR	100	121,310
SoftBank Group Corp.:			
(5 year USD ICE Swap + 4.85%), 6.88% ^{(g)(m)}	USD	290	262,450
4.00%, 04/20/23	EUR	100	121,763
Telecom Italia Capital SA:			
6.38%, 11/15/33	USD	233	236,495
6.00%, 09/30/34 ^(h)		784	772,083
7.72%, 06/04/38		21	22,995
Telecom Italia Finance SA, 7.75%, 01/24/33	EUR	37	58,466
Telecom Italia SpA:			
5.88%, 05/19/23	GBP	100	142,812
3.63%, 01/19/24	EUR	100	123,768
Telecom Italia SpA/Milano, 2.88%, 01/28/26		100	115,355
Verizon Communications, Inc., 3.38%, 02/15/25 ^(h)	USD	156	151,942
			8,482,511
Electric Utilities 0.8%			
AES Corp., 5.50%, 04/15/25		82	84,255
Black Hills Corp., 3.15%, 01/15/27 ^(h)		305	283,480
Celeo Redes Operacion Chile SA, 5.20%, 06/22/47 ^{(c)(h)}		1,006	998,656
DPL, Inc., 7.25%, 10/15/21		30	32,475
Enel Finance International NV,			
3.63%, 05/25/27 ^{(c)(h)}		900	828,773
Energuate Trust, 5.88%, 05/03/27 ^(c)		200	191,000
Eskom Holdings SOC Ltd., 6.35%, 08/10/28 ^(c)		325	324,922

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par</i> <i>(000)</i>	<i>Value</i>
Electric Utilities (continued)			
Exelon Corp., 3.40%, 04/15/26 ^(h)	USD	140	\$ 134,964
NextEra Energy Operating Partners LP ^(c) : 4.25%, 09/15/24		137	133,575
4.50%, 09/15/27		40	38,000
Southern Co., 2.95%, 07/01/23 ^(h)		1,920	1,851,684
Talen Energy Supply LLC, 6.50%, 06/01/25		176	131,120
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc. : 10.25%, 11/01/15 ^{(a)(b)}		47	
10.50%, 11/01/18 ^(a)		31	13
11.50%, 10/01/20 ^(a)		300	
			5,032,917
Electrical Equipment 0.0%			
Areva SA, 4.88%, 09/23/24	EUR	100	123,330
Electronic Equipment, Instruments & Components 0.1%			
CDW LLC/CDW Finance Corp.:			
5.00%, 09/01/23	USD	72	73,440
5.50%, 12/01/24 ^(h)		493	512,720
5.00%, 09/01/25		107	106,331
Energizer Gamma Acquisition BV, 4.63%, 07/15/26	EUR	100	119,706
Energizer Gamma Acquisition, Inc., 6.38%, 07/15/26 ^(c)	USD	177	182,974
Itron, Inc., 5.00%, 01/15/26 ^(c)		25	23,830
			1,019,001
Energy Equipment & Services 1.1%			
Calfrac Holdings LP, 8.50%, 06/15/26 ^(c)		163	155,257
CSI Compressco LP/CSI Compressco Finance, Inc., 7.50%, 04/01/25 ^(c)		330	332,475
Ensco PLC:			
4.50%, 10/01/24		26	21,580
5.20%, 03/15/25		103	86,134
7.75%, 02/01/26		553	528,115
Gates Global LLC/Gates Global Co., 6.00%, 07/15/22 ^{(c)(h)}		609	615,090
Halliburton Co., 3.80%, 11/15/25 ^(h)		100	99,871
McDermott Technology Americas, Inc./McDermott Technology U.S., Inc., 10.63%, 05/01/24 ^(c)		246	261,756
Oceaneering International, Inc., 4.65%, 11/15/24		46	43,767
Odebrecht Oil & Gas Finance Ltd., 0.00% ^{(c)(m)(n)}	BRL	43	320
Pattern Energy Group, Inc., 5.88%, 02/01/24 ^(c)	USD	299	301,242
Pioneer Energy Services Corp., 6.13%, 03/15/22		275	240,625
Precision Drilling Corp.:			
6.50%, 12/15/21		54	55,072

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7.75%, 12/15/23	75	79,313
5.25%, 11/15/24	134	127,635
SESI LLC, 7.75%, 09/15/24	208	215,280
Transocean, Inc.:		
8.38%, 12/15/21	220	235,950
5.80%, 10/15/22	287	284,130
9.00%, 07/15/23 ^{(c)(h)}	636	686,085
7.50%, 01/15/26 ^(c)	219	223,106
6.80%, 03/15/38	134	110,383
Trinidad Drilling Ltd., 6.63%, 02/15/25 ^(c)	263	260,370
USA Compression Partners LP/USA Compression Finance Corp., 6.88%, 04/01/26 ^(c)	277	286,695
Weatherford International Ltd.:		
7.75%, 06/15/21 ^(h)	759	743,820
8.25%, 06/15/23	232	215,760
6.50%, 08/01/36	110	81,675
7.00%, 03/15/38	8	6,080
5.95%, 04/15/42	310	217,775
		6,515,361
	<i>Par</i>	
	<i>(000)</i>	<i>Value</i>
<i>Security</i>		
Environmental, Maintenance, & Security Service 0.2%		
Hulk Finance Corp., 7.00%, 06/01/26 ^(c)	USD 262	\$ 251,520
Tervita Escrow Corp., 7.63%, 12/01/21 ^{(c)(h)}	842	872,522
Waste Pro USA, Inc., 5.50%, 02/15/26 ^(c)	216	208,440
		1,332,482
Equity Real Estate Investment Trusts (REITs) 1.4%		
AvalonBay Communities, Inc., 3.45%, 06/01/25 ^(h)	1,245	1,225,410
ERP Operating LP, 3.38%, 06/01/25 ^(h)	1,015	997,666
Five Point Operating Co. LP/Five Point Capital Corp., 7.88%, 11/15/25 ^(c)	145	146,813
GEO Group, Inc.:		
5.13%, 04/01/23	249	240,285
5.88%, 10/15/24	158	154,050
6.00%, 04/15/26	22	21,230
Hilton Domestic Operating Co., Inc.:		
4.25%, 09/01/24	263	255,767
5.13%, 05/01/26 ^(c)	291	291,364
Hilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 4.63%, 04/01/25	30	29,625
iStar, Inc.:		
4.63%, 09/15/20	33	32,835
6.00%, 04/01/22	62	62,543
5.25%, 09/15/22	67	66,330
Marriott Ownership Resorts, Inc.,		
6.50%, 09/15/26 ^(c)	200	204,000
MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.:		
5.63%, 05/01/24 ^(h)	1,361	1,400,129
4.50%, 09/01/26 ^(h)	789	751,522
4.50%, 01/15/28	322	296,852
MPT Operating Partnership LP/MPT Finance Corp.:		
6.38%, 03/01/24	33	34,792

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5.50%, 05/01/24		50	50,625
5.00%, 10/15/27		176	172,480
NH Hotel Group SA, 3.75%, 10/01/23	EUR	129	156,677
Starwood Property Trust, Inc., 5.00%, 12/15/21	USD	234	235,755
Trust F/1401, 6.95%, 01/30/44		706	719,237
Ventas Realty LP, 4.13%, 01/15/26 ^(h)		650	646,057
VICI Properties 1 LLC/VICI FC, Inc., 8.00%, 10/15/23		244	269,551
			8,461,595
Food & Staples Retailing 0.1%			
Albertsons Cos. LLC/Safeway, Inc./New Albertsons, Inc./Albertsons LLC:			
6.63%, 06/15/24		186	179,490
5.75%, 03/15/25		104	94,120
B&M European Value Retail SA, 4.13%, 02/01/22	GBP	100	131,252
Casino Guichard Perrachon SA, 4.50%, 03/07/24	EUR	200	204,035
Post Holdings, Inc., 5.63%, 01/15/28 ^(c)	USD	73	70,536
Rite Aid Corp., 6.13%, 04/01/23 ^(c)		196	175,851
			855,284
Food Products 0.7%			
Acosta, Inc., 7.75%, 10/01/22 ^(c)		141	63,803
Aramark Services, Inc.:			
5.13%, 01/15/24 ^(h)		417	423,459
5.00%, 04/01/25 ^(c)		46	46,288
5.00%, 02/01/28 ^(c)		345	337,669
Arcor SAIC, 6.00%, 07/06/23 ^(c)		180	168,772
B&G Foods, Inc., 5.25%, 04/01/25		51	49,534
Chobani LLC/Chobani Finance Corp., Inc., 7.50%, 04/15/25 ^(c)		266	224,105

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Food Products (continued)		
JBS USA LUX SA/JBS USA Finance, Inc. ^(c) :		
5.88%, 07/15/24	USD 335	\$ 322,437
5.75%, 06/15/25 ^(h)	942	890,190
6.75%, 02/15/28	319	306,240
MARB BondCo PLC:		
7.00%, 03/15/24	200	188,252
6.88%, 01/19/25 ^(c)	200	185,002
Minerva Luxembourg SA, 6.50%, 09/20/26 ^(c)	200	178,252
Post Holdings, Inc. ^(c) :		
5.50%, 03/01/25	246	245,385
5.75%, 03/01/27	253	249,837
Simmons Foods, Inc., 7.75%, 01/15/24 ^(c)	135	138,712
		4,017,937
Health Care Equipment & Supplies 1.0%		
Avantor, Inc. ^(c) :		
6.00%, 10/01/24 ^(h)	1,429	1,450,435
9.00%, 10/01/25	476	490,875
Crimson Merger Sub, Inc., 6.63%, 05/15/22 ^{(c)(h)}	1,482	1,454,212
DJO Finance LLC/DJO Finance Corp., 8.13%, 06/15/21 ^{(c)(h)}	1,323	1,366,394
Immucor, Inc., 11.13%, 02/15/22 ^(c)	100	100,250
Mallinckrodt International Finance SA/Mallinckrodt CB LLC ^(c) :		
4.88%, 04/15/20	284	282,935
5.75%, 08/01/22	449	418,693
5.63%, 10/15/23	81	72,191
5.50%, 04/15/25	29	24,759
Teleflex, Inc.:		
5.25%, 06/15/24	250	256,875
4.88%, 06/01/26	56	55,160
Thermo Fisher Scientific, Inc., 3.00%, 04/15/23 ^(h)	305	296,844
		6,269,623
Health Care Providers & Services 2.9%		
Acadia Healthcare Co., Inc.:		
5.13%, 07/01/22	85	85,425
5.63%, 02/15/23	160	163,200
6.50%, 03/01/24	196	203,105
Aetna, Inc., 2.80%, 06/15/23 ^(h)	340	327,875
AHP Health Partners, Inc., 9.75%, 07/15/26 ^(c)	140	146,650
Amsurg Corp., 5.63%, 07/15/22 ^(h)	367	376,175
Centene Corp.:		
4.75%, 05/15/22 ^(h)	314	319,495

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6.13%, 02/15/24	37	38,896
4.75%, 01/15/25	200	201,000
5.38%, 06/01/26 ^{(c)(h)}	1,371	1,415,324
CHS/Community Health Systems, Inc., 8.63%, 01/15/24 ^(c)	337	351,323
DaVita, Inc., 5.13%, 07/15/24 ^(h)	235	226,568
Eagle Holding Co. II LLC, (7.63% Cash or 8.38% PIK), 7.63%, 05/15/22 ^{(c)(i)}	258	261,225
Envision Healthcare Corp. ^(c) :		
5.13%, 07/01/22	73	74,095
6.25%, 12/01/24	225	240,188
HCA, Inc.:		
4.75%, 05/01/23	26	26,423
5.00%, 03/15/24 ^(h)	1,388	1,419,230
5.25%, 04/15/25 ^(h)	1,642	1,693,312
5.25%, 06/15/26 ^(h)	84	86,520
5.38%, 09/01/26	357	358,785
5.63%, 09/01/28	378	378,945
5.50%, 06/15/47 ^(h)	913	915,282
HealthSouth Corp., 5.75%, 11/01/24 ^(h)	80	81,000
MEDNAX, Inc., 5.25%, 12/01/23 ^{(c)(h)}	123	122,693
	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
Health Care Providers & Services (continued)		
Molina Healthcare, Inc., 4.88%, 06/15/25 ^(c)	USD 108	\$ 106,650
MPH Acquisition Holdings LLC,		
7.13%, 06/01/24 ^{(c)(h)}	798	825,930
NVA Holdings, Inc., 6.88%, 04/01/26 ^(c)	403	400,481
Polaris Intermediate Corp., (8.50% Cash), 8.50%, 12/01/22 ^{(c)(h)(i)}	924	954,030
Regional Care Hospital Partners Holdings, Inc., 8.25%, 05/01/23 ^(c)	137	145,563
Sterigenics-Nordion Holdings LLC,		
6.50%, 05/15/23 ^(c)	188	193,527
Surgery Center Holdings, Inc. ^(c) :		
8.88%, 04/15/21	139	144,734
6.75%, 07/01/25 ^(h)	272	262,480
Team Health Holdings, Inc., 6.38%, 02/01/25 ^{(c)(h)}	419	363,482
Tenet Healthcare Corp.:		
6.00%, 10/01/20 ^(h)	533	553,654
7.50%, 01/01/22 ^(c)	176	184,305
8.13%, 04/01/22 ^(h)	678	716,137
6.75%, 06/15/23 ^(h)	645	645,000
4.63%, 07/15/24 ^(h)	507	496,622
6.88%, 11/15/31	166	150,645
UnitedHealth Group, Inc., 3.75%, 07/15/25 ^(h)	1,470	1,485,907
Vizient, Inc., 10.38%, 03/01/24 ^(c)	322	351,785
WellCare Health Plans, Inc.:		
5.25%, 04/01/25	85	86,913
5.38%, 08/15/26 ^(c)	313	322,390
		17,902,969
Health Care Services 0.0%		
Aveta Inc. Escrow, 7.00%, 04/01/19 ^{(a)(b)}	183	

Health Care Technology 0.1%

Change Healthcare Holdings LLC/Change Healthcare Finance, Inc., 5.75%, 03/01/25 ^(c)		310	303,025
Quintiles IMS, Inc.:			
3.25%, 03/15/25 ^(c)	EUR	100	117,269
3.25%, 03/15/25		148	173,559
			593,853

Hotels, Restaurants & Leisure 3.3%

Boyd Gaming Corp., 6.00%, 08/15/26	USD	194	195,455
Boyne USA, Inc., 7.25%, 05/01/25 ^(c)		80	84,800
Burger King France SAS (3 mo. Euribor + 5.25%), 5.25%, 05/01/23 ^(g)	EUR	100	117,229
Churchill Downs, Inc., 4.75%, 01/15/28 ^(c)	USD	64	60,240
Codere Finance 2 Luxembourg SA, 6.75%, 11/01/21	EUR	100	109,110
CPUK Finance Ltd., 4.25%, 02/28/47	GBP	100	129,409
CRC Escrow Issuer LLC/CRC Finco, Inc., 5.25%, 10/15/25 ^{(c)(h)}	USD	348	332,775
Eldorado Resorts, Inc., 6.00%, 04/01/25		91	92,479
ESH Hospitality, Inc., 5.25%, 05/01/25 ^{(c)(h)}		285	276,094
GLP Capital LP/GLP Financing II, Inc.:			
5.38%, 11/01/23		126	132,615
5.25%, 06/01/25		48	49,920
5.38%, 04/15/26		60	62,307
5.75%, 06/01/28		15	15,897
Golden Nugget, Inc., 6.75%, 10/15/24 ^{(c)(h)}		396	402,435
International Game Technology PLC, 4.75%, 02/15/23	EUR	100	125,947
IRB Holding Corp., 6.75%, 02/15/26 ^(c)	USD	70	66,850
KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC ^(c) :			
5.00%, 06/01/24		35	34,913
5.25%, 06/01/26		368	368,000
4.75%, 06/01/27		5	4,763

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Hotels, Restaurants & Leisure (continued)			
McDonald's Corp., 3.70%, 01/30/26 ^(h)	USD	405	\$ 403,417
Melco Resorts Finance Ltd., 4.88%, 06/06/25 ^(c)		375	355,968
MGM Resorts International:			
6.63%, 12/15/21 ^(h)		962	1,017,315
7.75%, 03/15/22		354	388,957
4.63%, 09/01/26		11	10,368
New Red Finance, Inc. ^(c) :			
4.25%, 05/15/24		245	233,975
5.00%, 10/15/25 ^(h)		2,130	2,055,450
RHP Hotel Properties LP/RHP Finance Corp., 5.00%, 04/15/21 ^(h)		630	635,216
Sabre GBLB, Inc. ^(c) :			
5.38%, 04/15/23		147	148,102
5.25%, 11/15/23		180	180,383
Scientific Games International, Inc.:			
10.00%, 12/01/22 ^(h)		731	773,106
5.00%, 10/15/25 ^{(c)(h)}		743	705,850
3.38%, 02/15/26	EUR	100	110,983
Six Flags Entertainment Corp. ^{(c)(h)} :			
4.88%, 07/31/24	USD	795	781,087
5.50%, 04/15/27		61	60,543
Spirit Issuer PLC:			
Series A2, (3 mo. LIBOR GBP + 2.70%), 3.37%, 12/28/31 ^(d)	GBP	1,800	2,263,698
Series A5, 5.47%, 12/28/34		4,500	6,063,291
Stars Group Holdings BV/Stars Group US Co-Borrower LLC, 7.00%, 07/15/26 ^(c)	USD	182	189,280
Station Casinos LLC, 5.00%, 10/01/25 ^(c)		303	292,774
Unique Pub Finance Co. PLC, Series A4, 5.66%, 06/30/27	GBP	60	85,808
Wyndham Destinations, Inc., 4.15%, 04/01/24	USD	13	12,844
Wyndham Hotels & Resorts, Inc.,			
5.38%, 04/15/26 ^(c)		121	120,092
Wyndham Worldwide Corp., 3.90%, 03/01/23		170	158,525
Wynn Macau Ltd., 5.50%, 10/01/27 ^(c)		600	567,000
Yum! Brands, Inc., 3.88%, 11/01/23		98	93,590
			20,368,860
Household Durables 0.7%			
Algeco Scotsman Global Finance PLC, 8.00%, 02/15/23 ^{(c)(h)}		600	616,500
Brookfield Residential Properties, Inc./Brookfield Residential US Corp., 6.13%, 07/01/22 ^(c)		259	260,942
K Hovnanian Enterprises, Inc.,			
10.00%, 07/15/22 ^(c)		204	204,000
Lennar Corp.:			
8.38%, 01/15/21		134	147,065

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6.25%, 12/15/21 ^(h)		380		399,000
4.88%, 12/15/23		122		122,153
4.75%, 05/30/25		260		255,775
5.25%, 06/01/26		28		27,711
4.75%, 11/29/27		360		343,350
Mattamy Group Corp. ^(c) :				
6.88%, 12/15/23		143		145,502
6.50%, 10/01/25		176		173,395
MDC Holdings, Inc., 6.00%, 01/15/43		122		104,920
Meritage Homes Corp., 5.13%, 06/06/27		77		71,418
PulteGroup, Inc., 6.38%, 05/15/33 ^(h)		469		457,275
Tempur Sealy International, Inc., 5.50%, 06/15/26 ^(h)		180		175,500
TRI Pointe Group, Inc.:				
4.88%, 07/01/21		112		111,720
5.25%, 06/01/27		15		13,650
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
Household Durables (continued)				
TRI Pointe Group, Inc./TRI Pointe Homes, Inc.:				
4.38%, 06/15/19	USD	110	\$	110,550
5.88%, 06/15/24 ^(h)		248		247,058
William Lyon Homes, Inc.:				
6.00%, 09/01/23 ^(c)		56		54,057
5.88%, 01/31/25		95		90,131
				4,131,672
Household Products 0.2%				
ACCO Brands Corp., 5.25%, 12/15/24 ^(c)		85		84,575
Berklene Benchcraft LLC, 4.50%, 06/01/19 ^{(a)(j)}		200		
Diamond (BC) BV, 5.63%, 08/15/25	EUR	106		115,128
Prestige Brands, Inc., 6.38%, 03/01/24 ^(c)	USD	58		58,525
Spectrum Brands, Inc., 6.63%, 11/15/22 ^(h)		815		838,431
				1,096,659
Independent Power and Renewable Electricity Producers 0.8%				
AES Corp.:				
4.50%, 03/15/23		187		187,468
4.88%, 05/15/23 ^(h)		157		158,963
6.00%, 05/15/26		317		335,227
5.13%, 09/01/27		351		354,510
Calpine Corp.:				
5.38%, 01/15/23		238		226,100
5.88%, 01/15/24 ^(c)		450		453,937
5.75%, 01/15/25		120		108,900
5.25%, 06/01/26 ^{(c)(h)}		835		788,307
Dynegy, Inc.:				
7.38%, 11/01/22		324		337,365
7.63%, 11/01/24		124		133,300
Genneia SA, 8.75%, 01/20/22 ^(c)		293		253,445
NRG Energy, Inc.:				

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6.63%, 01/15/27 ^(h)		861	900,821
5.75%, 01/15/28 ^(c)		236	238,360
NRG Yield Operating LLC, 5.38%, 08/15/24 ^(h)		325	326,625
TerraForm Power Operating LLC ^(c) :			
4.25%, 01/31/23		181	176,475
6.63%, 06/15/25 ^(l)		30	31,950
5.00%, 01/31/28		181	169,461
			5,181,214
Industrial Conglomerates 0.2%			
Algeco Global Finance PLC, 6.50%, 02/15/23	EUR	100	121,301
Apergy Corp., 6.38%, 05/01/26 ^(c)	USD	101	103,273
BWX Technologies, Inc., 5.38%, 07/15/26 ^(c)		153	154,530
Vertiv Group Corp., 9.25%, 10/15/24 ^{(c)(h)}		521	535,327
			914,431
Insurance 1.6%			
Allied World Assurance Co. Holdings Ltd., 4.35%, 10/29/25 ^(h)		360	350,217
American International Group, Inc., 3.75%, 07/10/25 ^(h)		2,705	2,642,343
AmWINS Group, Inc., 7.75%, 07/01/26 ^(c)		191	201,266
Aon PLC, 3.88%, 12/15/25 ^(h)		1,115	1,116,481
Ardonagh Midco 3 PLC, 8.63%, 07/15/23 ^(c)		236	239,540
Assicurazioni Generali SpA ^(g) :			
(3 mo. Euribor + 7.11%), 7.75%, 12/12/42	EUR	100	135,372
(3 mo. Euribor + 5.35%), 5.50%, 10/27/47		100	119,836
AssuredPartners, Inc., 7.00%, 08/15/25 ^(c)	USD	16	15,680
Forethought Financial Group, Inc., 8.63%, 04/15/21 ^{(c)(h)}		750	833,659
Groupama SA, 6.00%, 01/23/27	EUR	100	140,161
HUB International Ltd., 7.00%, 05/01/26 ^{(c)(h)}	USD	764	759,072
Lincoln National Corp., 3.35%, 03/09/25 ^(h)		845	819,500

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par</i> <i>(000)</i>	<i>Value</i>
Insurance (continued)			
Muenchener Rueckversicherungs AG (3 mo. Euribor + 3.50%), 6.00%, 05/26/41 ^(g)	EUR	400	\$ 531,439
Nationwide Building Society, 4.13%, 10/18/32 ^{(c)(e)(h)}	USD	595	549,542
USIS Merger Sub, Inc., 6.88%, 05/01/25 ^(c)		63	62,685
Wand Merger Corp. ^(c) :			
8.13%, 07/15/23		272	282,200
9.13%, 07/15/26		185	192,631
Wayne Merger Sub LLC, 8.25%, 08/01/23 ^{(c)(h)}		947	982,512
			9,974,136
Internet Software & Services 0.3%			
Equinix, Inc.:			
2.88%, 03/15/24	EUR	100	116,825
5.88%, 01/15/26 ^(h)	USD	823	853,863
Netflix, Inc.:			
4.38%, 11/15/26		92	86,681
5.88%, 11/15/28 ^(c)		497	498,148
Rackspace Hosting, Inc., 8.63%, 11/15/24 ^(c)		154	151,594
Symantec Corp., 5.00%, 04/15/25 ^(c)		158	156,701
United Group BV, 4.38%, 07/01/22	EUR	126	150,873
			2,014,685
IT Services 0.9%			
Banff Merger Sub, Inc.:			
8.38%, 09/01/26		110	128,346
9.75%, 09/01/26 ^{(c)(h)}	USD	1,268	1,271,170
First Data Corp. ^(c) :			
7.00%, 12/01/23 ^(h)		1,190	1,238,195
5.00%, 01/15/24		180	180,369
5.75%, 01/15/24 ^(h)		2,024	2,064,480
Gartner, Inc., 5.13%, 04/01/25 ^(c)		174	176,175
InterXion Holding NV, 4.75%, 06/15/25	EUR	100	120,881
WEX, Inc., 4.75%, 02/01/23 ^(c)	USD	177	177,664
			5,357,280
Leisure Products 0.1%			
Mattel, Inc.:			
6.75%, 12/31/25 ^(c)		323	316,359
6.20%, 10/01/40		68	56,610
5.45%, 11/01/41		40	32,200
			405,169
Machinery 0.4%			

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Mueller Water Products, Inc., 5.50%, 06/15/26 ^(c)		170	170,850
Platin 1426 GmbH, 5.38%, 06/15/23	EUR	109	124,733
RBS Global, Inc./Rexnord LLC, 4.88%, 12/15/25 ^(c)	USD	283	272,387
SPX FLOW, Inc. ^(c) :			
5.63%, 08/15/24		292	292,730
5.88%, 08/15/26		139	140,390
Terex Corp., 5.63%, 02/01/25 ^{(c)(h)}		758	752,315
Titan Acquisition Ltd./Titan Co-Borrower LLC, 7.75%, 04/15/26 ^{(c)(h)}		551	473,006
Wabash National Corp., 5.50%, 10/01/25 ^(c)		241	228,950
			2,455,361
Media 6.4%			
Altice Financing SA ^(c) :			
6.63%, 02/15/23		565	568,526
7.50%, 05/15/26 ^(h)		684	653,220
Altice France SA:			
7.38%, 05/01/26 ^{(c)(h)}		1,786	1,754,745
5.88%, 02/01/27	EUR	102	122,619
8.13%, 02/01/27 ^(c)	USD	853	865,795
Altice Luxembourg SA, 7.75%, 05/15/22 ^{(c)(h)}		1,265	1,219,144
Altice US Finance I Corp. ^(c) :			
5.38%, 07/15/23 ^(h)		1,546	1,555,662
5.50%, 05/15/26		800	786,000
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Media (continued)			
AMC Networks, Inc.:			
5.00%, 04/01/24 ^(h)	USD	318	\$ 312,833
4.75%, 08/01/25		196	189,140
Cablevision SA, 6.50%, 06/15/21 ^(c)		176	165,044
Cablevision Systems Corp., 8.00%, 04/15/20		125	131,563
CBS Radio, Inc., 7.25%, 11/01/24 ^(c)		15	14,363
CCO Holdings LLC/CCO Holdings Capital Corp.:			
5.13%, 02/15/23 ^(h)		270	270,338
4.00%, 03/01/23 ^{(c)(h)}		670	639,012
5.13%, 05/01/23 ^{(c)(h)}		375	375,000
5.13%, 05/01/27 ^{(c)(h)}		2,133	2,034,349
5.00%, 02/01/28 ^(c)		393	368,056
Cequel Communications Holdings I LLC/Cequel Capital Corp. ^(c) :			
5.13%, 12/15/21		187	187,000
5.13%, 12/15/21 ^(h)		493	492,379
7.75%, 07/15/25 ^(h)		476	506,345
7.50%, 04/01/28		479	499,357
Charter Communications Operating LLC/Charter Communications Operating Capital,			
4.91%, 07/23/25 ^(h)		2,425	2,476,457
Clear Channel International BV, 8.75%, 12/15/20 ^{(c)(h)}		560	578,200
Clear Channel Worldwide Holdings, Inc. ^(h) :			
6.50%, 11/15/22		3,157	3,223,544
Series B, 7.63%, 03/15/20		1,199	1,203,496
CSC Holdings LLC ^(h) :			
10.13%, 01/15/23 ^(c)		1,210	1,324,950

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5.25%, 06/01/24		454	440,380
6.63%, 10/15/25 ^(c)		235	244,106
10.88%, 10/15/25 ^(c)		1,950	2,269,312
Discovery Communications LLC ^(h) :			
3.25%, 04/01/23		1,490	1,448,144
3.45%, 03/15/25		170	162,854
DISH DBS Corp.:			
6.75%, 06/01/21		206	209,090
5.88%, 07/15/22 ^(h)		902	865,920
5.00%, 03/15/23		358	318,620
5.88%, 11/15/24		245	213,150
7.75%, 07/01/26 ^(h)		359	323,998
DISH Network Corp., 3.38%, 08/15/26 ^(k)		219	205,992
DKT Finance ApS, 7.00%, 06/17/23	EUR	158	195,349
eircom Finance DAC, 4.50%, 05/31/22		100	118,640
GTT Communications, Inc., 7.88%, 12/31/24 ^(c)	USD	51	48,195
Hughes Satellite Systems Corp.:			
7.63%, 06/15/21		93	100,091
5.25%, 08/01/26 ^(h)		413	394,931
Inmarsat Finance PLC, 4.88%, 05/15/22 ^(c)		100	100,250
Intelsat Connect Finance SA, 9.50%, 02/15/23 ^(c)		253	252,165
Intelsat Jackson Holdings SA:			
5.50%, 08/01/23		916	835,575
9.75%, 07/15/25 ^(c)		755	799,356
Intelsat SA, 4.50%, 06/15/25 ^{(c)(k)}		50	74,406
Level 3 Parent LLC, 5.75%, 12/01/22		405	408,037
Live Nation Entertainment, Inc., 4.88%, 11/01/24 ^(c)		29	28,529
MDC Partners, Inc., 6.50%, 05/01/24 ^(c)		341	305,621
Meredith Corp., 6.88%, 02/01/26 ^(c)		154	155,925
Midcontinent Communications/Midcontinent Finance Corp., 6.88%, 08/15/23 ^(c)		233	244,941
Nielsen Finance LLC/Nielsen Finance Co., 5.00%, 04/15/22 ^(c)		299	290,344
Qualitytech LP/QTS Finance Corp., 4.75%, 11/15/25 ^(c)		146	139,430

Schedule of Investments (continued)

BlackRock Limited Duration Income Trust (BLW)

August 31, 2018

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Media (continued)			
Radiate Holdco LLC/Radiate Finance, Inc., 6.88%, 02/15/23 ^(c)	USD	60	\$ 57,900
SFR Group SA, 6.25%, 05/15/24 ^(c)		420	414,750
Sirius XM Radio, Inc., 5.00%, 08/01/27 ^(c)		237	228,999
TEGNA, Inc.:			
5.13%, 10/15/19		105	105,000
5.50%, 09/15/24 ^(c)		66	67,155
Telenet Finance Luxembourg Notes Sarl, 5.50%, 03/01/28 ^(c)		400	374,000
Telenet Finance VI Luxembourg SCA, 4.88%, 07/15/27	EUR	90	112,010
Telesat Canada/Telesat LLC, 8.88%, 11/15/24 ^(c)	USD	241	258,171
Tribune Media Co., 5.88%, 07/15/22		302	306,530
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH, 3.50%, 01/15/27	EUR	100	122,311
Univision Communications, Inc. ^(c) :			
5.13%, 05/15/23 ^(h)	USD	336	319,200
5.13%, 02/15/25		133	122,028
UPCB Finance IV Ltd.:			
5.38%, 01/15/25 ^(c)		200	197,520
4.00%, 01/15/27	EUR	90	107,189
Videotron Ltd., 5.13%, 04/15/27 ^(c)	USD	326	322,740
Virgin Media Finance PLC, 5.75%, 01/15/25 ^{(c)(h)}		655	631,256
Virgin Media Receivables Financing Notes I DAC, 5.50%, 09/15/24	GBP	100	128,854
Virgin Media Secured Finance PLC:			
5.13%, 01/15/25		100	131,902
5.50%, 01/15/25		180	238,602
5.25%, 01/15/26 ^{(c)(h)}	USD	355	345,309
5.50%, 08/15/26 ^{(c)(h)}		200	196,500
Ziggo Bond Finance BV:			
4.63%, 01/15/25	EUR	137	158,228
5.88%, 01/15/25 ^{(c)(h)}	USD	470	438,862
Ziggo Secured Finance BV, 5.50%, 01/15/27 ^(c)		300	282,564
			39,378,068
Metals & Mining 1.9%			
Alcoa Nederland Holding BV, 6.13%, 05/15/28 ^(c)		200	206,500
Big River Steel LLC/BRS Finance Corp., 7.25%, 09/01/25 ^(c)		175	183,318
Cleveland-Cliffs, Inc., 4.88%, 01/15/24 ^(c)		188	183,300
Constellium NV ^(c) :			
5.75%, 05/15/24		500	498,125
6.63%, 03/01/25 ^(h)		273	277,777
5.88%, 02/15/26		250	245,000
Freeport-McMoRan, Inc.:			
4.00%, 11/14/21		240	237,526
3.55%, 03/01/22		855	825,075

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3.88%, 03/15/23		1,292		1,241,935
5.40%, 11/14/34		218		201,310
5.45%, 03/15/43		1,205		1,074,980
Grinding Media, Inc./Moly-Cop AltaSteel Ltd., 7.38%, 12/15/23 ^{(c)(h)}		626		657,106
Joseph T Ryerson & Son, Inc., 11.00%, 05/15/22 ^(c)		172		189,630
Kaiser Aluminum Corp., 5.88%, 05/15/24		112		114,800
Novelis Corp. ^{(c)(h)} :				
6.25%, 08/15/24		810		820,125
5.88%, 09/30/26		626		609,599
Nyrstar Netherlands Holdings BV, 6.88%, 03/15/24	EUR	100		103,149
Steel Dynamics, Inc.:				
5.25%, 04/15/23 ^(h)	USD	200		203,060
5.50%, 10/01/24		56		57,400
4.13%, 09/15/25		195		185,738
5.00%, 12/15/26		15		14,925
			<i>Par</i>	
			<i>(000)</i>	<i>Value</i>
<i>Security</i>				
Metals & Mining (continued)				
SunCoke Energy Partners LP/SunCoke Energy Partners Finance Corp., 7.50%, 06/15/25 ^(c)	USD	278	\$	289,815
Teck Resources Ltd.:				
4.50%, 01/15/21		21		21,263
8.50%, 06/01/24 ^{(c)(h)}		1,191		1,307,122
5.20%, 03/01/42 ^(h)		473		442,846
5.40%, 02/01/43		142		135,255
United States Steel Corp.:				
6.88%, 08/15/25		262		265,930
6.25%, 03/15/26		323		321,789
Vale Overseas Ltd., 6.25%, 08/10/26		188		206,589
VM Holdings SA, 5.38%, 05/04/27 ^(c)		237		225,449
				11,346,436
Multi-Utilities 0.4%				
Brooklyn Union Gas Co., 3.41%, 03/10/26 ^{(c)(h)}		1,475		1,440,936
NGL Energy Partners LP/NGL Energy Finance Corp.:				
5.13%, 07/15/19		144		144,252
6.88%, 10/15/21 ^(h)		553		561,295
Superior Plus LP/Superior General Partner, Inc., 7.00%, 07/15/26 ^(c)		314		314,785
				2,461,268
Multiline Retail 0.0%				
Neiman Marcus Group Ltd., 8.00%, 10/15/21 ^{(c)(h)}		332		224,930
Offshore Drilling & Other Services 0.0%				
Entegris, Inc., 4.63%, 02/10/26 ^(c)		190		183,112
Oil, Gas & Consumable Fuels 6.8%				
Andeavor Logistics LP, Series A, 6.88% ^{(e)(m)}		125		125,281
Andeavor Logistics LP/Tesoro Logistics Finance Corp., 4.25%, 12/01/27		185		182,627
Antero Midstream Partners LP/Antero Midstream Finance Corp., 5.38%, 09/15/24		55		55,413
Antero Resources Corp.:				

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5.13%, 12/01/22	76	76,760
5.63%, 06/01/23	104	107,021
5.00%, 03/01/25	247	