WESTLAKE Form 4 March 02, 20	E CHEMICAL CORP								
FORM								PROVAL	
	UNITED STAT	ES SECURITIES A Washingtor			NGE C	OMMISSION	OMB Number:	3235-0287	
if no long subject to Section 1 Form 4 o	ger <b>STATEMENT</b> 6. r		RITIES				Expires: Estimated a burden hou response		
Form 5 obligation may cont <i>See</i> Instru 1(b).	$\frac{ns}{tinue}$ . Section 17(a) of t	to Section 16(a) of the Public Utility Ho (h) of the Investmen	lding Con	npany	Act of	1935 or Sectio	n		
(Print or Type I	Responses)								
1. Name and A Hansen Dav	address of Reporting Person vid R	Symbol		-	-	5. Relationship of Issuer	Reporting Pers	son(s) to	
		WESTLAKE C [WLK]	HEMICA	L COF	КР	(Chec	eck all applicable)		
(Last)	(First) (Middle)	3. Date of Earliest 7 (Month/Day/Year)	Transaction			Director X Officer (give below)		Owner er (specify	
2801 POST	OAK BLVD	02/28/2011				Sr VI	P Adminstration	1	
	(Street)	4. If Amendment, D Filed(Month/Day/Ye	-	1		6. Individual or Jo Applicable Line)	oint/Group Filin	g(Check	
HOUSTON	. TX 77035						One Reporting Pe fore than One Re		
HOUSTON (City)	, TX 77035 (State) (Zip)	Table I - Non-	Derivative	Securit	ties Acqu		Iore than One Re	porting	
	(State) (Zip) 2. Transaction Date 2A. I (Month/Day/Year) Exec any	Deemed 3. Ition Date, if Transact	4. Securi ion(A) or Di (Instr. 3,	ties Acc sposed 4 and 5 (A)	quired of (D)	Form filed by M Person inred, Disposed of 5. Amount of Securities Beneficially Owned Following Reported Transaction(s)	Iore than One Re	porting <b>ly Owned</b> 7. Nature of	
(City) 1.Title of Security	(State) (Zip) 2. Transaction Date 2A. I (Month/Day/Year) Exec any	Deemed 3. ttion Date, if Transact Code th/Day/Year) (Instr. 8)	4. Securi ion(A) or Di (Instr. 3,	ties Acc sposed 4 and 5 (A) or	quired of (D)	Form filed by M Person inred, Disposed of 5. Amount of Securities Beneficially Owned Following Reported	f, or Beneficial 6. Ownership Form: Direct (D) or Indirect (I)	porting ly Owned 7. Nature of Indirect Beneficial Ownership	
(City) 1.Title of Security	(State) (Zip) 2. Transaction Date 2A. I (Month/Day/Year) Exec any	Deemed 3. ttion Date, if Transact Code th/Day/Year) (Instr. 8)	4. Securi ion(A) or Di (Instr. 3,	ties Acc isposed 4 and 5 (A) or (D)	quired of (D)	Form filed by M Person inred, Disposed of 5. Amount of Securities Beneficially Owned Following Reported Transaction(s)	f, or Beneficial 6. Ownership Form: Direct (D) or Indirect (I)	porting ly Owned 7. Nature of Indirect Beneficial Ownership	
(City) 1.Title of Security (Instr. 3)	(State) (Zip) 2. Transaction Date 2A. I (Month/Day/Year) 2A. I Exec any (Mor	Deemed 3. ttion Date, if Transact Code th/Day/Year) (Instr. 8) Code V	<ol> <li>4. Securi ion(A) or Di (Instr. 3,</li> <li>7 Amount</li> </ol>	(A) (A) (D) (A)	quired of (D) ) Price \$ 27.22	Form filed by M Person 5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	fore than One Re f, or Beneficial 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	porting ly Owned 7. Nature of Indirect Beneficial Ownership	
(City) 1.Title of Security (Instr. 3) Common Stock Common	(State)(Zip)2. Transaction Date (Month/Day/Year)2A. I Exec any (Mor02/28/2011	Deemed 3. ttion Date, if Transact Code th/Day/Year) (Instr. 8) Code W M	<ol> <li>4. Securi ion(A) or Di (Instr. 3,</li> <li>7 Amount</li> <li>3,251</li> </ol>	(A) or (D) A A	quired of (D) ) Price \$ 27.22	Form filed by M Person Dired, Disposed of 5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4) 31,030	f, or Beneficial 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	porting ly Owned 7. Nature of Indirect Beneficial Ownership	
(City) 1.Title of Security (Instr. 3) Common Stock Common Stock Common	(State)(Zip)2. Transaction Date (Month/Day/Year)2A. I Exec any (Mor02/28/201122/28/2011	Deemed 3. ttion Date, if Transact Code th/Day/Year) (Instr. 8) Code W M M	<ol> <li>4. Securi ion(A) or Di (Instr. 3,</li> <li>7 Amount 3,251</li> <li>1,522</li> </ol>	(A) or (D) A A A	Price \$ 27.22 \$ 36.1 \$ 31.61	Form filed by M Person <b>nired, Disposed of</b> 5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4) 31,030 32,552	f, or Beneficial 6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4) D	porting ly Owned 7. Nature of Indirect Beneficial Ownership	

Common Stock	02/28/2011	S	200	D	\$ 47.32	34,052	D
Common Stock	02/28/2011	S	100	D	\$ 47.33	33,952	D
Common Stock	02/28/2011	S	100	D	\$ 47.34	33,852	D
Common Stock	02/28/2011	S	300	D	\$ 47.36	33,552	D
Common Stock	02/28/2011	S	600	D	\$ 47.37	32,952	D
Common Stock	02/28/2011	S	300	D	\$ 47.38	32,652	D
Common Stock	02/28/2011	S	100	D	\$ 47.39	32,552	D
Common Stock	02/28/2011	S	400	D	\$ 47.46	32,152	D
Common Stock	02/28/2011	S	273	D	\$ 47.47	31,879	D
Common Stock	02/28/2011	S	800	D	\$ 47.48	31,079	D
Common Stock	02/28/2011	S	1,600	D	\$ 47.49	29,479	D
Common Stock	02/28/2011	S	600	D	\$ 47.52	28,879	D
Common Stock	02/28/2011	S	500	D	\$ 47.53	28,379	D
Common Stock	02/28/2011	S	100	D	\$ 47.55	28,279	D
Common Stock	02/28/2011	S	100	D	\$ 47.56	28,179	D
Common Stock	02/28/2011	S	100	D	\$ 47.57	28,079	D
Common Stock	02/28/2011	S	100	D	\$ 47.58	27,879	D
Common Stock	02/28/2011	S	200	D	\$ 48.08	27,679	D

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.

SEC 1474 (9-02)

# Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transactio Code (Instr. 8)	5. Number prof Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exercisable and Expiration Date (Month/Day/Year)		7. Title and Underlying (Instr. 3 and	Securities
				Code V	(A) (D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares
Employee Option (right to buy)	\$ 27.22	02/28/2011		М	3,251	08/31/2009	08/31/2015	Common Stock	3,251
Employee Option (right to buy)	\$ 36.1	03/15/2006		М	1,522	03/15/2010	03/15/2016	Common Stock	1,522
Employee Option (right to buy)	\$ 31.61	02/28/2011		М	4,123	02/23/2010	02/23/2017	Common Stock	4,123

# **Reporting Owners**

Reporting Owner Name / Address	Relationships					
1	Director	10% Owner	Officer	Other		
Hansen David R 2801 POST OAK BLVD HOUSTON, TX 77035			Sr VP Adminstration			
Signatures						
David R. Hansen by Richard Kroger PoA		03/02	/2011			
**Signature of Reporting Person		Da	te			

# **Explanation of Responses:**

\* If the form is filed by more than one reporting person, *see* Instruction 4(b)(v).

\*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number. > EUR 100 111,202

XPO Logistics, Inc.:

5.75%, 6/15/21

100 101,183

6.50%, 6/15/22 (d)

USD 825 759,000

971,385

Airlines 3.2%

Air Canada Pass-Through Trust (d):

Series 2013-1, Class C, 6.63%, 5/15/18

651 666,461

Series 2015-1, Class B, 3.88%, 9/15/24 (e)

1,500 1,455,000

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

infine (continued) merican Arlines Pass-Through Trust, eries 2015.2  Taiss A. 495%, 7/15/24 (e)			Par	
nmerican Alfiles Group, Inc. 4.63%, 301/20 (d)         USD         315         \$         306,338           merican Alfiles Base-Through Trust,	Corporate Bonds		(000)	Value
smerica Nullios: Pass-Through Trust, eries 201-3:         3,522         3,574,524           Bas B, 500%, 1/15/27 (d)         6,69         679,054           Bas B, 500%, 1/15/27 (d)         2,666         2,633,176           uninental Arlines Pass-Through Trust, scries 200-1, Class B, 9,75%, 6/17/18         197         209,909           eries N1-2, Class B, 4,65%, 3072/4         2,300         2,300,000           eries N1-4, Class B, 4,65%, 3072/4         2,300         2,300,000           eries N1-4, Class B, 4,55%, 5072/4         2,300         2,300,000           eries N1-4, Class B, 4,55%, 5072/4         2,300         2,300,000           eries N1-4, Class B, 5075%, 4/22/20         371         415,174           Narways Pass-Through Trust, Series 201-1, Class B, 9,75%, 4/22/20         371         415,175           Starways Pass-Through Trust, Series 201-1, Class B, 9,75%, 4/22/20         371         415,175           Tigin Anzthia Trust, Series 201-1, Class B, 9,75%, 4/22/20         58         608,175           Bass A, 500%, 1/15/20 (d)         1,155         1,175,255           Bass B, 600%, 4/23/21         1,156         1,175,255           Bass B, 600%, 4/23/21 (d)         1,000         104,398           Boolydeur Trek Ry Mober Co., 50%, 60%, 01/21 (d)         1,000         104,398           Boolyd		LICD	215	¢ 207.229
eries 2013-2:      Isas A. 495%, 715/24 (e)         3.352         3.574.524         asa B. 500%, 11/5/22 (d)         3.554         3.574.524         asa B. 500%, 11/5/22 (d)         3.554         3.574.524         3.555         3.554         3.555         3.554         3.555         3.554         3.555         3.554         3.555         3.554         3.555         3.554         3.555         3.554         3.555         3.554         3.555         3.554         3.555         3.554         3.555         3.554         3.555         3.554         3.555         3.554         3.555         3.554         3.555         3.554         3.555         3.554         3.555         3.554         3.555         3.554         3.55         3.554         3.555         3.554         3.55         3.554         3.55         3.554         3.55         3.554         3.55         3.554         3.55         3.554         3.55         3.554         3.55         3.554         3.55         3.554         3.55         3.55         3.554         3.55         3.55         3.55         3.55		USD	315	\$ 306,338
lines A. 495%, 715/24 (c)         5.354, 5.32         5.574, 5.34           lines C. 500%, U15/17 (d)         0.59         679,054           lines C. 500%, U15/17 (d)         2,566         2.633,176           orintenal Airlines Pass-Through Trust, Series 2009, I. Class B. 9,75%, 6/17/18         197         209,909           hild Aftituse Pass-Through Trust, Series 2019-1, Class B. 9,75%, 6/17/18         197         209,909           hild Aftituse Pass-Through Trust, Series 2011-1, Class B. 9,75%, 4/22/20         371         415,174           Yigin Ass, A. 500%, 4/23/22         1,156         1,176,293           liss A. 5.00%, 4/23/21         EUR         100         104,393,292           shar Finance SA, 9,00%, 1/15/20 (r)         USD         901         951,402           shar Finance SA, 9,00%, 1/15/20 (r)         USD         901         951,402           shar Finance SA, 9,00%, 1/15/20 (r)         USD         901         951,402           shar Finance SA, 9,00%, 1/15/20 (r)         USD         901         951,402     <	· · · · · · · · · · · · · · · · · · ·			
hase B, 500%, 1/15/22 (d)         6'99         €'790.645           hase C, 600%, 1/15/71 (d)         2,566         2,633.176           hase C, 600%, 1/15/71 (d)         2,090         2,163.150           belta Air Lines Pass-Through Trust, Series 2009-1, Class B, 9,75%, 6/17/18         1.97         2.090, 0           belta Air Lines Pass-Through Trust, Series 2009-1, Class B, 9,75%, 6/17/18         2.090         2.300, 000           reves 2015-1, Class B, 4,63%, 3/03/24         2.430         2.300, 000           reves 2015-1, Class B, 4,63%, 3/03/24         2.430         2.441, 150           15's Airways Pass-Through Trust, Series 2011-1, Class B, 9,75%, 4/22/20         3.71         4.151           15's Airways Pass-Through Trust, Series 2011-1, Class B, 9,75%, 4/22/20         3.71         4.155           15's Airways Pass-Through Trust, Series 2011-1, Class B, 9,75%, 4/22/20         3.71         4.155           15's Class C, 7,13%, 10/23/18         1.055         1.175,252           16's C, 7,13%, 10/23/16         1.005         1.133,325           16's C, 7,13%, 10/23/16         1.005         1.133,335			3 357	3 574 524
Iase C. 600%, 1/15/17.(0)         2,660         2,033.76           owninenal Arines Pass-Through Trust, Series 2009-1, Class B, 9,75%, 6/17/18         197         209,690           hiled Ari Lines Pass-Through Trust, Series 2001-1, Class B, 9,75%, 6/17/18         197         209,690           nied Aritines Pass-Through Trust, Series 2011-1, Class B, 9,75%, 4/2220         2,400         2,442,150           Starways Pass-Through Trust, Series 2011-1, Class B, 9,75%, 4/2220         371         415,174           Yargin Avatalia Trust, Series 2011-1, Class B, 9,75%, 4/2220         588         608,418           Starways Pass-Yarough Trust, Series 2011-1, Class B, 9,75%, 4/2220         588         608,418           Isos A, 500%, 4/23025         588         608,418         Isos A, 500%, 4/2302         1,156         1,176,235           Isos A, 600%, 4/23025         1,156         1,176,235         Isos A, 500%, 4/2302         1,156         1,176,235           Aust Finance SA, 900%, 1/1/15720 (f)         EUR         100         104,4598         Isody art Finance SA, 900%, 1/1/15720 (f)         EUR         100         104,4598           Sorge Cash O, 625%, 1/15719 (f)         USD         804         850,230         3,578         6340,675%, 1/15719 (f)         1228         1,228,002           chaffer Holding Finance BY (f):				
Jontinental Airlines Pass-Through Trust,         2.090         2.163.160           veries 2012-CLass F, 4.63%, 300324         2.090, 0         2.163.160           veries 2014-2, Class F, 4.63%, 300324         2.300, 0         2.300, 00           veries 2014-1, Class F, 4.63%, 300324         2.430, 0         2.441, 10           veries 2014-1, Class F, 4.63%, 300324         2.430, 0         2.442, 150           158, Avange Pass, Through Trust, Series 2011-1, Class B, 9.75%, 4/22/20         3.71         4.157, 175, 156           158, Avange Pass, Through Trust, Series 2011-1, Class B, 9.75%, 4/22/20         3.71         4.157, 175, 156           158, Avange A, 422/25         1.156         1.176, 295           158, Avange A, 422/25         1.156         1.176, 295           158, Avange A, 422/25         1.156         1.175, 295           158, Avange A, 422/25         1.155         1.133, 325           158, Avange A, 422/25         1.095         1.133, 325           158, Avange A, 422/25         1.095         1.133, 325           158, Avange A, 422/25         1.00         1.043, 93           159, Avange A, 420, 420, 420, 420, 420, 420, 420, 420				
erics 2012-3. Class C. 6.13%, 4/29/18 (e) 2, 25%, 6/17/18 197 2099,690 hiled Air Lines Pass-Through Trust, Series 2001-4. Class B, 9.75%, 4/22/20 inited Air Lines Pass-Through Trust, Series 2014-2. Class B, 9.75%, 4/22/20 371 442,150 374 442,150 374 442,320 371 441,5174 378 442,322 358 608,418 378 4608,418 378 4608,418 378 472,323 358 608,418 378 600 104,598 300 600 20 20 20 20 20 20 20 20 20 20 20 20 2			2,500	2,055,170
bela Air Lines Pass-Through Trust, Series 2009-1, Class B, 9.75%, 6/17/18         197         209,690           eries 2014-2, Class B, 4.63%, 3002/2         2.300         2.300,000           eries 2014-1, Class B, 4.63%, 3002/2         2.430         2.442,150           15 Airways Pass-Through Trust, Series 2011-1, Class B, 9.75%, 4/22/20         371         415,174           irigin Australia Trust, Series 2013-1 (d):         588         608,418           lass A, 5.00%, 4/23/23         18,6         1,176,235           lass C, 7.13%, 10/23/18         796         808,152           lass C, 7.13%, 10/23/18         796         808,152           lass C, 7.13%, 10/23/18         100         104,535           lass C, 7.13%, 10/23/16         1,095         1,133,255           skar Finance SA, 9.00%, 11/15/20 (f)         USD         901         951,402           shar Finance SA, 9.00%, 11/15/20 (f)         USD         901         951,402           shar Finance SA, 9.00%, 11/15/20 (f)         USD         901         951,402           shar Finance SA, 9.00%, 11/15/20 (f)         USD         901         951,402           shar Finance SA, 9.00%, 11/15/20 (f)         USD         904         850,303           shar Finance SA, 9.00%, 11/15/20 (f)         USD         904         850,30	· · · · · · · · · · · · · · · · · · ·		2 090	2 163 150
hind Atfines Pass-Through Trust (e): cris 2014-2. (Das A. 370%, 601/24 2.430 2.440, 150 cris 2014-2. (Das S. 4.370%, control of the series 2014-1. (Das B. 9.75%, 4/22/20 3.71 415, 174 ingin Australia Trust, Series 2013-1 (d): Trust, Trust, Series 2013-1 (d): Trust, Trust, Trust, Trust, Trust, Series 2013-1 (d): Trust, Trust, Trust			,	
eries 2014-2. Class B, 4.65%, 30024 eries 2014-1. Class B, 50%, 4/22/20 S Airways Pass-Through Trust, Scries 2011-1. Class B, 9.75%, 4/22/20 S Airways Pass-Through Trust, Scries 2011-1. Class B, 9.75%, 4/22/20 S Airways Pass-Through Trust, Scries 2011-1. Class B, 9.75%, 4/22/20 L156 S Airways Pass-Through Trust, Scries 2011-1. Class B, 9.75%, 4/22/20 L156 S Airways Pass-Through Trust, Scries 2011-1. Class B, 9.75%, 4/22/20 L156 S Airways Pass-Through Trust, Scries 2014-1. Class B, 9.75%, 4/22/20 L156 L1075 Lass A, 5.00%, 4/23/25 L105 L075 L075 L075 L075 L075 L075 L075 L0			177	209,090
eries 2015-1, Class A, 370%, 601/24 2,430 2,442,150 15 Airways Pass-Through Trust, Series 2011-1, Class B, 9.75%, 4/22/20 371 415,174 1grain Australia Trust, Series 2013-1 (d): 1grain August Part 2015 1grain Components 1,0% 1grain August Part 2015 1grain Components 1,0% 1grain Component 1grain Comp	· · · · · · · · · · · · · · · · · · ·		2 300	2 300 000
IS Airways Pass-Through Trust, Series 2013-1 (d): Taisa A. 500%, 4/23/25 Taisa S. 500%, 4/23/22 Taisa S. 500%, 4/23/22 Taisa S. 600%, 4/23/22 Taisa S. 7.10%, 1/15%, 1/02/18 (o) Taisa S. 7.50% Cash of 5.0% PIK), The & Rubber Co., 6.50%, 3/01/21 (e) Tain Earong Trust, Series 2013/18 (o) Tain Earong Trust, Series 2013/1				
ling in Australia Trust, Series 2013-1 (d): lines B, 600%, 4023025 588 608,418 lines B, 600%, 402302 1,156 1,176,295 as C, 7,13%, 1023/18 796 808,152 USD 900%, 11/15/20 (D) 199,1403,325 blaca Finance SA, 900%, 11/15/20 (D) 101,045,98 loodycar Tire & Rubber Co., 6,50%, 301/21 (e) LUSD 901 991,403 plana Finance SA, 900%, 11/15/20 (D) LUSD 804 880,303 plana Finance SA, 900%, 11/15/19 (D) LUSD 804 880,303 plana Finance SA, 900%, 1002/18 (e) LUSD 804 880,303 plana Finance SA, 900%, 1002/18 (e) LUSD 804 880,303 plana SA, 4000% 200 208,835 lanace Monte dei Paschi di Siena SpA, 3.63%, 4/01/19 LUR 100 107,723 lance Objito Sato SA: Tire SAN, 625% (c)(i) 200 208,835 lance Sapirio Sato SA: Tire SAN (LISS) 1000 208, 2523 LUSD 1000 90, 3,5003 3,4003 plana SA, 4000, 52224 (c) LUSD 3,600 3,400,277 NOW, 11/118 100 105,422 lance Sapirio SA, 8255% (c)(i) 200 205,590 lance Sapirio SA, 255% (c)(i) 100 105,423 lanki SA, 4005, 52224 (c) LUSD 3,600 3,400,277 NOW, 11/1719 100 105,423 lance Sapirio SA, 825% (c)(i) 100 105,423 lanki SA, 4005, 52224 (c) LUSD 3,600 3,400,277 NOW, 11/1719 100 105,423 lance Sapirio SA, 825% (c)(i) 100 105,423 lanki				
Tass A, 500%, 4/23/22       1,156       1,176,295         Tass B, 6,00%, 4/23/22       1,095       1,133,325         Tass C, 7,13%, 10/23/18       1,095       1,133,325         Timance SA, 9,00%, 11/15/20 (f)       EUR       100       104,598         task Theorem SL P/Leahn Enterprises Finance Corp., 4,88%, 3/15/19 (e)       1,228       1,228,000         chardfire Holding Finance SV (f):       575%       115       131,335         5,75% Cash or 6,50% PIK),       EUR       115       131,335         5,75% Cash or 6,50%, 11/15/19 (d)       USD       904       880,230         5,75% Cash or 6,55%, 11/15/19 (d)       USD       904       880,230         5,75% Cash or 6,55%, 11/15/18       EUR       375       409,718         S,75% Cash or 6,55%, 11/15/18       EUR       100       203,411         Corporate Bonds       (000)       204       82,513,782         tartas A, 0072 (a)       EUR       100       107,723         tarce More (dei Pasch id) Siena SpA, 3,63%, 4/01/19       EUR       100       107,723			571	113,171
has B, 6.00%, 4/23/22       1,156       1,176.295         jass C, 7,13%, 10/23/18       796       808,152         iuto Components 1.0%       1,095       1,133,25         iffnini Group, Inc., 7.75%, 50/1/21 (e)       L005       1,133,255         joad Finance SA, 900%, 11/15/20 (f)       EUR       100       104,598         joodycar Tire & Rubber Co., 6.50%, 30/1/21 (e)       USD       901       951,402         jahn Enterprises Ennance Corp., 4.88%, 3/15/19 (e)       1,228       1,228,002         jahn Enterprises Finance Corp., 4.88%, 3/15/19 (e)       1,228       1,228,002         jahn Enterprises Finance Corp., 4.88%, 3/15/19 (e)       1,228       1,228,002         jahn Enterprises Finance Corp., 4.88%, 3/15/19 (e)       1,228       1,228,002         jass C. abh, 6.25%, 111/15/20 (f)       EUR       115       131,335         jass C. abh, 6.25%, 11/15/21 (f)       EUR       115       131,335         jass Raw Cash, 6.88%, 8/15/18       EUR       375       409,717         FNorth America Capital, Inc.:       50%, 4/29/22 (d)       USD       168       164,850         jarce Mottos Co., a 50%, 10/02/18 (e)       USD       2,478       2,513,782         iarce Motte die Paschi di Siena SpA, 3.63%, 4/01/19       EUR       100       107,723	<b>U</b>		588	608 418
lass C, 7.13%, 10/23/18         796         808,152           uto Components         1.0%         19,437,582           fifmic Group, ner, 7575%, 50/121 (c)         1.095         1.133,325           bakar Finance SA, 9.00%, 11/15/20 (D)         EUR         100         104,598           land Enterprises UP(can Enterprises Finance Corp., 4.88%, 3/15/19 (c)         1.228         1.228,000           chaff Enterprises UP(c)         1.228         1.228,000           chaff Enterprises (Finance Corp., 4.88%, 3/15/19 (c)         USD         804         880,230           5.75% Cash of 6.50% PLK),         EUR         115         131,335           5.75% Cash of 6.50% PLK),         EUR         115         131,335           5.75% Cash of 6.57%, 11/15/19 (d)         USD         804         880,230           5.75% Cash of 6.57%, 11/15/22 (d)         943         1,020,798           5.88% Cash), 6.88%, 41/15/18         EUR         310         203,411           FOrth America Capital, Inc:				
19,437,582           uto Components 1.0%           Iffinia Group, Inc., 7.75%, 5/01/21 (e)           Shar Finance SA, 9,00%, 11/15/0 (f)           Buar Finance SA, 9,00%, 11/15/0 (f)           Buar Finance SA, 9,00%, 11/15/0 (f)           Shar Sa Cash of 5.0% PIK),           Shar Sa Cash, 6.25%, 11/15/19 (d)           Shar Sa Cash, 6.25%, 11/15/19 (d)           Shar Sa Cash, 6.25%, 11/15/19 (d)           Shar Sa Cash, 6.25%, 11/15/12 (d)           Shar Sa Cash, 6.25%, 11/15/12 (d)           Shar Sa Cash, 6.85%, 8/15/18           EUR         375           Shar Sa Cash of 6.85%, 8/15/18           EUR         375           Shar Sa Cash of 6.85%, 8/15/18           EUR         300           Shar Sa Cash of 6.90%           Value           Shar Sa Cash of 6.90%           Value           Shar Sa Cash of 6.90%           Sa Cash of 6.90%           Sa Cash of 6.90%				
uito Components 1.0%         Uffinia Group, Inc., 7.35%, 5/01/21 (c)         1,035         1,133,325           Mar Finance SA, 9.00%, 11/15/20 (f)         EUR         100         104,598           Joodyear Tire & Rubber Co., 6.50%, 301/21 (c)         USD         901         951,402           Lan Enterprises Endnance EV (f):         1,228         1,228,000           chardfirer Holding Finance BV (f):         57.5%         EUR         115         131,335           5.5% Cash), 6.25%, 11/15/21         EUR         115         131,335           5.25% Cash), 6.25%, 11/15/22 (d)         943         4,020,798           5.88% Cash), 6.88%, 81/518         EUR         375         409,717           F North America Capital, Inc.:	Aug. 0, 110 10, 10 20 10		770	000,152
ffmia (roop, Inc, 7.75%, 501/21 (e)     1,095     1,133.325       bakar Finance SA, 9.00%, 11/15/20 (f)     EUR     100     104,598       oodycar Tire & Rubber Co., 6.50%, 301/21 (e)     USD     901     9151,402       chaffter Holding Finance BY (f):				19,437,582
Jakar Finance SA, 9.00%, 11/15/20 (r)         EUR         100         104,598           ioodycar Tire & Rubber Co., 6.50%, 3/01/21 (e)         USD         901         951,402           ani Enterprises LP/Cahn Enterprises Finance Corp., 4.88%, 3/15/19 (e)         1,228         1,228,000           chaffler Holding Finance BV (f):         575         Cash or 6.50% PIK),         575           7.55%, 11/15/21         EUR         115         131,335           5.25% Cash), 6.5%, 11/15/122 (d)         943         1,020,798           5.85% Cash), 6.75%, 11/15/22 (d)         943         1,020,798           5.85% Cash), 6.75%, 11/15/22 (d)         943         1,020,798           5.86% Cash), 6.75%, 11/15/22 (d)         USD         168         164,850           5.75% Cash), 6.75%, 11/15/22 (d)         USD         168         164,850           5.0% (429/22 (d)         USD         168         164,850           5.0%, 4/29/23         EUR         200         203,411           corporate Bonds         (000)         Value         107,723           corporate Bonds         (000)         Value         107,723           cara Monie dei Paschi di Siena SpA, 3.63%, 4/01/19         100         107,723           care Bilbos Vizaya Argentaria SA, 6.75% (c)(i)         200 <td>*</td> <td></td> <td>1.005</td> <td>1 122 225</td>	*		1.005	1 122 225
bodyear Tire & Rubber Co., 6.50%, 3/01/21 (c)         USD         901         951,402           alan Enterprises LP/Icalan Enterprises Finance Corp., 4.88%, 3/15/19 (c)         1.228         1.228           chaffler Holding Finance BV (f):         5.75%         11/15/21         EUR         115         131,335           5.25% Cash, 6.25%, 11/15/19 (d)         USD         804         850,230           5.75% Cash, 6.25%, 11/15/22 (d)         943         1.020,798           S.88% Cash), 6.35%, 11/15/22 (d)         USD         804         850,230           5.75% Cash, 6.25%, 11/15/19 (d)         USD         804         850,230           5.75% Cash, 6.25%, 11/15/18         EUR         375         409,717           F North America Capital, Inc.:		EUD		
alm Enterprises LP/Leahn Enterprises Finance Corp., 4.88%, 3/15/19 (c)       1,228       1,228,000         chaeffler Holding Finance BV (f):       507       EUR       115       131,335         5.25% Cash or 6.50% PIK),       EUR       115       131,335         5.25% Cash or 6.50% (F)       043       1,020,798         5.25% Cash), 6.75%, 11/15/12 (d)       043       1,020,798         5.88% Cash), 6.88%, 3/15/18       EUR       375       409,717         F North America Capital, Inc:       50%, 4/29/22 (d)       USD       168       164,850         .50%, 4/29/22 (d)       USD       168       164,850         .50%, 4/29/22 (d)       USD       168       164,850         .50%, 4/29/22 (d)       USD       2,478       \$       2,513,782         utomobiles       0.4%       000)       Value       100       107,723         anca Monte dei Paschi di Siena SpA, 3.63%, 4/01/19       EUR       100       107,723         ance Bihao Vizcaya Argentaria SA, 6.75% (c)(i)       200       208,835       100       96,357         ance Dihao Vizcaya Argentaria SA, 6.75% (c)(i)       200       205,499       100       96,357         ance Bohard SA, 0.50%, 3/16/25 (c)       100       96,357       100       96,357 <td></td> <td></td> <td></td> <td></td>				
chaeffer Holding Finance BV (r): 5.75% Cash or 5.0% PIK), 7.5% (11/15/21) EUR 115 131,335 5.25% Cash), 6.25%, 11/15/19 (d) USD 804 850,230 5.25% Cash), 6.25%, 11/15/19 (d) 943 1,020,798 5.88% Cash), 6.88%, 8/15/18 EUR 375 409,717 F. North America Capital, Inc.: 5.0%, 4/29/22 (d) USD 168 164,850 5.0%, 4/29/22 (d) USD 168 164,850 		USD		
$\begin{array}{c c c c c c c c c c c c c c c c c c c $			1,228	1,228,000
7.75%, 11/15/21EUR115131,3355.25% Cash), 6.25%, 11/15/19 (d)USD804850,2305.25% Cash), 6.25%, 11/15/19 (d)9431.020,7985.85% Cash), 6.88%, 8/15/18EUR375409,717F North America Capital, Inc.:	0			
5.25% Cash), 6.25%, 11/15/19 (d)       USD       804       850,230         5.75% Cash), 6.75%, 11/15/22 (d)       943       1,020,798         5.85% Cash), 6.85%, 815/18       EUR       375       4409,717         F North America Capital, Inc.:		FUD	115	121 225
5.75% Cash), 6.75%, 11/15/22 (d)       943       1.020,798         5.88% Cash), 6.75%, 8/15/18       EUR       375       409,717         F North America Capital, Inc.:				
5.88% Cash), 6.88%, 8/15/18         EUR         375         409,717           F North America Capital, Inc.:		USD		
F North America Capital, Inc.:       USD       168       164,850         .50%, 4/29/22 (d)       USD       168       164,850         .75%, 4/27/23       EUR       200       203,411         .75%, 4/27/23       EUR       200       203,411		FUD		
50%, 4/29/22 (d)         USD         168         164,850           .75%, 4/27/23         EUR         200         203,411		EUK	3/5	409,717
7.5%, 4/27/23       EUR       200       203,411		LICD	169	164.950
Par				,
Par         Par           Corporate Bonds         (000)         Value           Suttomobiles         0.4%         USD         2,478         \$         2,513,782           Banks         1.9%         USD         2,478         \$         2,513,782           Bance Motte dei Paschi di Siena SpA, 3.63%, 4/01/19         EUR         100         107,723           Bance Spirito Santo SA:         200         208,835           T.75%, 1/15/18         100         98,615           .00%, 1/21/19         100         96,357           Bance Santander SA, Series ., 6.25% (c)(i)         200         205,428           Banki S, 4.00%, 5/22/24 (c)         100         105,412           Barclays PLC, 3.65%, 3/16/25 (e)         USD         3,600         3,490,297           ITT Group, Inc:         .00%, 5/15/17 (e)         890         916,700           .00%, 5/15/17 (e)         890         916,700         1,370         1,435,075           .00%, 8/01/23         235         238,819         188C Holdings PLC, 6.25%, 3/19/18         EUR         1,000         1,138,439           bercaja Bance SA, 5.00%, 7/28/25 (c)         100         102,998         102,998         102,998	15%, 4/2/1/25	EUK	200	203,411
Corporate Bonds         (000)         Value           utomobiles         0.4%         USD         2,478         \$         2,513,782           starks         1.9%         200         208,835         200         208,835           starce O Bilbao Vizcaya Argentaria SA, 6.75% (c)(i)         200         208,835         200         208,835           starce O Bilbao Vizcaya Argentaria SA, 6.75% (c)(i)         200         208,835         200         208,835           starce O Bilbao Vizcaya Argentaria SA, 6.75% (c)(i)         200         208,835         200         208,835           starce O Bilbao Vizcaya Argentaria SA, 6.75% (c)(i)         200         208,835         200         208,835           starce O Spuir Espanol SA, 8.25% (c)(i)         200         205,499         200         205,499           starce O Spuir Espanol SA, 8.25% (c)(i)         200         205,492         200         205,492           starce Santander SA, Series ., 6.25% (c)(i)         200         200,500         200         205,500           starce Jays PLC, 3.65%, 3/16/25 (c)         100         105,412         200         205,500           SNP Paribas SA, 7.38% (c)(d)(i)         235         238,819         205,500         200         205,500         200         505,500         200,5				6,197,666
Automobiles         0.4%           ieneral Motors Co., 3.50%, 10/02/18 (e)         USD         2,478         \$ 2,513,782           ianks         1.9%         EUR         100         107,723           ianco Bilbao Vizcaya Argentaria SA, 6.75% (c)(i)         200         208,835           ianco Espirito Santo SA:         100         98,615           .00%, 1/21/19         100         96,357           ianco Popular Espanol SA, 8.25% (c)(i)         200         205,499           iancia Santander SA, Series, 6.25% (c)(i)         200         205,428           iancia Santa SA, 4.00%, 5/22/24 (c)         100         105,412           iancia Syn, 5/25 (c)         USD         3,600         3,490,297           SNP Paribas SA, 7.38% (c)(d)(i)         200         205,500         205,500           UT Group, Inc.:         200         205,500         205,500         205,500           UT Group, Inc.:         200         205,500         205,500         205,500           UT Group, Inc.:         200         205,500         205,500         205,500         205,500         205,500         205,500         205,500         205,500         205,500         205,500         205,500         205,500         205,500         205,500         205,500 <th></th> <th></th> <th></th> <th></th>				
Bineral Motors Co., 3.50%, 10/02/18 (e)         USD         2,478         \$ 2,513,782           Banks         1.9%         EUR         100         107,723           Banco Bilbao Vizcaya Argentaria SA, 6.75% (c)(i)         200         208,835           Banco Espirito Santo SA:	▲		(000)	Value
Banks         1.9%         EUR         100         107,723           Banca Monte dei Paschi di Siena SpA, 3.63%, 4/01/19         EUR         100         107,723           Banco Bilbao Vizcaya Argentaria SA, 6.75% (c)(i)         200         208,835           Banco Espirito Santo SA:				
Banca Monte dei Paschi di Siena SpA, 3.63%, 4/01/19EUR100107,723Banco Bilbao Vizcaya Argentaria SA, 6.75% (c)(i)200208,835Banco Espirito Santo SA:10098,615.00%, 1/21/1910096,357Banco Popular Espanol SA, 8.25% (c)(i)200205,499Banco Santander SA, Series ., 6.25% (c)(i)200205,428Banco Santander SA, Series ., 6.25% (c)(i)100105,412Banco Santander SA, Series ., 6.25% (c)(i)100105,412Barclays PLC, 3.65%, 3/16/25 (e)USD3,6003,490,297BNP Paribas SA, 7.38% (c)(d)(i)200205,500UTT Group, Inc.:200205,500.00%, 5/15/17 (e)890916,700.50%, 2/15/19 (d)1,3701,435,075.00%, 8/01/23235238,819BSBC Holdings PLC, 6.25%, 3/19/18EUR1,000bercaja Banco SA, 5.00%, 7/28/25 (c)100102,998kordea Bank AB, 4.50%, 3/26/201,0201,225,864		USD	2,478	\$ 2,513,782
Banco Bilbao Vizcaya Argentaria SA, 6.75% (c)(i)200208,835Banco Espirito Santo SA:10098,615.75%, 1/15/1810096,357.00%, 1/21/1910096,357Banco Sontander SA, 8.25% (c)(i)200205,499Banco Santander SA, Series ., 6.25% (c)(i)200205,428Bankia SA, 4.00%, 5/22/24 (c)100105,412Barclays PLC, 3.65%, 3/16/25 (e)USD3,6003,490,297BNP Paribas SA, 7.38% (c)(d)(i)200205,002TT Group, Inc.:00%, 5/15/17 (e)890916,700.50%, 2/15/19 (d)1,3701,435,075.00%, 8/01/23235238,819ISBC Holdings PLC, 6.25%, 3/19/18EUR1,000LISBC Holdings PLC, 6.25%, 3/26/20100102,998Kordea Bank AB, 4.50%, 3/26/201,0201,225,864				
Banco Espirito Santo SA:       100       98,615         .75%, 1/15/18       100       96,357         .00%, 1/21/19       200       205,499         Banco Sontander SA, Series ., 6.25% (c)(i)       200       205,428         Bankia SA, 4.00%, 5/22/24 (c)       100       105,412         Banco Santander SA, Series ., 6.25% (c)(i)       200       205,428         Bankia SA, 4.00%, 5/22/24 (c)       100       105,412         Banco Santander SA, Series ., 6.25% (c)(i)       200       205,500         CTT Group, Inc.:       000       205,500         2TT Group, Inc.:		EUR		
7.75%, 1/15/1810098,615.00%, 1/21/1910096,357Banco Popular Espanol SA, 8.25% (c)(i)200205,499Banco Santander SA, Series ., 6.25% (c)(i)200205,428Bankia SA, 4.00%, 5/22/24 (c)100105,412Barclays PLC, 3.65%, 3/16/25 (e)USD3,6003,490,297BNP Paribas SA, 7.38% (c)(d)(i)2002005,500CTT Group, Inc.:00%, 5/15/17 (e)890916,700.50%, 2/15/19 (d)1,3701,435,075.00%, 8/01/23235238,819ISBC Holdings PLC, 6.25%, 3/19/18EUR1,0001,188,439bercaja Banco SA, 5.00%, 7/28/25 (c)100102,998Kordea Bank AB, 4.50%, 3/26/201,0201,225,864			200	208,835
100%, 1/21/1910096,357tanco Popular Espanol SA, 8.25% (c)(i)200205,499tanco Santander SA, Series ., 6.25% (c)(i)200205,428tankia SA, 4.00%, 5/22/24 (c)100105,412tanclays PLC, 3.65%, 3/16/25 (e)USD3,6003,490,297SNP Paribas SA, 7.38% (c)(d)(i)200205,500CTT Group, Inc.:				
Banco Popular Espanol SA, 8.25% (c)(i)200205,499Banco Santander SA, Series ., 6.25% (c)(i)200205,428Bankia SA, 4.00%, 5/22/24 (c)100105,412Banco Santander SA, Series ., 6.25%, 3/16/25 (e)USD3,6003,490,297BNP Paribas SA, 7.38% (c)(d)(i)200205,500205,500CTT Group, Inc.:890916,700	.75%, 1/15/18			
Banco Santander SA, Series ., 6.25% (c)(i)       200       205,428         Bankia SA, 4.00%, 5/22/24 (c)       100       105,412         Bankia SA, 4.00%, 5/22/24 (c)       100       3,600       3,490,297         Banco Santander SA, Series ., 6.25%, 3/16/25 (e)       USD       3,600       3,490,297         BNP Paribas SA, 7.38% (c)(d)(i)       200       205,500       205         CIT Group, Inc.:       .00%, 5/15/17 (e)       890       916,700         .50%, 2/15/19 (d)       1,370       1,435,075         .00%, 8/01/23       235       238,819         ISBC Holdings PLC, 6.25%, 3/19/18       EUR       1,000       1,188,439         bereraja Banco SA, 5.00%, 7/28/25 (c)       100       102,998         Kordea Bank AB, 4.50%, 3/26/20       1,020       1,225,864				
Bankia SA, 4.00%, 5/22/24 (c)100105,412Barclays PLC, 3.65%, 3/16/25 (e)USD3,6003,490,297BNP Paribas SA, 7.38% (c)(d)(i)200205,500CIT Group, Inc.:.00%, 5/15/17 (e)890916,700.50%, 2/15/19 (d)1,3701,435,075.00%, 8/01/23235238,819ISBC Holdings PLC, 6.25%, 3/19/18EUR1,0001,188,439bercaja Banco SA, 5.00%, 7/28/25 (c)100102,998Nordea Bank AB, 4.50%, 3/26/201,0201,225,864	· ·			
Barclays PLC, 3.65%, 3/16/25 (e)USD3,6003,490,297BNP Paribas SA, 7.38% (c)(d)(i)200205,500CIT Group, Inc.:				
Description         200         205,500           200 CTT Group, Inc.:				· · · · ·
CTT Group, Inc.:       890       916,700         .00%, 5/15/17 (e)       890       916,700         .50%, 2/15/19 (d)       1,370       1,435,075         .00%, 8/01/23       235       238,819         ISBC Holdings PLC, 6.25%, 3/19/18       EUR       1,000       1,188,439         bercaja Banco SA, 5.00%, 7/28/25 (c)       100       102,998         Iordea Bank AB, 4.50%, 3/26/20       1,020       1,225,864		USD		
0.00%, 5/15/17 (e)890916,700.50%, 2/15/19 (d)1,3701,435,075.00%, 8/01/23235238,819ISBC Holdings PLC, 6.25%, 3/19/18EUR1,0001,188,439bercaja Banco SA, 5.00%, 7/28/25 (c)100102,998fordea Bank AB, 4.50%, 3/26/201,0201,225,864			200	205,500
.50%, 2/15/19 (d)1,3701,435,075.00%, 8/01/23235238,819ISBC Holdings PLC, 6.25%, 3/19/18EUR1,0001,188,439bercaja Banco SA, 5.00%, 7/28/25 (c)100102,998fordea Bank AB, 4.50%, 3/26/201,0201,225,864	*		890	916 700
.00%, 8/01/23235238,819ISBC Holdings PLC, 6.25%, 3/19/18EUR1,0001,188,439bercaja Banco SA, 5.00%, 7/28/25 (c)100102,998Nordea Bank AB, 4.50%, 3/26/201,0201,225,864				
ISBC Holdings PLC, 6.25%, 3/19/18         EUR         1,000         1,188,439           bercaja Banco SA, 5.00%, 7/28/25 (c)         100         102,998           Nordea Bank AB, 4.50%, 3/26/20         1,020         1,225,864				
bercaja Banco SA, 5.00%, 7/28/25 (c) 100 102,998 Nordea Bank AB, 4.50%, 3/26/20 1,020 1,225,864		EUR		
Nordea Bank AB, 4.50%, 3/26/20 1,020 1,225,864		LOK		
				,
	Santander Holdings USA, Inc., 4.50%, 7/17/25 (e)	USD	1,750	1,787,975

Beverages 0.0%			
Constellation Brands, Inc.:			
7.25%, 5/15/17		82	87,740
3.88%, 11/15/19		144	149,040
			236,780
Building Products 0.8%			
American Builders & Contractors			
Supply Co., Inc. (d):			
5.63%, 4/15/21		190	192,850
5.75%, 12/15/23		141	142,939
Building Materials Corp. of America,			
6.00%, 10/15/25 (d)		742	765,188
Cemex SAB de CV, 4.38%, 3/05/23	EUR	100	98,914
CPG Merger Sub LLC, 8.00%, 10/01/21 (d)	USD	1,030	1,019,700
LSF9 Balta Issuer SA, 7.75%, 9/15/22	EUR	100	111,679
Masonite International Corp., 5.63%, 3/15/23 (d)	USD	329	343,805

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

		Par	¥7.1
Corporate Bonds Building Products (continued)		(000)	Value
Ply Gem Industries, Inc., 6.50%, 2/01/22 (e)	USD	745	\$ 722,650
USG Corp., 9.75%, 1/15/18 (e)		1,390	1,560,275
			4,958,000
Capital Markets 0.8% American Capital Ltd., 6.50%, 9/15/18 (d)		975	1,007,906
Blackstone CQP Holdco LP, 9.30%, 3/19/19		1,094	1,105,404
E*Trade Financial Corp.:		1,051	1,100,101
0.00%, 8/31/19 (d)(g)(h)		249	734,478
5.38%, 11/15/22 (e)		627	663,052
Morgan Stanley, 4.00%, 7/23/25 (e)		965	1,001,946
JBS Group AG, 5.75% (c)(i)		200	220,819
JBS Group AG, 7.00% (c)(i)		200	211,155
			4,944,760
Chemicals 0.5%			
Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding BV, 7.38%, 5/01/21 d)		398	422,875
Chemours Co., 7.00%, 5/15/25 (d)		210	156,975
Huntsman International LLC:		210	150,775
.88%, 11/15/20		100	94,000
5.13%, 4/15/21	EUR	331	343,598
5.13%, 11/15/22 (d)	USD	660	610,500
neos Finance PLC, 4.00%, 5/01/23	EUR	100	103,278
Aomentive Performance Materials, Inc., 3.88%, 10/24/21	USD	490	313,600
Platform Specialty Products Corp., 6.50%, 2/01/22 (d)	03D	1,058	920,460
SPC Escrow II Corp., 10.38%, 5/01/21 (d)		53	54,060
			2 010 244
Commercial Services & Supplies 0.9%			3,019,346
AA Bond Co. Ltd., 5.50%, 7/31/43	GBP	125	181,673
Abengoa Greenfield SA, 6.50%, 10/01/19 (d)	USD	556	84,790
ADS Waste Holdings, Inc., 8.25%, 10/01/20		292	302,220
Aviation Capital Group Corp., 4.63%, 1/31/18 (d)(e)		1,000	1,027,500
Brand Energy & Infrastructure Services, Inc., B.50%, 12/01/21 (d)		203	177,625
5.50%, 12/01/21 (d)		Par	177,025
Corporate Bonds		(000)	Value
Commercial Services & Supplies (continued)		, í	
ron Mountain, Inc., 6.00%, 10/01/20 (d)	USD	405	\$ 424,845
Mobile Mini, Inc., 7.88%, 12/01/20 (e)		915	947,025
Modular Space Corp., 10.25%, 1/31/19 (d)	FUD	1,253	601,440
Silk Bidco AS, 7.50%, 2/01/22 Jnited Rentals North America, Inc.:	EUR	120	134,799
7.63%, 4/15/22 (e)	USD	658	707,350
5.75%, 11/15/24 (e)	COD	639	645,786
Verisure Holding AB:			, ,
3.75%, 12/01/18	EUR	100	110,277
5.00%, 11/01/22		125	138,048
			5,483,378
Communications Equipment 1.1%			5,405,570
Alcatel-Lucent USA, Inc., 6.75%, 11/15/20 (d)	USD	1,308	1,384,178
Avaya, Inc., 7.00%, 4/01/19 (d)		174	137,025
CommScope Technologies Finance LLC,			
5.00%, 6/15/25 (d)		564	540,030
CommScope, Inc. (d):		165	160,100
4.38%, 6/15/20		465	468,488

5.50%, 6/15/24		99	95,040
Motorola Solutions, Inc., 3.75%, 5/15/22 (e)		1,500	1,388,034
Nokia OYJ, 6.63%, 5/15/39		200	207,750
Zayo Group LLC/Zayo Capital, Inc.:			
10.13%, 7/01/20 (e)		1,946	2,111,410
6.00%, 4/01/23 (d)		717	690,112
			7,022,067
Construction & Engineering 0.4%			
AECOM:			
5.75%, 10/15/22		150	154,781
5.88%, 10/15/24		431	436,387
BlueLine Rental Finance Corp., 7.00%, 2/01/19 (d)		255	231,412
Novafives SAS, 4.50%, 6/30/21	EUR	100	90,335
Safway Group Holding LLC/Safway Finance Corp., 7.00%, 5/15/18 (d)	USD	963	972,630
Weekley Homes LLC/Weekley			
Finance Corp., 6.00%, 2/01/23		320	299,200
			2,184,745
Construction Materials 0.8%			
Beacon Roofing Supply, Inc., 6.38%, 10/01/23 (d)		75	78,188
HD Supply, Inc.:			
7.50%, 7/15/20 (e)		2,696	2,844,280
5.25%, 12/15/21 (d)		1,828	1,898,835

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Corporate Bonds Construction Materials (continued)		Par (000)	Value
Officine MaccaFerri SpA, 5.75%, 6/01/21	EUR	150	\$ 147,402
			4,968,705
Consumer Finance 1.5%			
Ally Financial, Inc.:	LICD	1 001	1 001 000
4.63%, 3/30/25 (e)	USD	1,891	1,891,000
8.00%, 11/01/31 (e)		2,840	3,386,700
General Motors Financial Co., Inc. (e): 2.63%, 7/10/17		2,760	2,770,157
General Motors Financial Co., Inc. (e) (continued): 4.38%, 9/25/21		530	540,907
McGraw Hill Financial, Inc., 2.50%, 8/15/18 (d) Navient Corp.:		445	447,998
5.50%, 1/25/23		25	21,500
6.13%, 3/25/24		25	21,563
5.88%, 10/25/24		40	34,100
Containers & Packaging 0.6%			9,113,925
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.:			
3.34%, 12/15/19 (c)(d)		605	594,412
6.00%, 6/30/21 (d)		380	374,300
4.25%, 1/15/22	EUR	320	346,126
Beverage Packaging Holdings Luxembourg II SA, 6.00%, 6/15/17 (d)	USD	1,560	1,552,200
Crown Americas LLC/Crown Americas Capital Corp. III, 6.25%, 2/01/21 (e)	05D	144	148,860
Crown European Holdings SA, 4.00%, 7/15/22	EUR	149	164,904
JH-Holding Finance SA (f):	LOK	142	104,704
(8.25% Cash), 8.25%, 12/01/22		100	110,493
(8.25% Cash), 8.25%, 12/01/22		100	110,493
Sealed Air Corp. (d):		100	110,475
4.88%, 12/01/22	USD	80	81,200
5.50%, 9/15/25	000	274	285,645
SGD Group SAS, 5.63%, 5/15/19	EUR	100	108,414
			2 877 047
Diversified Consumer Services 0.1%			3,877,047
Laureate Education, Inc., 9.25%, 9/01/19 (d)	USD	495	378,675
Laureate Education, mc., 9.25 %, 9/01/19 (u)	03D	Par	576,075
Corporate Bonds		(000)	Value
Diversified Consumer Services (continued)		(000)	, and
Service Corp. International, 5.38%, 5/15/24	USD	350	\$ 366,625
			745,300
Diversified Financial Services 1.1%			
AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust:			
4.63%, 10/30/20		385	395,588
5.00%, 10/01/21 (e)		500	518,750
Aircastle Ltd., 6.25%, 12/01/19 (e)		367	396,360
Bank of America Corp., Series L, 3.95%, 4/21/25 (e)		1,855	1,832,275
Garfunkelux Holdco 3 SA, 8.50%, 11/01/22	GBP	100	155,128
HSH Nordbank AG, 0.76%, 2/14/17 (c)	EUR	153	146,731
International Lease Finance Corp.:			4 - 0 0 0 0
5.88%, 4/01/19	USD	160	170,000
8.25%, 12/15/20		150	178,875
4.63%, 4/15/21		147	151,410
5.88%, 8/15/22 (e)		560	605,220
Jefferies Finance LLC/JFIN Co- Issuer Corp., 6.88%, 4/15/22 (d)		680	618,800
Mercury Bondco PLC, (8.25% Cash),			
8.25%, 5/30/21 (f)	EUR	200	213,423
MSCI, Inc., 5.75%, 8/15/25 (d)	USD	416	431,600

Reynolds Group Issuer, Inc.:			
5.75%, 10/15/20 (e)		435	445,875
6.88%, 2/15/21		210	217,350
UniCredit SpA, 6.95%, 10/31/22	EUR	100	126,873
			6,604,258
Diversified Telecommunication Services 2.3%			
CenturyLink, Inc.:			
6.45%, 6/15/21	USD	241	235,100
Series V, 5.63%, 4/01/20		215	213,119
Frontier Communications Corp.:			
6.25%, 9/15/21		45	38,531
7.13%, 1/15/23		120	101,100
7.63%, 4/15/24		156	131,820
6.88%, 1/15/25		288	236,160
11.00%, 9/15/25 (d)		566	554,680
Level 3 Financing, Inc.:			
4.10%, 1/15/18 (c)		411	414,082
6.13%, 1/15/21 (e)		1,682	1,762,753
5.38%, 8/15/22 (e)		1,055	1,062,127
5.13%, 5/01/23 (d)		905	898,212
5.38%, 1/15/24 (d)		240	240,300
5.38%, 5/01/25 (d)		1,881	1,869,244
Orange SA, 4.00% (c)(i)		200	216,593

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	Par (000)		Va	lue
EUR	37		\$ :	52,430
GBP				32,257
				47,882
	200		2	13,423
EUR				10,663
	397		40	53,493
	1.000			
USD	4,000		4,2	15,920
			14,30	09,889
	270		2	12 227
				43,337
ELID				24,360
EUK	100			95,053
LICD	200		2	76 750
USD				76,758 55,947
				08,841
	505		50	J6,641
			2,20	04,296
EUD	240		21	74 020
EUK	549		3	74,820
LICD	122		1/	22 (10
USD	122		1.	22,610
	502		2	21 200
	505		۷.	31,380
	147		1′	36,710
				00,690
				46,260
				10,200 07,160
	322		40	57,100
	504		5	51,330
				49,125
				41,410 39,040
	01			59,040
	D-		2,2	13,105
			v	alue
				398,273
U				178,218
				184,230
EU	JR	150		163,280
U				170,281
	1,	570	1,	664,200
	U	(000) EUR 37 GBP 200 450 200 EUR 271 397 USD 4,000 USD 280 562 303 EUR 100 USD 280 562 303 EUR 349 USD 122 503 147 100 200 552 303 EUR 349 USD 122 503 FUR 349 USD 122 503 FUR 349 CUS 503 FUR 349 FUR 349 F	(000) EUR 37 GBP 200 450 200 EUR 271 397 USD 4,000 USD 280 562 303 USD 280 562 303 USD 122 EUR 349 USD 122 503 147 100 200 502 503 147 100 200 503 503 147 100 200 503 503 147 100 200 502 503 147 100 200 502 165 178 EUR 150	(000)         Va           EUR         37         \$         3           GBP         200         3         450         7           200         2         2         7         3           EUR         271         3         397         44           USD         4,000         4,2         14,30           270         2         728         7           EUR         100         9         9         9           USD         280         2         562         5           USD         280         2         562         5           USD         280         2         14           USD         280         2         14           USD         280         2         14           USD         280         2         14           USD         122         11         10         10           USD         122         11         10         10         10           200         -         -         22         44         55         575         5           179         14         161         -         -         22

			5,756,462
Food Products 0.5%			
Acosta, Inc., 7.75%, 10/01/22 (d)		635	585,787
Boparan Finance PLC, 5.50%, 7/15/21	GBP	115	156,747
Post Holdings, Inc. (d): 7.75%, 3/15/24	USD	844	875,650
Post Holdings, Inc. (d) (continued): 8.00%, 7/15/25		416	435,760
Smithfield Foods, Inc.:			
5.88%, 8/01/21 (d)		193	199,273

6.63%, 8/15/22 (e)	783	829,980
WhiteWave Foods Co., 5.38%, 10/01/22	168	178,710
		3,261,907
Health Care Equipment & Supplies 0.4%		
Crimson Merger Sub, Inc., 6.63%, 5/15/22 (d)	485	396,487
DJO Finance LLC/DJO Finance Corp., 8.13%, 6/15/21 (d)	1,394	1,254,600
Mallinckrodt International Finance SA/Mallinckrodt CB LLC (d):		
4.88%, 4/15/20	284	257,020
5.75%, 8/01/22	330	292,050
Teleflex, Inc., 5.25%, 6/15/24	250	250,625
		0.450.700
		2,450,782
Health Care Providers & Services 2.4%		
Acadia Healthcare Co., Inc.:	240	225 200
5.13%, 7/01/22	240	235,200
5.63%, 2/15/23	178	174,440
Alere, Inc.:	050	002 214
7.25%, 7/01/18 (e)	950	982,214
6.38%, 7/01/23 (d)	330	334,125
Amsurg Corp., 5.63%, 7/15/22 (e)	1,016	998,220
Centene Corp., 4.75%, 5/15/22	370	361,213
CHS/Community Health Systems, Inc.:	400	100.000
5.13%, 8/15/18 (e)	490	499,800
6.88%, 2/01/22 (e)	964	932,670

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Health Care Providers & Services (continued)         Services (continued)         Services (continued)           51% 7.1524 (c)         USD         1.090,267           50% 7.501/252 (c)         247         237,120           Fram Works Group, Inc., 5.63%, 4/15/23         381         379,0095           11CA, Inc.:			Par	
DAV1ia HealthCare Partners, Inc.: DAV1ia HealthCare Partners, Inc.: 5.0785, 501/25 (c) 1.058, 715/24 (c) 1.059, 215/20, 1.050, 3.05, 215/21 1.054, 1.052, 3.05, 3.05, 215/21 1.054, 1.052, 3.05, 3.0	Corporate Bonds		(000)	Value
51.3%USDL093S1.000.2750%500/25 (o)3271237,120Exam Works Group, Inc., 5.0%, 4/15/2331379,095HCA, Inc.:35371,188TASK, 3.1519 (o)786793,8606.50%, 2.1520125138,2815.50%, 1.0522 (c)125138,2815.50%, 1.0522 (c)125371,3835.30%, 3.01524 (c)128874,3455.00%, 3.01524 (c)1283355.00%, 1.0524 (c)1283355.00%, 1.0524 (c)1283355.00%, 1.0524 (c)1283355.00%, 1.0524 (c)128444.9505.00%, 1.0524 (c)128500,3515.30%, 1.0122 (c)129260,0781.80410 Corp.:70550,0501.80410 Corp.:72260,0781.80410 Corp.:73280,0781.80410 Corp.:73280,0781.80410 Corp.:74194,1301.80410 Corp.:74194,1301.80410 Corp.:74255,2001.80410 Corp.:74255,2001.80410 Corp.:74194,1301.80410 Corp.:74255,2001.80410 Corp.:74255,2001.80410 Corp.:74255,2001.80420 Corp.:14104,1301.80420 Corp.:74255,2001.80450 Corp.:74255,2001.80450 Corp.:74255,2001.80450 Corp.:74753,8001.80450 C				
5.00%, 5.01/25 (c)         237, 237, 230           SA00%, 5.01/25 (c)         381         379, 095           HCA, Inc:         381         379, 095           S.75%, 21/521         35         37, 88           HCA, Inc:         37         384, 379, 095           S.75%, 21/520         125         138, 281           S.36%, 21/520         572         659, 21/50           S.36%, 21/522 (c)         32         337, 313           S.36%, 21/522 (c)         33         337, 513           S.36%, 201/21 (c)         33         337, 513           S.36%, 201/25 (c)         35         337, 513           S.36%, 201/25 (c)         207         246,078           K.75%, 91/52 (d)         277         246,078           K.75%, 91/52 (d)         277         246,078           K.75%, 91/52 (d)         277         246,078           K.75%, 91/52 (d)         270         748,800           K.75%, 91/52 (d)         271         748,800           K.75%, 91/52 (d)         204         728,520           K.75%, 91/52 (d)         204         728,520           K.75%, 91/52 (d)         204         728,520           K.75%, 91/52 (d)         201         44		LICD	1.002	¢ 1,000,267
ExamWorks Group, Eac, Sol%, 4/15/23381379,095HCA, Inc		USD		
HCA Hodings, En., 6.25%, 2/15/21       35       37,188         S75%, 3/15/19 (e)       786       793,860         S50%, 2/15/22       132,81       132,81         S50%, 2/15/22       852       153,281         S50%, 2/15/22       822       87,945         S50%, 2/15/22       132,81       108         S50%, 2/15/22       132,81       108         S50%, 3/15/24 (e)       335       33,75,13         S53%, 1/01/24 (e)       335       33,75,13         S53%, 1/01/24 (e)       335       33,75,13         S53%, 1/01/24 (e)       257       244,6078         Holdgie, Inc., 32%, 7/15/25 (d)       70       70         S75%, 9/15/25 (d)       70       744,800         S60%, 105/16 (e)       250       252,200         S75%, 9/15/25 (d)       244       276,802         S75%, 9/15/25 (e)       243       256,002         S15%, 6/15/01 (e)       244       256,002         S44%, 6/15/20 (e)       243       256,002         S44%, 6/15/20 (e)       244       256,002         S44%, 6/15/20 (e)       244       256,002         S44%, 6/15/20 (e)       245       256,002         S44%, 6/15/20 (e)       255 <td></td> <td></td> <td></td> <td></td>				
HCA, Inc.       785       M359         A755, M359 (9) (9)       786       783, 800         5.096, 21522       572       6392,010         5.888, 01522 (e)       108       107,000         5.889, 01523 (e)       108       107,000         5.005, 11522 (e)       860       844,950         5.005, 01524 (e)       860       844,950         S.889, 20125 (e)       860       844,950         HealtMouth Corp:       57       246,078         S.558, 01525 (d)       270       784,800         Storegenics-Nordien Holdings LLC, 650%, 5/15/23 (d)       104       104,130         Tenet Healtheare Corp:       244       278,520         2.558, 01525 (c)       245       703,831         2.569, 115/118 (e)       244       278,520         2.558, 010120 (e)       805       793,331         2.560,013       805       793,331         2.554, 100/178 (e)       149       193,31         2.554, 010/120       149       193,31         2.554, 010/120       149       193,31         2.560,58, 80/0120 (e)       1,32       1,324,01         2.554, 010/120       1,32       1,38,10         2.554, 010/120       1,040				· · · · · · · · · · · · · · · · · · ·
3.75%, 1/15/10 (c)     3.75%, 2/15/20			55	57,188
6.5%1521521531541531			796	702 860
5.9%         5.95         6.9-210           8.5%         5.957/210         82         8.74945           4.75%         5.01/23 (c)         108         107.190           5.38%         2.01/25 (c)         3.85         3.537.51.3           5.38%         2.01/25 (c)         3.86         8.44,950           5.75%         1.101/24         5.75%         5.50.050           5.75%         1.101/24         7.27         2.46.078           Stringenics-Nordion Holdings LLC, 6.50%         5.75.23         2.46.078         10.4           Stringenics-Nordion Holdings LLC, 6.50%         5.75.23         2.52.200         3.52.200           3.84%         0.1520 (c)(4)         2.04         2.75.200           3.84%         0.1520 (c)(4)         2.05         2.52.200           3.84%         0.1520 (c)(4)         2.05         2.52.200           3.84%         0.1520 (c)(4)         2.05         2.52.200           3.84%         0.1520 (c)(4)         2.04         2.75.82.01           3.84%         0.1520 (c)(4)         2.04         2.05.40.01           Voyage Care Bondce PLC, 6.50%, 8/01/18         GBP         3.55         5.43.241           Voyage Care Bondce PLC, 6.50%, 8/01/23 (c)				
5.88%, 31/522 (c)         .08         .87.945           5.00%, 31/524 (c)         .335         .337.513           5.00%, 31/524 (c)         .800         .84.4950           HealtSouth Corp.:				
475%, 50/123 (e)       108       107,190         53,8%, 20/123 (e)       386,0       844,950         53,8%, 20/123 (e)       860       844,950         5,75%, 11/01/24       570       550,050         5,75%, 11/01/24       727       246,078         5,75%, 11/01/24       727       246,078         Soly, 51/523 (d)       727       246,078         Soly, 51/523 (d)       704       104       104,130         Soly, 51/523 (d)       264       278,520         Soly, 11/01/18 (e)       264       278,520         A 55%, 11/01/18 (e)       264       278,520         3,84%, 61/520 (c)(d)       805       793,931         Soly, 11/01/18 (e)       264       278,520         3,84%, 61/520 (c)(d)       264       278,520         3,84%, 61/520 (c)(d)       805       793,931         Soly, 10/01/00       214       255,063         8,13%, 40/122       1,848,4012       1,848,4012         Voyage Care Bondce PLC, 6.50%, 801/18       GBP       355       543,241         Body Gaming Cop, 6.88%, 51/523 (e)       1,848       1,838,100       1,049       1,088,100         Care Bondce PLC, 6.50%, 801/523 (f)       1,848       1,888,100 <td< td=""><td></td><td></td><td></td><td></td></td<>				
5.00%, 1/15/24 (c)         335         337, 513           5.88%, 201/25 (c)         860         844.950           HealthSouth Corp.:             5.75%, 1/10/12/4         570         550.050           HealthSouth Corp.: (continued)         720         748.800           Streppiels: Notion Holdings LLC, 6.50%, 5/15/23 (d)         104         104.150           Tract Healthcare Corp.:         244.078         725.200           Streppiels: Notion Holdings LLC, 6.50%, 5/15/23 (d)         201         525.200           Tract Healthcare Corp.:         241         256.063           Streppiels: Notion Holdings, LLC, 6.50%, 5/15/23 (d)         805         739.3931           Streppiels: Notion Holdings, LLC, 6.50%, 8/01/26 (e)         241         256.063           Streppiels: Notion Holdings, LLC, 7.50%, 8/01/26 (e)         188         197.381           UnitedHealth Group, LLC, 3.75%, 7/15/25 (e)         187.400         257.100         124.403           Voyage Care Bondco PLC, 6.50%, 8/01/18         0         197.831         197.831           UnitedHealth Group, LLC, 3.05%, 8/01/18         0         197.831         198.400           Carlson Tured Holdings, LLC, C.105% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)         104         1.088.100           CDW Finance Lor, 200%,				
5.388.201/25 (c)       860       844.950         HollhSouth Corp.:       570       550.050         5.758.1101/24       570       550.050         HollpSic, Inc., 5.258, 7115/22 (d)       720       748.800         Stregneics-Nordon Holdings LLC, 6.50%, 5/15/23 (d)       104       104.130         Tenet Healthcare Corp.:       264       278,520         2548, 10/01/18 (c)       264       278,520         2548, 10/01/18 (c)       264       278,520         2548, 10/01/18 (c)       264       278,520         2549, 10/01/18 (c)       264       278,520         2549, 10/01/20       108       197,381         UnicetHealth Group, Iac., 375%, 7/15/25 (c)       1,470       1,524,403         Voyage Care Bondco PLC, 6.50%, 800/18       BB       200       201,400         Carlson Trivet Holdings, Inc., 7,036 Cash or 8.25% PIK), 7,50%, 8/15/19 (d)(f)       204       203,400         Carlson Trivet Holdings, Inc., 7,036 Cash or 8.25% PIK), 7,50%, 8/15/19 (d)(f)       204       203,400         CDW LicrOb Finance Log       355       544,215       556         Soft Gaming Corp. 6.85%, 5/15/23 (c)       1,382       1,388,910       1380         Cirsar Funding Luck, Sone Strip Syn(10/20 (h)       100       128,621       136,6				
HealthSouth Corp:         550,050           HealthSouth Corp:         250,061           S75%,110/174         257           S75%,9110/174         720           S75%,9110/17522 (d)         720           Tent Healthsouth Corp:         104           Tent Healthsouth Corp:         264           S75%,9110/178 (c)         264           A75%, 60120 (c)         520           S75%,9110/178 (c)         264           A75%, 60120 (c)         525,200           S75%,910120 (c)         264           S75%,910120 (c)         14,70           S75%,910120 (c)         14,70           S75%,910120 (c)         14,70           S75%,910120 (c)         14,70           UnitedHealth Group, Inc., 3,75%, 711525 (c)         14,70           UnitedHealth Group, Inc., 3,75%, 711525 (c)         14,978,298           Voyage Care Bondco PLC, 6,50%, 8,01/18         GBP         355           S64, 501723 (c)         USD         1,040           Carbon Travel Heddings, Inc., (7,50% cash or 8,25% PIK), 7,50%, 8/15/19 (d)(f)         204         203,890           Carbon Travel Heddings, Inc., 2,75%, 5/15/23         EV         203         201,0380           Carbon Travel Heddings, Inc., 2,75%, 5/15/23         EV <td< td=""><td></td><td></td><td></td><td></td></td<>				
5.75%, 11/01/24       570       550,050         5.75%, 91/525 (d)       257       246,078         Holdspic, Inc., 252%, 71/522 (d)       257       246,078         Sterigenics-Nortion Holdings LLC, 6.50%, 5/15/23 (d)       104       104,130         Treat Healthcare Corp:       264       278,520         25%, 11/01/18 (c)       264       278,520         25%, 10/01/20 (c)       805       793,931         6.00%, 10/01/20 (c)       805       793,931         6.00%, 10/01/20       241       250,063         8.13%, 401/22 (c)       198       197,381         UnitedHealth Group, Inc., 3.75%, 71/5/25 (c)       1,470       1,524,403         Voyage Care Bondco PLC, 6.50%, 80/1/8       GBP       355       554,241         Boold Gaming Corp. 6.8%, 5/15/23 (c)       USD       1.040       1.088,100         Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)       204       203,490         Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)       204       203,490         Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)       204       203,490         Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)       204       203,490         Carl			800	644,950
HealthSouth Corp : (ontinued) 575%, 91/525 (d) 257 (d) 257 (d) 257 (d) 257 (d) 400 (d			570	550.050
5.75%, 0/15/25 (h)       257       246.078         Nelogic, Inc., 5.25%, 7/15/25 (d)       104       104,130         Tenet Healthcare Corp.:       264       278,520         2.5%, 10/10/118 (e)       264       278,520         2.5%, 10/10/118 (e)       264       278,520         3.4%, 6/15/20 (c)(d)       805       793,931         6.00%, 10/120       241       256,063         3.13%, 40/120 (c)       3.15%, 40/122       198       197,381         UnitedHealth Group, Inc., 3.75%, 7/15/25 (e)       1.470       1.524,403         Voyage Care Bondco PLC, 6.50%, 8/01/18       GBP       55       543,2241         Cation Travel Holdings, Inc., 7.5%, 7/15/25 (e)       1.470       1.524,403         Voyage Care Bondco PLC, 6.50%, 8/01/18       GBP       355       544,425         Bold Gaming Corp., 6.83%, 5/15/23 (e)       UNIX       1.040       1.088,100         C12/05 W Finance Corp.:       55       564,425       555       564,425         5.50%, 12/01/24 (e)       1.382       1.388,910       1.040       1.084,00       203,400         CPUK Finance Lud, 7.00%, 2.544,25       GBP       200       207,084       206,636,632       1.382       1.388,910       1.382       1.388,910       1.382			570	550,050
Hologic, Inc., 5.25%, 7/15/22 (d)         700         748.800           Starigenics-Nordion Holdings LLC, 6.50%, 5/15/23 (d)         104         104,130           Thern Healthcare Corp.:         254         278.520           5.25%, 1/10/1/8 (e)         264         278.520           5.384%, 6/15/20 (c)(d)         805         793.931           6.00%, 10/01/20         241         256.063           8.13%, 4/01/22         198         197.381           UnitedHealth Group, Inc., 3.75%, 7/15/25 (e)         1.470         1.524,403           Voyage Care Bondco PLC, 6.50%, 8/01/18         GBP         355         543.241           UnitedHealth Group, Inc., 7.5%, 7/15/25 (e)         1.400         1.088.100         1.088.100           Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)         204         203.490           Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)         1.388         1.088.910           Carlson Travel Holdings, Inc., 7.50%, 9/15/23         EUR         20         2.03.490           CDW LLC/CDW Finance Corp.:         535         564,425         5.50%, 1.010.30         1.040         1.088.910           Carlson Travel Holdings, Inc., 7.50%, 9/15/23         EUR         200         200.083         1.03.80			257	246.079
Sterigenics-Nordion Holdings LLC, 6.50%, 5/15/23 (d)         104         104, 130           Tenst Healtheac Corp.:         264         278, 520           6.25%, 1/10/18 (c)         520         5225, 200           8.45%, 6/15/20 (c)(d)         805         793,931           6.00%, 1/0/120         241         256,063           8.13%, 4/01/22 (c)(d)         198         197,781           UnitedHealth Group, Inc., 3.75%, 7/15/25 (c)         1,470         1,524,403           Vage Care Bondco PLC, 6.50%, 8/01/18         GBP         355         543,241           Hotdes, Restaurants & Leisure 4.2%           Boyd Gaming Corp. 6.88%, 5/15/23 (c)         USD         1,040         1,088,100           Corp. 6.88%, 5/15/23 (c)         USD         1,040         1,088,100           COPUC Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)         204         203,400           COV Meinance Corp.:           COV Meinance Corp.:           Colspan= Moldings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)         204         203,400           COV Meinance Corp.:         505         550%, 1/15/23         EUR         200         207,084				
Tene Healthcare Corp.:         528         1278         529           6.255         110118 (c)         520         525.200           3.445         601/20 (c)         520         525.200           3.445         601/20 (c)         241         256.063           8.138, 401/22         198         197.381           UnitedHealth Group, Inc., 3.75%, 71/5/25 (c)         147         1.524.403           Voyage Care Bondco PLC, 6.50%, 8/01/18         GBP         355         543.241           Voyage Care Bondco PLC, 6.50%, 8/01/18         GBP         355         543.241           Voyage Care Bondco PLC, 6.50%, 8/01/28         USD         1.040         1.088.100           Carlson Travel Holdings, Inc., (7.50% cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)         USD         1.040         1.088.100           Carlson Travel Holdings, Inc., (7.50% cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)         204         203.490           Carlson Travel Holdings, Inc., (7.50%, 6/15/23         EUR         200         207.084           CDW LL/C/CDW Finance Corp.:         535         564,425         5.50%, 120/24 (c)         1.382         1.388,910           Carlson Travel Holdings, Inc., 4.38%, 515/23         EUR         200         207.084           CPW Ligned Corp., 52%, 5/15/23         EUR <td></td> <td></td> <td></td> <td></td>				
6.25%, 11/01/18 (c)         264         278,500           75%, 601/20 (c)         520         525,200           3.84%, 61/520 (c)(d)         805         793,931           6.00%, 10/01/20         241         256,063           8.13%, 401/22         198         197,381           UnitedHealth Group, Inc., 3.75%, 71/525 (c)         1,470         1,524,403           Voyage Care Bondco PLC, 6.50%, 8/01/18         GBP         355         543,241           Carlson Travel Holdings, Inc., (7,50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)         204         203,490           CDW LLOCIOW Finance Corp:         535         564,425         556%, 1201/24 (c)         1,382,910           Ciraso Travel Holdings, Inc., (7,50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)         1,382         1,388,910           Ciras Tarvel Holdings, Inc., (7,50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)         1,382         1,388,910           Ciras Tarvel Holdings, Inc., (7,20% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)         1,382         1,388,910           Ciras Tarvel Holdings, Inc., 7.20% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)         1,382         1,388,910           Ciras Tarvel Holdings, Inc., 7.20% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)         1,382         1,388,910           Ciras Tarvel Holdings, Inc., 4.38%,910/21 (d)         USD         371 <t< td=""><td></td><td></td><td>104</td><td>104,130</td></t<>			104	104,130
4.75%, 60/120 (c)       520       525,200         3.84%, 6/15/20 (c)(d)       805       793,931         6.00%, 10/01/20       241       256,063         8.13%, 40/122       198       197,381         UnitedHealth Group, Inc., 3.75%, 7/15/25 (c)       1.47       1.524,403         Voyage Care Bondco PLC, 6.50%, 801/18       GBP       355       543,241         Thomas and the sector of the	•		264	278 520
3.84%, 6/15/20 (c)(d)       805       793,931         6.00%, 10/01/20       241       256,063         8.13%, 4/01/22       1,98       197,381         UnitedHealth Group, Inc., 3.75%, 7/15/25 (c)       1,470       1,524,403         Voyage Care Bondco PLC, 6.50%, 8/01/18       GBP       355       543,241         Itel Approximate & Leisure 4.2%         Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)       204       203,490         Colspan= Approximate & Leisure (Colspan="2">Itel Approximate & Leisure (Colspan="2">Approximate & Leisure (Colspan="2")				,
6.00%, 1001/20         194         256,063           8.13%, 4001/22         198         197,381           UnitedHealth Group, Inc., 3.75%, 7/15/25 (c)         1,470         1,524,403           Voyage Care Bondco PLC, 6.50%, 8001/18         GBP         355         543,241           Voyage Care Bondco PLC, 6.50%, 8001/18         GBP         355         543,241           Voyage Care Bondco PLC, 6.50%, 8001/18         USD         1,040         1,088,100           Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)         204         203,490           CDW LLC/CDW Finance Corp.:         535         564,425         5,50%, 12/01/24 (e)         1,382         1,388,910           Cirsa Funding Luxembourg SA, 5.88%, 5/15/23         EUR         200         207,084           CPUK Finance Lid., 7.00%, 2/28/42         GBP         200         310,380           Einterprise Funding Lid., Series ETI, 3.50%, 9/10/20 (h)         100         128,621           ESH Hospitality, Inc., 5.25%, 5/15/23         GBP         200         310,380           EINH copitality, Inc., 5.25%, 5/15/23         GBP         200         310,380           EINH copitality, Inc., 5.25%, 5/15/23         GBP         200         \$10,380           GIP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e)				
8,13%, 4/01/22       198       197,381         UnitedHealth Group, Inc., 3.75%, 71/5/25 (e)       1,470       1,524,403         Voyage Care Bondo PLC, 6.50%, 8/01/18       GBP       355       543,241         Voyage Care Bondo PLC, 6.50%, 8/01/18       Image Care, 6.8%, 5/15/23 (e)       USD       1,040       1,088,100         Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)       204       203,490         CDW LLC/CDW Finance Corp.:       535       564,425         Corp Corp. (CCW) Finance Corp.:       535       564,425         Cirsa Funding Lux embourg SA, 5.88%, 5/15/23       EUR       200       207,084         CPUK Finance Lud, 7,00%, 2/28/42       GBP       200       310,380         Enterprise Funding Lud, Series ETI, 5.50%, 9/10/20 (h)       100       128,621         ESH Hospitality, Inc., 5.25%, 5/01/25 (d)       USD       371       366,371         Corporate Bonds       (000)       Value         Hotels, Retarnants & Leisure (continued)       133       136,475         International Game Technology PLC:       270       282,066         6,57%, 2/15/23 (d)       USD       133       136,475         MGM Resorts International:       270       282,066         6,57%, 1/15/23 (d)       USD				
UnitedHealth Group, Inc., 3.75%, 7/15/25 (c)       1,470       1,524,403         Voyage Care Bondco PLC, 6.50%, 8/01/18       0BP       35       543,241         voyage Care Bondco PLC, 6.50%, 8/01/18       14,978,298       14,978,298         Hotels, Restaurants & Leisure 4.2%       11,040       1,088,100         Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)       204       203,490         CDW LL2/COW Finance Corp.:       355       564,425         6.00%, 8/15/22       535       564,425         5,50%, 12/01/24 (e)       1,382       1,388,910         Crisa Funding Luck, Series ETI, 3.50%, 9/10/20 (h)       100       128,821         Est Hospitality, Inc., 5,25%, 5/01/25 (d)       USD       371       366,362         GIP Capital LP/GLP Financing II, Inc., 4,38%, 11/01/18 (e)       377       366,371         Terrational Game Technology PLC:       1       190,376         International Game Technology PLC:       1       190,376         Af5%, 2/15/23       USD       30       190,376         Jarden Corp., 5,00%, 1/15/23 (d)       USD       200       \$ 190,376         Jarden Corp., 5,00%, 1/15/23 (d)       USD       133       136,475         MGM Resorts International:       70       282,066       60				,
Voyage Care Bondco PLC, 6.50%, 8/01/18         GBP         355         543,241           Voyage Care Bondco PLC, 6.50%, 8/01/18         I         Vorage Care Bondco PLC, 6.50%, 8/01/20         Vorage Care Bondco PLC, 7.50%, 9/01/20         Vorage Care Bo				
I4,978,298         I4,978,298         I4,978,298         Boyd Gaming Corp., 6,88%, 5/15/23 (e)       USD       1,040       1.088,100         Carlson Travel Holdings, Inc., (7,50% Cash or 8,25% PIK), 7.50%, 8/15/19 (d)(f)       204       203,490         COPW LLC/COW Finance Corp.:         6.00%, 8/15/22       535       564,425         5,50%, 1/20/124 (e)       1,382       1,388,910         Circas Punding Luxembourg SA, 5.88%, 5/15/23       EUR       200       207,084         CPUK Finance Ltd., 7.00%, 2/28/42       GBP       200       310,380         Enterprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h)       100       128,621         ESH Hospitality, Inc., 5.25%, 5/01/25 (d)       USD       371       356,6321         Groporate Bonds       (0000)       Value         Hotels, Restaurants & Leisure (continued)         Intermational Game Technology PLC:         6.25%, 2/15/22 (d)       USD       200       \$ 190,376         4.75%, 10/01/12 (e)       860       892,250         Par         Corporate Bonds       USD       200       \$ 190,376<		CDD		
Hotels, Restaurants & Leisure       4.2%         Boyd Garning Corp., 6.88%, 5/15/23 (e)       USD       1,040       1,088,100         Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)       204       203,490         CDW LLC/CDW Finance Corp.:       535       564,425         5.50%, 1/201/24 (e)       1,382       1,388,910         Cirsa Funding Luxembourg SA, 5.88%, 5/15/23       EUR       200       207,084         CPUK Finance Ld, 7.00%, 2/28/42       GBP       200       310,380         Enterprise Funding Ld, Series ETI, 3.50%, 9/10/20 (h)       100       128,621         ESH Hospitality, Inc., 5.25%, 5/01/25 (d)       USD       371       366,362         GIP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e)       357       366,362         GIP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e)       357       366,362         International Game Technology PLC:       8       100       128,621         Experiment Restaurants & Leisure (continued)       133       136,475         International Game Technology PLC:       133       136,475         Ar5%, 2/15/23 (d)       USD       133       136,475         MGM Resorts International:       70       282,066       6,00%, 31/15/23         New Red Finance, Inc., 6,	Voyage Care Bondco PLC, 6.50%, 8/01/18	GBP	355	543,241
Boyd Gaming Corp., 6.88%, 5/15/23 (e)         I,040         1,088,100           Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)         204         203,490           CDW LLC/CDW Finance Corp.:         535         564,425           6.00%, 8/15/22         535         1,382         1,388,910           Cirsa Funding Luxembourg SA, 5.88%, 5/15/23         EUR         200         207,084           CPUK Finance Ld., 7.00%, 2/28/42         GBP         200         310,380           Enterprise Funding Ld, Series ETI, 3.50%, 9/10/20 (h)         100         128,621           ESH Hospitality, Inc., 5.25%, 5/01/25 (d)         USD         371         366,371           CePCaptat DRGC         6000         Value         357         366,371           Corporate Bonds         0000         Value         357         366,371           Hotels, Restaurants & Leisure (continued)         133         136,475           International Game Technology PLC:         USD         200         \$ 190,376           4,75%, 2/15/23         USD         200         \$ 190,376           1,75%, 1/15/23 (d)         USD         133         136,475           MGM Resorts International:         -         -         -           6,05%, 3/15/23 <td< td=""><td></td><td></td><td></td><td>14,978,298</td></td<>				14,978,298
Carlson Travel Holdings, Inc., (7.50% Cash or 8.25% PIK), 7.50%, 8/15/19 (d)(f)     204     203,490       CDW LLC/CDW Finance Corp.:     535     564,425       5.00%, 8/15/22     535     564,425       5.50%, 12/01/24 (e)     1,382     1,388,910       Cirsa Funding Luxembourg SA, 5.88%, 5/15/23     EUR     200     207,084       CPUK Finance Lud, 7.00%, 2/28/42     GBP     200     310,380       Enterprise Funding Lu, Series ETI, 3.50%, 9/10/20 (h)     100     128,621       ESH Hospitality, Inc., 5.25%, 5/01/25 (d)     USD     311     366,362       GIP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e)     357     366,371       Par       Corporate Bonds     (000)     Value       Hotels, Restaurants & Leisure (continued)     133     136,475       International Game Technology PLC:     200     \$ 190,376       6.25%, 2/15/23     EUR     125     127,909       Jarden Corp., 5.00%, 11/15/23 (d)     USD     200     \$ 190,376       6.75%, 10/01/20     270     282,066       6.00%, 3/15/23     EUR     120     138,853       New Red Finance, Inc., 6.00%, 4/01/22 (d)     860     892,250       Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e)     485     514,100       PortAventura Entertainment, Inc., 6.38%, 8/01/21		1100	1.0.10	1 000 100
CDW LLC/CDW Finance Corp.:       535       564,425         6.00%, 8/15/22       535       564,425         5.50%, 12/01/24 (e)       1,382       1,388,910         Cirsa Funding Luxembourg SA, 5.88%, 5/15/23       EUR       200       207,084         CPUK Finance Ltd, 7.00%, 2/28/42       GBP       200       310,380         Enterprise Funding Ltd, Series ETI, 3.50%, 9/10/20 (h)       100       128,621         ESH Hospitality, Inc., 5.25%, 5/01/25 (d)       USD       371       366,371         GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e)       357       366,371         Participation of the second sec		USD		
6.00%, 8/15/22       535       564,425         5.50%, 12/01/24 (e)       1,382       1,388,910         Cirsa Funding Luxembourg SA, 5.88%, 5/15/23       EUR       200       207,084         CPUK Finance Ltd, 7.00%, 2/28/42       GBP       200       310,380         Enterprise Funding Ltd, Series ETI, 3.50%, 9/10/20 (h)       100       128,621         ESH Hospitality, Inc., 5.25%, 5/01/25 (d)       USD       371       366,362         GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e) <b>Par Par</b> Corporate Bonds       (000)       Value         Hotels, Restaurante & Leisure (continued)       International Game Technology PLC:       International Game Technology PLC:         6.25%, 2/15/23 (d)       USD       200       \$ 190,376         Jarden Corp., 5.00%, 11/15/23 (d)       USD       133       136,475         MGM Resorts International:       International:       International:       International:         6.00%, 3/15/23       549       543,853       New Red Finance, Inc., 6.00%, 4/01/22 (d)       860       8892,250         Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e)       485       514,100       109,089         Pinnacle Entertainment Barcelona BV,       72%       12/01/20       109,089         RIH Hotel Prop			204	203,490
5.5%, 12/01/24 (e)       1,382       1,388,910         Cirsa Funding Luxembourg SA, 5.88%, 5/15/23       EUR       200       207,084         Cirsa Funding Lux, arembourg SA, 5.88%, 5/15/23       GBP       200       310,380         Enterprise Funding Ltd, Series ETI, 3.50%, 9/10/20 (h)       100       128,621         ESH Hospitality, Inc., 5.25%, 5/01/25 (d)       USD       371       366,362         GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e)       357       366,362         Corporate Bonds       (000)       Value         Hotels, Restaurants & Leisure (continued)       International Game Technology PLC:       International Game Technology PLC:         6.25%, 2/15/22 (d)       USD       200       \$ 190,376         4.75%, 2/15/23       USD       200       \$ 190,376         6.75%, 10/01/20       USD       200       \$ 190,376         6.00%, 3/15/23       USD       133       136,475         MGM Resorts International:       International E       International E       International E         6.00%, 3/15/23       S49       543,853       849       543,853         New Red Finance, Inc., 6.00%, 4/01/22 (d)       860       892,250       100       109,089         Pinnacle Entertainment Barcelona BV,       T				
Cirsa Funding Luxembourg SA, 5.88%, 5/15/23       EUR       200       207,084         CPUK Finance Ltd, 7.00%, 2/28/42       GBP       200       310,380         Enterprise Funding Ltd, Series ETI, 3.50%, 9/10/20 (h)       100       128,621         ESH Hospitality, Inc., 5.25%, 5/01/25 (d)       USD       371       366,362         GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e)       357       366,371         Par         Corporate Bonds       (000)       Value         Hotels, Restaurants & Leisure (continued)         International Game Technology PLC:         6.25%, 2/15/22 (d)       USD       200       \$ 190,376         Africa Etitic (continued)         International Game Technology PLC:         Corporate Bonds       USD       200       \$ 190,376         A175/2.23       USD       200       \$ 190,376         Jarden Corp., 5.00%, 11/15/23 (d)       USD       133       136,475         MGM Resorts International:				
CPUK Finance Ltd., 7.00%, 2/28/42       GBP       200       310,380         Enterprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h)       100       128,621         ESH Hospitality, Inc., 5.25%, 5/01/25 (d)       USD       371       366,362         GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e)       357       366,371         Par         Corporate Bonds       (000)       Value         Hotels, Restaurants & Leisure (continued)         International Game Technology PLC:         6.25%, 2/15/22 (d)       USD       200       \$ 190,376         4.75%, 2/15/23       EUR       125       127,909         Jarden Corp., 5.00%, 11/15/23 (d)       USD       133       136,475         MGM Resorts International:				
Enterprise Funding Ltd., Series ETI, 3.50%, 9/10/20 (h)         100         128,621           ESH Hospitality, Inc., 5.25%, 5/01/25 (d)         USD         371         366,362           GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e)         377         366,371           Par         (000)         Value           Corporate Bonds         (000)         Value           Hotels, Restaurants & Leisure (continued)         5         50,376           International Game Technology PLC:         USD         200         \$ 190,376           6.25%, 2/15/23 (d)         USD         200         \$ 190,376           Jarden Corp., 5.00%, 11/15/23 (d)         USD         133         136,475           MGM Resorts International:				
ESH Hospitality, Inc., 5.25%, 5/01/25 (d)       USD       371       366,362         GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e)       357       366,371         Par         Corporate Bonds       0000)       Value         Hotels, Restaurants & Leisure (continued)         International Game Technology PLC:         6.25%, 2/15/22 (d)       USD       200       \$       190,376         Jarden Corp., 5.00%, 11/15/23 (d)       USD       133       136,475         MGM Resorts International:        270       282,066         6.75%, 10/01/20       270       282,066       6.00%, 3/15/23       549       543,853         New Red Finance, Inc., 6.00%, 4/01/22 (d)       860       892,250       91       91       92       90,089         PortAventura Entertainment Barcelona BV,       7.25%, 12/01/20       EUR       100       109,089       93       338,350       3317,3000       <		GBP		
GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e)       357       366,371         Par       Corporate Bonds       (000)       Value         Corporate Bonds       (000)       Value         Hotels, Restaurants & Leisure (continued)       International Game Technology PLC:       USD       200       \$ 190,376         6.25%, 2/15/22 (d)       USD       200       \$ 190,376         4.75%, 2/15/23       EUR       125       127,909         Jarden Corp., 5.00%, 11/15/23 (d)       USD       133       136,475         MGM Resorts International:				
Par         Par           Corporate Bonds         (000)         Value           Hotels, Restaurants & Leisure (continued)             International Game Technology PLC:             6.25%, 2/15/22 (d)         USD         200         \$ 190,376           4.75%, 2/15/23         USD         125         127,009           Jarden Corp., 5.00%, 11/15/23 (d)         USD         133         136,475           MGM Resorts International:              6.75%, 10/01/20         270         282,066            6.00%, 3/15/23         549         543,853            New Red Finance, Inc., 6.00%, 4/01/22 (d)         860         892,250           Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e)         485         514,100           PortAventura Entertainment Barcelona BV,          1485         514,100           PortAventura Entertainment Barcelona BV,          333,333,350         338,350           RHP Hotel Properties LP/RHP Finance Corp.,           343,353           South A (J5/23 (e)         USD         353         338,350           Sabre GLBL, Inc. (d):          317         317,000 <tr< td=""><td></td><td>USD</td><td></td><td></td></tr<>		USD		
Corporate Bonds         (000)         Value           Hotels, Restaurants & Leisure (continued)         International Game Technology PLC:	GLP Capital LP/GLP Financing II, Inc., 4.38%, 11/01/18 (e)			366,371
Hotels, Restaurants & Leisure (continued)       International Game Technology PLC:         6.25%, 2/15/22 (d)       USD       200       \$ 190,376         6.25%, 2/15/23       EUR       125       127,909         Jarden Corp., 5.00%, 11/15/23 (d)       USD       133       136,475         MGM Resorts International:				
International Game Technology PLC:       USD       200       \$ 190,376         6.25%, 2/15/22 (d)       USD       200       \$ 190,376         4.75%, 2/15/23       EUR       125       127,909         Jarden Corp., 5.00%, 11/15/23 (d)       USD       133       136,475         MGM Resorts International:	•		(000)	Value
6.25%, 2/15/22 (d)       USD       200       \$ 190,376         4.75%, 2/15/23       EUR       125       127,909         Jarden Corp., 5.00%, 11/15/23 (d)       USD       133       136,475         MGM Resorts International:       270       282,066         6.00%, 3/15/23       549       543,853         New Red Finance, Inc., 6.00%, 4/01/22 (d)       860       892,250         Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e)       485       514,100         PortAventura Entertainment Barcelona BV,       7.25%, 12/01/20       EUR       100       109,089         RHP Hotel Properties LP/RHP Finance Corp.,       5.00%, 4/15/23 (e)       USD       335       338,350         Sabre GLBL, Inc. (d):       5.38%, 4/15/23       317       317,000         5.25%, 11/15/23       92       90,620				
4.75%, 2/15/23EUR125127,909Jarden Corp., 5.00%, 11/15/23 (d)USD133136,475MGM Resorts International:270282,0666.00%, 3/15/23549543,853New Red Finance, Inc., 6.00%, 4/01/22 (d)860892,250Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e)485514,100PortAventura Entertainment Barcelona BV,7.25%, 12/01/20EUR100PortAventura Entertainment Barcelona BV,7.25%, 12/01/20EUR100Solo%, 4/15/23 (e)USD335338,350Sabre GLBL, Inc. (d):317317,0005.25%, 11/15/239290,620	e,			
Jarden Corp., 5.00%, 11/15/23 (d)USD133136,475MGM Resorts International:270282,0666.00%, 3/15/23549543,853New Red Finance, Inc., 6.00%, 4/01/22 (d)860892,250Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e)485514,100PortAventura Entertainment Barcelona BV,7.25%, 12/01/20EUR100109,089RHP Hotel Properties LP/RHP Finance Corp.,5.00%, 4/15/23 (e)USD335338,350Sabre GLBL, Inc. (d):317317,0005.25%, 11/15/239290,620				
MGM Resorts International:       270       282,066         6.75%, 10/01/20       270       282,066         6.00%, 3/15/23       549       543,853         New Red Finance, Inc., 6.00%, 4/01/22 (d)       860       892,250         Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e)       485       514,100         PortAventura Entertainment Barcelona BV,       7.25%, 12/01/20       EUR       100       109,089         RHP Hotel Properties LP/RHP Finance Corp.,       5.00%, 4/15/23 (e)       USD       335       338,350         Sabre GLBL, Inc. (d):       5.38%, 4/15/23       317       317,000         5.25%, 11/15/23       92       90,620				
6.75%, 10/01/20       270       282,066         6.00%, 3/15/23       549       543,853         New Red Finance, Inc., 6.00%, 4/01/22 (d)       860       892,250         Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e)       485       514,100         PortAventura Entertainment Barcelona BV,       7.25%, 12/01/20       EUR       100       109,089         RHP Hotel Properties LP/RHP Finance Corp.,       5.00%, 4/15/23 (e)       USD       335       338,350         Sabre GLBL, Inc. (d):       5.38%, 4/15/23       317       317,000         5.25%, 11/15/23       92       90,620		USD	133	136,475
6.00%, 3/15/23       549       543,853         New Red Finance, Inc., 6.00%, 4/01/22 (d)       860       892,250         Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e)       485       514,100         PortAventura Entertainment Barcelona BV,       7.25%, 12/01/20       EUR       100       109,089         RHP Hotel Properties LP/RHP Finance Corp.,       5.00%, 4/15/23 (e)       USD       335       338,350         Sabre GLBL, Inc. (d):       5.38%, 4/15/23       317       317,000         5.25%, 11/15/23       92       90,620				
New Red Finance, Inc., 6.00%, 4/01/22 (d)       860       892,250         Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e)       485       514,100         PortAventura Entertainment Barcelona BV,       7.25%, 12/01/20       EUR       100       109,089         RHP Hotel Properties LP/RHP Finance Corp.,       5.00%, 4/15/23 (e)       USD       335       338,350         Sabre GLBL, Inc. (d):       5.38%, 4/15/23       317       317,000         5.25%, 11/15/23       92       90,620				
Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e)       485       514,100         PortAventura Entertainment Barcelona BV,       51/201/20       EUR       100       109,089         RHP Hotel Properties LP/RHP Finance Corp.,       5.00%, 4/15/23 (e)       USD       335       338,350         Sabre GLBL, Inc. (d):       5.38%, 4/15/23       317       317,000         5.25%, 11/15/23       92       90,620	6.00%, 3/15/23			
PortAventura Entertainment Barcelona BV,       EUR       100       109,089         7.25%, 12/01/20       EUR       100       109,089         RHP Hotel Properties LP/RHP Finance Corp.,       USD       335       338,350         Sabre GLBL, Inc. (d):       5.38%, 4/15/23       317       317,000         5.25%, 11/15/23       92       90,620	New Red Finance, Inc., 6.00%, 4/01/22 (d)			
7.25%, 12/01/20EUR100109,089RHP Hotel Properties LP/RHP Finance Corp.,5.00%, 4/15/23 (e)USD335338,350Sabre GLBL, Inc. (d):5.38%, 4/15/23317317,0005.25%, 11/15/239290,620	Pinnacle Entertainment, Inc., 6.38%, 8/01/21 (e)		485	514,100
RHP Hotel Properties LP/RHP Finance Corp.,       USD       335       338,350         5.00%, 4/15/23 (e)       USD       335       338,350         Sabre GLBL, Inc. (d):       317       317,000         5.25%, 11/15/23       92       90,620	PortAventura Entertainment Barcelona BV,			
5.00%, 4/15/23 (e)     USD     335     338,350       Sabre GLBL, Inc. (d):     317     317,000       5.38%, 4/15/23     317     317,000       5.25%, 11/15/23     92     90,620	7.25%, 12/01/20	EUR	100	109,089
Sabre GLBL, Inc. (d):317317,0005.38%, 4/15/23317317,0005.25%, 11/15/239290,620	RHP Hotel Properties LP/RHP Finance Corp.,			
5.38%, 4/15/23317317,0005.25%, 11/15/239290,620	5.00%, 4/15/23 (e)	USD	335	338,350
5.25%, 11/15/23 92 90,620	Sabre GLBL, Inc. (d):			
	5.38%, 4/15/23		317	
Six Flags Entertainment Corp., 5.25%, 1/15/21 (d) 236 241,593	5.25%, 11/15/23		92	90,620
	Six Flags Entertainment Corp., 5.25%, 1/15/21 (d)		236	241,593

Snai SpA, 7.63%, 6/15/18	EUR	205	212,278
Spirit Issuer PLC (c):			
Series A1, 1.14%, 12/28/28	GBP	445	547,727
Series A2, 3.29%, 12/28/31		1,800	2,494,111
Series A5, 5.47%, 12/28/28		4,500	6,811,332
Series A6, 2.39%, 12/28/36		2,670	3,780,011
Station Casinos LLC, 7.50%, 3/01/21 (e)	USD	2,245	2,379,700
Tropicana Entertainment LLC/Tropicana Finance Corp., 9.63%, 12/15/14 (a)(b)		375	
Unique Pub Finance Co. PLC:			
Series A4, 5.66%, 6/30/27	GBP	742	1,114,131
Series N, 6.46%, 3/30/32		100	128,546
			25,875,260
Household Durables 1.0%			25,875,260
Household Durables 1.0% Ashton Woods USA LLC/Ashton Woods Finance Co., 6.88%, 2/15/21 (d)	USD	510	25,875,260 469,200
	USD	510	
Ashton Woods USA LLC/Ashton Woods Finance Co., 6.88%, 2/15/21 (d)	USD	510 250	
Ashton Woods USA LLC/Ashton Woods Finance Co., 6.88%, 2/15/21 (d) Beazer Homes USA, Inc.:	USD		469,200
Ashton Woods USA LLC/Ashton Woods Finance Co., 6.88%, 2/15/21 (d) Beazer Homes USA, Inc.: 6.63%, 4/15/18	USD	250	469,200 254,375
Ashton Woods USA LLC/Ashton Woods Finance Co., 6.88%, 2/15/21 (d) Beazer Homes USA, Inc.: 6.63%, 4/15/18 5.75%, 6/15/19	USD	250 523	469,200 254,375
Ashton Woods USA LLC/Ashton Woods Finance Co., 6.88%, 2/15/21 (d) Beazer Homes USA, Inc.: 6.63%, 4/15/18 5.75%, 6/15/19 Berkline/Benchcraft LLC, 4.50%, 5/03/16 (a)(b)	USD	250 523 200	469,200 254,375 494,235
Ashton Woods USA LLC/Ashton Woods Finance Co., 6.88%, 2/15/21 (d) Beazer Homes USA, Inc.: 6.63%, 4/15/18 5.75%, 6/15/19 Berkline/Benchcraft LLC, 4.50%, 5/03/16 (a)(b) Brookfield Residential Properties, Inc./Brookfield Residential US Corp., 6.13%, 7/01/22 (d)	USD	250 523 200 259	469,200 254,375 494,235 243,460
Ashton Woods USA LLC/Ashton Woods Finance Co., 6.88%, 2/15/21 (d) Beazer Homes USA, Inc.: 6.63%, 4/15/18 5.75%, 6/15/19 Berkline/Benchcraft LLC, 4.50%, 5/03/16 (a)(b) Brookfield Residential Properties, Inc./Brookfield Residential US Corp., 6.13%, 7/01/22 (d) DR Horton, Inc., 4.00%, 2/15/20	USD	250 523 200 259	469,200 254,375 494,235 243,460

BLACKROCK LIMITED DURATION INCOME TRUST

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	Par	
Corporate Bonds	(000)	Value
Iousehold Durables (continued)		
ennar Corp.: (continued)		
88%, 12/15/23	USD 21	2 \$ 212,000
yland Group, Inc., 6.63%, 5/01/20 (e)	67	0 738,675
hea Homes LP/Shea Homes Funding Corp. (d):		
88%, 4/01/23	50	
13%, 4/01/25	27	,
andard Pacific Corp., 8.38%, 1/15/21 (e)	1,00	
aylor Morrison Communities, Inc./Monarch Communities, Inc., 5.25%, 4/15/21 (d)	29	7 297,742
RI Pointe Holdings, Inc.:		
38%, 6/15/19 (e)	50	
.88%, 6/15/24 (e)	34	0 337,450
anala la Des de séa - 0.201		6,400,637
ousehold Products 0.2%		
pectrum Brands, Inc.:		0 0/7 500
38%, 11/15/20	25	
63%, 11/15/22	55	,
75%, 7/15/25 (d)	54	6 563,063
		1,423,025
adependent Power and Renewable Electricity Producers 0.5%		
alpine Corp.: 00%, 1/15/22 (d)	14	2 140.262
	62	,
38%, 1/15/23 (e)		
88%, 1/15/24 (d) 50%, 2/01/24 (c)	10	
50%, 2/01/24 (e)		,
ynegy, Inc., 6.75%, 11/01/19 (e) RG Energy, Inc.:	61	
88%, 5/15/21	17	,
25%, 7/15/22	13	
63%, 3/15/23	1	6 14,720
25%, 5/01/24	41	· · · · · · · · · · · · · · · · · · ·
RG Yield Operating LLC, 5.38%, 8/15/24	13	5 122,785
		3,068,652
isurance 1.3%		
llied World Assurance Co. Holdings Ltd., 35%, 10/29/25 (e)	36	0 355,256
llied World Assurance Co. Ltd., 7.50%, 8/01/16 (e)	1,50	0 1,559,854
merican International Group, Inc., 3.75%, 7/10/25 (e)	2,70	
NO Financial Group, Inc., 4.50%, 5/30/20	3	0 30,600
prethought Financial Group, Inc., 8.63%, 4/15/21 (d)	75	0 854,218
	Par	
orporate Bonds	(000)	) Value
nsurance (continued)		
UB International Ltd., 7.88%, 10/01/21 (d)	USD 39	
incoln National Corp., 3.35%, 3/09/25 (e)	84	
Iuenchener Rueckversicherungs AG, 6.00%, 5/26/41 (c)	EUR 40	0 505,678
ension Insurance Corp. PLC, 6.50%, 7/03/24	GBP 12	
rader Corp., 9.88%, 8/15/18 (d)	USD 59	5 625,494
		8,023,652
nternet Software & Services 0.4%		
lue Coat Holdings, Inc., 8.38%, 6/01/23 (d)	36	
quinix, Inc., 5.88%, 1/15/26 (j)	33	
AC/InterActiveCorp, 4.88%, 11/30/18 (e)	69	
tteractive Data Corp., 5.88%, 4/15/19 (d)	74	
letflix, Inc., 5.75%, 3/01/24	36	0 371,700

			2,549,296
IT Services 1.2%			
Ceridian HCM Holding, Inc., 11.00%, 3/15/21 (d)		219	171,915
First Data Corp. (d):			
5.38%, 8/15/23		1,268	1,292,574
7.00%, 12/01/23		3,138	3,165,457
5.00%, 1/15/24		598	598,000
5.75%, 1/15/24		2,034	2,034,000
WEX, Inc., 4.75%, 2/01/23 (d)		220	203,500
			7,465,446
Media 5.4%			
Altice Financing SA:			
6.50%, 1/15/22 (d)		645	648,225
5.25%, 2/15/23	EUR	100	107,768
6.63%, 2/15/23 (d)	USD	786	779,610
Altice SA:			
7.25%, 5/15/22	EUR	400	409,992
7.75%, 5/15/22 (d)	USD	850	794,750
6.25%, 2/15/25	EUR	175	162,015
7.63%, 2/15/25 (d)	USD	740	647,500
Altice US Finance I Corp., 5.38%, 7/15/23 (d)		1,546	1,546,000
Altice US Finance II Corp., 7.75%, 7/15/25 (d)		606	583,275
Altice US Finance SA, 7.75%, 7/15/25 (d)		670	643,200
AMC Networks, Inc.:			
7.75%, 7/15/21 (e)		285	302,966
4.75%, 12/15/22		70	69,563

BLACKROCK LIMITED DURATION INCOME TRUST

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		Par	
Corporate Bonds		(000)	Value
Media (continued)			
CCO Holdings LLC/CCO Holdings Capital Corp.: 5.50%, 4/30/21	USD	245	\$ 256,228
.13%, 2/15/23	03D	243	268,512
.15%, 2/15/25 .88%, 5/01/27 (d)		125	124,063
CO Safari II LLC, 4.91%, 7/23/25 (d)(e)		2,425	2,461,921
COH Safari LLC, 5.75%, 2/15/26 (d)		2,423	815,055
Con Satar ELC, 5.75%, 2/15/20 (d) Congage Learning Acquisitions, Inc., 11.50%, 4/15/20 (a)(b)		509	815,055
Clear Channel Worldwide Holdings, Inc.:		509	
.63%, 3/15/20 (e)		677	656 600
		1,193	656,690
50%, $11/15/22$ (e)		686	1,161,200
blumbus International, Inc., $7.38\%$ , $3/30/21$ (d)(e)			722,872 88,988
SC Holdings LLC, 5.25%, 6/01/24		105	
viscovery Communications LLC, 3.45%, 3/15/25		170	156,762
ISH DBS Corp.:		(70)	((( (5)
25%, 4/01/18 (e)		670	666,650
88%, 11/15/24 (e)		1,336	1,195,720
reamWorks Animation SKG, Inc., 6.88%, 8/15/20 (d)		185	183,150
ray Television, Inc., 7.50%, 10/01/20 (e)		323	335,113
IeartCommunications, Inc.: 9.00%, 12/15/19		345	250,125
00%, 3/01/21 (e)		966	663,883
00%, 9/15/22 (e)		755	515,287
telsat Jackson Holdings SA, 5.50%, 8/01/23 (e)		1,295	964,775
ive Nation Entertainment, Inc., 7.00%, 9/01/20 (d)		185	194,481
lidcontinent Communications & Midcontinent Finance Corp., 6.25%, 8/01/21 (d)		245	249,288
AI Entertainment Holdings/NAI Entertainment Holdings Finance Corp., 5.00%, 8/01/18 (d) eptune Finco Corp. (d):		345	348,881
0.13%, 1/15/23		426	445,170
63%, 10/15/25		445	461,131
0.88%, 10/15/25		389	411,367
ielsen Finance LLC/Nielsen Finance Co.,		507	111,507
00%, 4/15/22 (d)		330	327,938
umericable Group SA:		550	521,550
88%, 5/15/19 (d)		1,770	1,765,575
38%, 5/15/22	EUR	110	120,869
00%, 5/15/22 (d)	USD	1,770	1,747,875
63%, 5/15/24	EUR	260	282,944
0570, 5/15/24	LUK	Par	202,944
			Valees
orporate Bonds		(000)	Value
ledia (continued)	LICD	270	¢ 2(5.050
umericable Group SA: (continued) 6.25%, 5/15/24 (d)	USD	270	\$ 265,950
utfront Media Capital LLC/Outfront Media Capital Corp.:		105	105 554
25%, 2/15/22		105	107,756
63%, 2/15/24 (d)		104	107,380
63%, 2/15/24		95	97,850
CN Telecom Services LLC/RCN Capital Corp., 8.50%, 8/15/20 (d)		450	459,000
rius XM Radio, Inc. (d):			
75%, 8/01/21		424	438,268
63%, 5/15/23		40	38,700
38%, 4/15/25		1,315	1,301,850
terling Entertainment Corp., 9.75%, 12/15/19		1,175	1,175,000
EGNA, Inc., 5.13%, 10/15/19		197	204,880
ibune Media Co., 5.88%, 7/15/22 (d)		846	846,000
nitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH:			
00%, 1/15/25	EUR	236	248,722
00%, 1/15/25 (d)	USD	749	729,339
nivision Communications, Inc. (d):	002		,,
13%, 5/15/23		205	198,338
13%, 2/15/25		535	516,944
irgin Media Secured Finance PLC, 6.00%, 4/15/21	GBP	828	1,304,626
iggo Bond Finance BV:	ODI	020	1,504,020
	EUR	137	138,161
63%, 1/15/25	EUK	137	136,101

5.88%, 1/15/25 (d)	USD	670	629,800
			33,345,941
Metals & Mining 1.3%			
Alcoa, Inc., 5.13%, 10/01/24 (e)		773	731,451
Constellium NV, 5.75%, 5/15/24 (d)		877	657,750
First Quantum Minerals Ltd. (d):			
7.00%, 2/15/21		119	75,639
7.25%, 5/15/22		356	219,830
Glencore Finance Europe SA, 4.63%, 4/03/18	EUR	100	100,372
Global Brass & Copper, Inc., 9.50%, 6/01/19 (e)	USD	695	741,912
Kaiser Aluminum Corp., 8.25%, 6/01/20 (e)		510	539,963
Novelis, Inc.:			
8.38%, 12/15/17		175	173,250
8.75%, 12/15/20 (e)		2,789	2,712,302
Ryerson, Inc./Joseph T Ryerson & Son, Inc., 9.00%, 10/15/17		100	84,238

BLACKROCK LIMITED DURATION INCOME TRUST

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

orporate Bonds letals & Mining (continued) eel Dynamics, Inc.: 13%, 10/01/21 (e) 38%, 8/15/22 (e) 25%, 4/15/23 50%, 10/01/24	USD	( <b>000</b> ) 645	<b>Value</b> \$ 627,263
eel Dynamics, Inc.: 13%, 10/01/21 (e) 38%, 8/15/22 (e) 25%, 4/15/23 50%, 10/01/24	USD		\$ 627.263
13%, 10/01/21 (e) 38%, 8/15/22 (e) 25%, 4/15/23 50%, 10/01/24	USD		\$ 627.263
25%, 4/15/23 50%, 10/01/24			\$ 027,205
50%, 10/01/24		555	561,938
		105	100,800
al December 1 tol .		16	15,280
eck Resources Ltd.:			
00%, 3/01/19		166	111,739
20%, 3/01/42		109	50,413
40%, 2/01/43		50	23,000
ise Metals Group LLC/Wise Alloys Finance Corp., 8.75%, 12/15/18 (d)		728	575,120
			8,102,260
ulti-Utilities 0.0%			8,102,200
E Energy AS, 7.00%, 2/01/21	EUR	150	163,110
ultiline Retail 0.5%			
ollar Tree Inc., 5.75%, 3/01/23 (d)	USD	2,276	2,361,350
ema Bondco I BV, 6.25%, 6/15/19	EUR	205	160,279
eiman Marcus Group Ltd., 8.00%, 10/15/21 (d)	USD	516	460,530
			2 082 150
ffshore Drilling & Other Services 0.2%			2,982,159
ensata Technologies BV (d):			
63%, 11/01/24		179	181,685
00%, 10/01/25		812	767,340
			0.40.005
il, Gas & Consumable Fuels 3.7%			949,025
ntero Resources Finance Corp., 5.38%, 11/01/21		645	593,400
onanza Creek Energy, Inc., 6.75%, 4/15/21		109	85,565
lifornia Resources Corp.:			
00%, 1/15/20		233	148,538
50%, 9/15/21 (e)		743	445,800
00%, 11/15/24 (e)		2,087	1,252,200
oncho Resources, Inc., 5.50%, 4/01/23 (e)		933	909,675
ONSOL Energy, Inc., 5.88%, 4/15/22 (e)		1,653	1,082,715
enbury Resources, Inc.:			
38%, 8/15/21		16	10,240
50%, 5/01/22		89	55,180
amondback Energy, Inc., 7.63%, 10/01/21		600	637,500
nergy Transfer Equity LP:			
50%, 10/15/20 (e)		674	704,330
88%, 1/15/24 (e)		625	578,125
		Par	
orporate Bonds		(000)	Value
il, Gas & Consumable Fuels (continued)			
P Energy LLC/Everest Acquisition Finance, Inc.:			
38%, 5/01/20	USD	265	\$ 225,250
38%, 6/15/23		189	144,585
alcon Resources Corp., 8.63%, 2/01/20 (d)		340	267,750
lcorp Energy I LP/Hilcorp Finance Co.,			
00%, 12/01/24 (d)		377	339,066
redo Petroleum, Inc., 7.38%, 5/01/22		132	128,700
arkWest Energy Partners LP/MarkWest Energy Finance Corp., 4.88%, 6/01/25 (e) EG Energy Corp. (d):		534	475,260
		384	330,240
		1,960	1,661,100
50%, 3/15/21			1,001,100
50%, 3/15/21 00%, 3/31/24		1,700	
50%, 3/15/21 00%, 3/31/24 emorial Resource Development Corp.,			
50%, 3/15/21 00%, 3/31/24 emorial Resource Development Corp., 88%, 7/01/22 (e) ewfield Exploration Co., 5.63%, 7/01/24		791 62	737,607 58,435

### Explanation of Responses:

Oasis Petroleum, Inc.:		
7.25%, 2/01/19	380	360,050
6.50%, 11/01/21	410	348,500
6.88%, 1/15/23	90	77,625
Paramount Resources, Ltd., 6.88%, 6/30/23 (d)	326	280,360
Range Resources Corp., 5.75%, 6/01/21	161	150,133
Rockies Express Pipeline LLC (d):		
6.85%, 7/15/18	183	187,118
6.00%, 1/15/19	90	89,100
5.63%, 4/15/20	890	872,200
Rose Rock Midstream LP/Rose Rock Finance Corp., 5.63%, 7/15/22	276	231,840
RSP Permian, Inc., 6.63%, 10/01/22	291	289,181
Sabine Pass Liquefaction LLC:		
5.63%, 2/01/21	245	237,037
5.63%, 4/15/23 (e)	536	494,460
5.75%, 5/15/24 (e)	766	706,635
5.63%, 3/01/25 (d)	223	204,602
Sabine Pass LNG LP, 7.50%, 11/30/16 (e)	3,000	3,060,000
Sanchez Energy Corp., 6.13%, 1/15/23 (e)	781	536,937
SandRidge Energy, Inc., 8.75%, 1/15/20	79	14,023
Seven Generations Energy Ltd. (d):		
8.25%, 5/15/20	890	863,300
6.75%, 5/01/23	296	261,220

BLACKROCK LIMITED DURATION INCOME TRUST

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

bil, Gas & Consumable Fuels (continued) M Energy Co., 6.13%, 11/15/22		(000)	Value
M Energy Co. 613% 11/15/22			
Wi Lifergy CO., 0.1570, 11/15/22	USD	635	\$ 608,012
Sesoro Logistics LP/Tesoro Logistics Finance Corp., 5.88%, 10/01/20 (e)		138	141,795
Vhiting Petroleum Corp.:			
.00%, 3/15/19 (e)		671	630,740
.25%, 4/01/20 (d)(h)		589	518,320
Villiams Cos., Inc.:			
.70%, 1/15/23		63	50,677
.55%, 6/24/24		219	179,639
VPX Energy, Inc., 5.25%, 9/15/24		95	78,613
aper & Forest Products 0.0%			22,650,488
Inifrax I LLC/Unifrax Holding Co., 7.50%, 2/15/19 (d)		260	245,700
harmaceuticals 2.2%		200	2-5,700
		695	689 611
bbVie, Inc., 3.60%, 5/14/25 (e)			688,644
Letavis Funding SCS, 3.45%, 3/15/22 (e)		2,460	2,487,609
Capsugel SA, (7.00% Cash or 7.75% PIK), 7.00%, 5/15/19 (d)(f)		156	156,975
ndo Finance LLC/Endo Finco, Inc. (d):		105	100.001
.50%, 12/15/20		135	139,894
.50%, 1/15/22		121	121,908
.00%, 7/15/23		829	797,912
.00%, 2/01/25		798	758,100
phios Bondco PLC, 6.25%, 7/01/22	EUR	225	251,321
rifols Worldwide Operations Ltd.,			
.25%, 4/01/22 (e)	USD	479	486,185
aguar Holding Co. II/Pharmaceutical Product Development LLC, 6.38%, 8/01/23 (d)		726	696,960
aleant Pharmaceuticals International, Inc.:			
.75%, 8/15/18 (d)		2,214	2,158,650
.38%, 3/15/20 (d)		747	668,565
.38%, 10/15/20 (d)		994	910,752
.50%, 7/15/21 (d)		335	316,602
.63%, 12/01/21 (d)		520	453,700
		519	445,043
.50%, 3/01/23 (d)	EUD	319	
.50%, 5/15/23	EUR		264,666
.88%, 5/15/23 (d)	USD	1,396	1,207,540
.13%, 4/15/25 (d)		297	256,905
Corporate Bonds		Par (000)	Value
Professional Services 0.1%		(000)	v aluc
	USD	540	\$ 559,000
ruven Health Analytics, Inc., 10.63%, 6/01/20 (e)	USD	540	\$ 558,900
		1.245	1 227 517
valonBay Communities, Inc., 3.45%, 6/01/25 (e) rologis LP, 3.75%, 11/01/25 (e)		1,245 255	1,237,517 255,304
teal Estate Investment Trusts (REITs) 0.7%			1,492,821
roundtown Property Holdings PLC, 3.00%, 12/09/21	EUR	200	207,084
RP Operating LP, 3.38%, 6/01/25 (e)	USD	1,015	1,008,293
lilton Worldwide Finance LLC/Hilton Worldwide Finance Corp., 5.63%, 10/15/21 (e)	COD	845	879,814
Star Financial, Inc., 4.00%, 11/01/17		250	243,125
/entas Realty LP, 4.13%, 1/15/26 (e)		650	
		050	649,275
/entas Realty LP/Ventas Capital Corp., .75%, 6/01/21 (e)		1,300	1,382,420
			4,370,011

Real Estate Management & Development0.2%Realogy Group LLC/Realogy Co-Issuer Corp. (d):

4.50%, 4/15/19		531	549,585
5.25%, 12/01/21		366	378,810
Rialto Holdings LLC/Rialto Corp., 7.00%, 12/01/18 (d)		220	224,400
			1,152,795
Road & Rail 1.1%			
Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 5.25%, 3/15/25 (d)		650	625,625
EC Finance PLC, 5.13%, 7/15/21	EUR	180	199,754
Florida East Coast Holdings Corp., 6.75%, 5/01/19 (d)	USD	701	686,980
Hertz Corp.:			
7.50%, 10/15/18		540	550,800
6.75%, 4/15/19		405	413,100
5.88%, 10/15/20		435	448,050
7.38%, 1/15/21		225	234,115
Lima Metro Line 2 Finance Ltd., 5.88%, 7/05/34 (d)(e)		3,000	2,936,250
Watco Cos. LLC/Watco Finance Corp.,			
6.38%, 4/01/23 (d)		319	317,405

6,412,079

BLACKROCK LIMITED DURATION INCOME TRUST

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		Par	
orporate Bonds		(000)	Value
emiconductors & Semiconductor Equipment 0.4%			
pplied Materials, Inc., 3.90%, 10/01/25	USD	285	\$ 286,152
iicron Technology, Inc., 5.25%, 1/15/24 (d) XP BV/NXP Funding LLC (d):		400	372,000
13%, 6/15/20		1,037	1,033,111
75%, 2/15/21		560	585,200
eagate HDD Cayman, 4.88%, 6/01/27 (d)(e)		250	203,587
			a 100 050
oftware 0.5%			2,480,050
CI Worldwide, Inc., 6.38%, 8/15/20 (d)		300	312,750
semble S Merger Sub, Inc., 9.00%, 9/30/23 (d)		303	300,728
for Software Parent LLC/Infor Software Parent, Inc., (7.13% Cash or 7.88% PIK), 7.13%, 5/01/21 (d)(f)		889	690,086
for US, Inc., 6.50%, 5/15/22 (d)		1,054	935,425
formatica LLC, 7.13%, 7/15/23 (d)		285	273,600
uance Communications, Inc., 5.38%, 8/15/20 (d)		245	248,675
S&C Technologies Holdings, Inc., 5.88%, 7/15/23 (d)		327	339,262
			3,100,526
becialty Retail 0.3% Brands, Inc., 6.88%, 11/01/35 (d)		480	492,000
ew Look Secured Issuer PLC, 6.50%, 7/01/22	GBP	200	492,000 302,964
enske Automotive Group, Inc., 5.38%, 12/01/24	USD	320	302,964
ally Holdings LLC/Sally Capital, Inc., 5.50%, 11/01/23	03D	243	250,746
HOM Europe SAS, 7.38%, 7/15/19	EUR	243	257,295
10M Europe 5A5, 7.56%, 715/17	EUK	230	231,293
nahualagu Handurana Stanaga & Daninhanala 0.10/			1,627,005
echnology Hardware, Storage & Peripherals 0.1% ewlett Packard Enterprise Co., 4.90%, 10/15/25 (d)(e)	USD	750	740,212
extiles, Apparel & Luxury Goods 0.1%	03D	730	740,212
evi Strauss & Co.:			
88%, 5/01/22 (e)		250	270,000
00%, 5/01/25		320	319,200
'illiam Carter Co., 5.25%, 8/15/21		116	119,190
		110	,
		Par	708,390
ornorate Bonds		Par (000)	
		Par (000)	708,390 Value
nifts & Mortgage Finance 0.1%	USD	(000)	Value
hrifts & Mortgage Finance 0.1% adian Group, Inc., 5.25%, 6/15/20	USD		
hrifts & Mortgage Finance 0.1% adian Group, Inc., 5.25%, 6/15/20 obacco 0.1%	USD	(000)	Value
hrifts & Mortgage Finance 0.1% adian Group, Inc., 5.25%, 6/15/20 obacco 0.1% eynolds American, Inc., 3.25%, 6/12/20 (e)	USD	( <b>000</b> ) 500	Value \$ 490,000
nrifts & Mortgage Finance       0.1%         adian Group, Inc., 5.25%, 6/15/20         obacco       0.1%         cynolds American, Inc., 3.25%, 6/12/20 (e)         rading Companies & Distributors       0.1%	USD	( <b>000</b> ) 500	Value \$ 490,000
hrifts & Mortgage Finance 0.1% adian Group, Inc., 5.25%, 6/15/20 obacco 0.1% eynolds American, Inc., 3.25%, 6/12/20 (e) rading Companies & Distributors 0.1% shtead Capital, Inc., 5.63%, 10/01/24 (d)	USD	( <b>000</b> ) 500 735	Value \$ 490,000 752,805
hrifts & Mortgage Finance 0.1% adian Group, Inc., 5.25%, 6/15/20 obacco 0.1% eynolds American, Inc., 3.25%, 6/12/20 (e) rading Companies & Distributors 0.1% shtead Capital, Inc., 5.63%, 10/01/24 (d) ransportation Infrastructure 1.3%	USD	( <b>000</b> ) 500 735	Value \$ 490,000 752,805
hrifts & Mortgage Finance 0.1% adian Group, Inc., 5.25%, 6/15/20 obacco 0.1% eynolds American, Inc., 3.25%, 6/12/20 (e) rading Companies & Distributors 0.1% shtead Capital, Inc., 5.63%, 10/01/24 (d) ransportation Infrastructure 1.3% guila 3 SA, 7.88%, 1/31/18 (d)	USD	(000) 500 735 420	Value           \$ 490,000           752,805           427,350
orporate Bonds hrifts & Mortgage Finance 0.1% adian Group, Inc., 5.25%, 6/15/20 obacco 0.1% eynolds American, Inc., 3.25%, 6/12/20 (e) rading Companies & Distributors 0.1% shtead Capital, Inc., 5.63%, 10/01/24 (d) ransportation Infrastructure 1.3% guila 3 SA, 7.88%, 1/31/18 (d) CH Parent, Inc., (10.50% Cash or 11.25% PIK), 0.50%, 3/15/19 (d)(f)	USD	(000) 500 735 420	Value           \$ 490,000           752,805           427,350
hrifts & Mortgage Finance 0.1% adian Group, Inc., 5.25%, 6/15/20 obacco 0.1% eynolds American, Inc., 3.25%, 6/12/20 (e) rading Companies & Distributors 0.1% shtead Capital, Inc., 5.63%, 10/01/24 (d) ransportation Infrastructure 1.3% guila 3 SA, 7.88%, 1/31/18 (d) CH Parent, Inc., (10.50% Cash or 11.25% PIK), 0.50%, 3/15/19 (d)(f)	USD	(000) 500 735 420 378	Value           \$ 490,000           752,805           427,350           387,450
hrifts & Mortgage Finance       0.1%         adian Group, Inc., 5.25%, 6/15/20         obacco       0.1%         eynolds American, Inc., 3.25%, 6/12/20 (e)         rading Companies & Distributors       0.1%         shtead Capital, Inc., 5.63%, 10/01/24 (d)         ransportation Infrastructure       1.3%         guila 3 SA, 7.88%, 1/31/18 (d)         CH Parent, Inc., (10.50% Cash or 11.25% PIK),         0.50%, 3/15/19 (d)(f)         enske Truck Leasing Co. LP/PTL Finance Corp.,	USD	(000) 500 735 420 378	Value           \$ 490,000           752,805           427,350           387,450
nrifts & Mortgage Finance       0.1%         adian Group, Inc., 5.25%, 6/15/20         obacco       0.1%         eynolds American, Inc., 3.25%, 6/12/20 (e)         rading Companies & Distributors       0.1%         shtead Capital, Inc., 5.63%, 10/01/24 (d)         ransportation Infrastructure       1.3%         guila 3 SA, 7.88%, 1/31/18 (d)         PH Parent, Inc., (10.50% Cash or 11.25% PIK),         .50%, 3/15/19 (d)(f)         mske Truck Leasing Co. LP/PTL Finance Corp.,         38%, 3/15/18 (d)(e)	USD	(000) 500 735 420 378 916	Value           \$ 490,000           752,805           427,350           387,450           577,192
hrifts & Mortgage Finance       0.1%         adian Group, Inc., 5.25%, 6/15/20         obacco       0.1%         eynolds American, Inc., 3.25%, 6/12/20 (e)         rading Companies & Distributors       0.1%         shtead Capital, Inc., 5.63%, 10/01/24 (d)         ransportation Infrastructure       1.3%         guila 3 SA, 7.88%, 1/31/18 (d)         CH Parent, Inc., (10.50% Cash or 11.25% PIK),         0.50%, 3/15/19 (d)(f)         enske Truck Leasing Co. LP/PTL Finance Corp.,         38%, 3/15/18 (d)(e)	USD	(000) 500 735 420 378 916 6,155	Value \$ 490,000 752,805 427,350 387,450 577,192 6,287,825 431,746
hrifts & Mortgage Finance 0.1% adian Group, Inc., 5.25%, 6/15/20 obacco 0.1% eynolds American, Inc., 3.25%, 6/12/20 (e) rading Companies & Distributors 0.1% shtead Capital, Inc., 5.63%, 10/01/24 (d) ransportation Infrastructure 1.3% guila 3 SA, 7.88%, 1/31/18 (d) CH Parent, Inc., (10.50% Cash or 11.25% PIK), 0.50%, 3/15/19 (d)(f) enske Truck Leasing Co. LP/PTL Finance Corp., 38%, 3/15/18 (d)(e) ransurban Finance Co., 4.13%, 2/02/26 (d)(e)	USD	(000) 500 735 420 378 916 6,155	Value \$ 490,000 752,805 427,350 387,450 577,192 6,287,825
hrifts & Mortgage Finance 0.1% adian Group, Inc., 5.25%, 6/15/20 obacco 0.1% eynolds American, Inc., 3.25%, 6/12/20 (e) rading Companies & Distributors 0.1% shtead Capital, Inc., 5.63%, 10/01/24 (d) ransportation Infrastructure 1.3% guila 3 SA, 7.88%, 1/31/18 (d) CH Parent, Inc., (10.50% Cash or 11.25% PIK), 0.50%, 3/15/19 (d)(f) enske Truck Leasing Co. LP/PTL Finance Corp., 38%, 3/15/18 (d)(e) ransurban Finance Co., 4.13%, 2/02/26 (d)(e)	USD	(000) 500 735 420 378 916 6,155	Value \$ 490,000 752,805 427,350 387,450 577,192 6,287,825 431,746
hrifts & Mortgage Finance 0.1% adian Group, Inc., 5.25%, 6/15/20 obacco 0.1% eynolds American, Inc., 3.25%, 6/12/20 (e) rading Companies & Distributors 0.1% shtead Capital, Inc., 5.63%, 10/01/24 (d) ransportation Infrastructure 1.3% guila 3 SA, 7.88%, 1/31/18 (d) CH Parent, Inc., (10.50% Cash or 11.25% PIK), 0.50%, 3/15/19 (d)(f) enske Truck Leasing Co. LP/PTL Finance Corp., 38%, 3/15/18 (d)(e) ransurban Finance Co., 4.13%, 2/02/26 (d)(e)	USD	(000) 500 735 420 378 916 6,155 435	Value           \$ 490,000           752,805           427,350           387,450           577,192           6,287,825           431,746           7,684,213
hrifts & Mortgage Finance 0.1% adian Group, Inc., 5.25%, 6/15/20 obacco 0.1% eynolds American, Inc., 3.25%, 6/12/20 (e) rading Companies & Distributors 0.1% shtead Capital, Inc., 5.63%, 10/01/24 (d) ransportation Infrastructure 1.3% guila 3 SA, 7.88%, 1/31/18 (d) CH Parent, Inc., (10.50% Cash or 11.25% PIK), 0.50%, 3/15/19 (d)(f) enske Truck Leasing Co. LP/PTL Finance Corp., 38%, 3/15/18 (d)(e) ransurban Finance Co., 4.13%, 2/02/26 (d)(e) //ireless Telecommunication Services 2.2% ommunications Sales & Leasing, Inc./CSL Capital LLC: 00%, 4/15/23 (d)	USD	(000) 500 735 420 378 916 6,155 435 330	Value           \$ 490,000           752,805           427,350           387,450           577,192           6,287,825           431,746           7,684,213           311,850
hrifts & Mortgage Finance 0.1% adian Group, Inc., 5.25%, 6/15/20 obacco 0.1% eynolds American, Inc., 3.25%, 6/12/20 (e) rading Companies & Distributors 0.1% shtead Capital, Inc., 5.63%, 10/01/24 (d) ransportation Infrastructure 1.3% guila 3 SA, 7.88%, 1/31/18 (d) CH Parent, Inc., (10.50% Cash or 11.25% PIK), 0.50%, 3/15/19 (d)(f) enske Truck Leasing Co. LP/PTL Finance Corp., 38%, 3/15/18 (d)(e) ransurban Finance Co., 4.13%, 2/02/26 (d)(e) //ireless Telecommunication Services 2.2% ommunications Sales & Leasing, Inc./CSL Capital LLC: 00%, 4/15/23 (d) 25%, 10/15/23 (e)	USD	(000) 500 735 420 378 916 6,155 435	Value           \$ 490,000           752,805           427,350           387,450           577,192           6,287,825           431,746           7,684,213
hrifts & Mortgage Finance 0.1% adian Group, Inc., 5.25%, 6/15/20 obacco 0.1% eynolds American, Inc., 3.25%, 6/12/20 (e) rading Companies & Distributors 0.1% shtead Capital, Inc., 5.63%, 10/01/24 (d) ransportation Infrastructure 1.3% guila 3 SA, 7.88%, 1/31/18 (d) CH Parent, Inc., (10.50% Cash or 11.25% PIK), 0.50%, 3/15/19 (d)(f) enske Truck Leasing Co. LP/PTL Finance Corp., 38%, 3/15/18 (d)(e) ransurban Finance Co., 4.13%, 2/02/26 (d)(e) //ireless Telecommunication Services 2.2% ommunications Sales & Leasing, Inc./CSL Capital LLC: 00%, 4/15/23 (d)	USD	(000) 500 735 420 378 916 6,155 435 330	Value           \$ 490,000           752,805           427,350           387,450           577,192           6,287,825           431,746           7,684,213           311,850

Digicel Ltd., 6.00%, 4/15/21 (d)(e)		2,073	1,850,152
Geo Group, Inc., 5.88%, 1/15/22		50	49,313
Matterhorn Telecom SA, 3.88%, 5/01/22	EUR	100	98,391
SBA Communications Corp., 4.88%, 7/15/22 (e)	USD	815	809,906
Sprint Communications, Inc. (d):			
9.00%, 11/15/18		2,694	2,909,520
7.00%, 3/01/20		1,141	1,164,533
Sprint Corp.:			
7.88%, 9/15/23 (e)		1,735	1,396,675
7.13%, 6/15/24 (e)		590	451,350
T-Mobile USA, Inc.:			
6.54%, 4/28/20		370	382,025
6.63%, 4/28/21 (e)		263	271,876
6.13%, 1/15/22		75	76,538
6.73%, 4/28/22		173	178,190
6.00%, 3/01/23 (e)		478	480,390
6.84%, 4/28/23		55	56,513
6.50%, 1/15/24 (e)		535	539,012
6.38%, 3/01/25		155	154,225
6.50%, 1/15/26		643	642,196

#### BLACKROCK LIMITED DURATION INCOME TRUST

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

	Par	
Corporate Bonds	(000	) Value
Wireless Telecommunications Services (continued)	(	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Wind Acquisition Finance SA, 4.00%, 7/15/20	EUR 49	95 \$ 529,530
		13,389,376
Fotal Corporate Bonds 52.7%		323,747,126
Floating Rate Loan Interests (c)		
Aerospace & Defense 0.4% BE Aerospace, Inc., 2014 Term Loan B,		
4.00%, 12/16/21	USD 8	54 853,037
DigitalGlobe, Inc., Term Loan B, 3.75%, 1/31/20	9	93 90,137
TASC, Inc., 2nd Lien Term Loan, 12.00%, 5/30/21	5:	50 561,688
Fransdigm, Inc.:		
2015 Term Loan E, 3.50%, 5/14/22	64	42 620,942
Term Loan D, 3.75%, 6/04/21	29	96 288,399
		2,414,203
Air Freight & Logistics 0.2%		
CEVA Group PLC, Synthetic LC, 6.50%, 3/19/21		254,483
CEVA Intercompany BV, Dutch Term Loan, 6.50%, 3/19/21 CEVA Logistics Canada ULC, Canadian Term	31	07 264,339
Loan, 6.50%, 3/19/21 CEVA Logistics US Holdings, Inc., Term Loan,	:	53 45,576
5.50%, 3/19/21	4'	23 364,606
XPO Logistics, Inc., Term Loan, 5.50%, 11/01/21		20 418,165
		1,347,169
Airlines 0.1% Northwest Airlines, Inc.:		
2.39%, 3/10/17	$\gamma'$	26 223,410
1.77%, 9/10/18		14 401,580
US Airways Group, Inc., Term Loan B1,		401,500
3.50%, 5/23/19		7 6,670
Auto Componente 0.70		631,660
Auto Components 0.7% Affinia Group Intermediate Holdings, Inc.,		
Ferm Loan B2, 4.75%, 4/27/20	6	05 602,365
Autoparts Holdings Ltd.:		002,000
Ist Lien Term Loan, 7.00%, 7/29/17	9	13 684,394
2nd Lien Term Loan, 11.00%, 1/29/18	1,0	
Floating Rate Loan Interests (c)	()	000) Value
Auto Components (continued)	LIOD	477 ¢ 471 406
Dayco Products LLC, Term Loan B, 5.25%, 12/12/19	USD	477 \$ 471,496
Gates Global, Inc., Term Loan B, 4.25%, 7/05/21		1,787 1,666,843
NA Beteiligungsgesellschaft mbH, Term Loan B, .25%, 5/15/20		264 264,282
		4,186,376
Automobiles 0.2%		
Chrysler Group LLC, 2018 Term Loan B, 3.25%, 12/31/18		1,297 1,286,984
Banks 0.1%		
Redtop Acquisitions Ltd.:		410
1st Lien Term Loan, 4.50%, 12/03/20		413 409,555

2nd Lien Term Loan, 8.25%, 6/03/21	349	338,324
		747,879
Building Materials 0.2%		
USAGM HoldCo LLC:		
2015 2nd Lien Term Loan, 9.50%, 7/28/23	490	471,625
2015 Term Loan, 4.75%, 7/28/22	986	942,843
		1,414,468
Building Products 0.9%		
Continental Building Products LLC,		
1st Lien Term Loan, 4.00%, 8/28/20	677	671,139
CPG International, Inc., Term Loan, 4.75%, 9/30/20	1,618	1,565,734
GYP Holdings III Corp., 1st Lien Term Loan, 4.75%, 4/01/21	715	691,514
Hanson Building Products Ltd., 1st Lien Term Loan,		
6.50%, 3/13/22	193	186,780
Jeld-Wen, Inc., Term Loan B, 5.25%, 10/15/21	1,017	1,013,182
Ply Gem Industries, Inc., Term Loan, 4.00%, 2/01/21	634	623,713
Wilsonart LLC, Term Loan B, 4.00%, 10/31/19	797	779,014
		5,531,076
Capital Markets 0.3%		
Affinion Group, Inc., Term Loan B, 6.75%, 4/30/18	517	480,832
American Capital Holdings, Inc.,		
2017 Term Loan, 3.50%, 8/22/17	570	568,349

BLACKROCK LIMITED DURATION INCOME TRUST

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

Floating Rate Loan Interests (c) Capital Markets (continued)		Par (000)	Value
PI Finance Trust, Term Loan B4, 3.50%, 11/09/20	USD	1,134	\$ 1,123,419
			2,172,600
Chemicals 1.1%			
Axalta Coating Systems US Holdings, Inc.,		(12)	(24.010
Ferm Loan, 3.75%, 2/01/20		642 47	634,910
Evergreen Acqco 1 LP, Term Loan, 5.00%, 7/09/19		47	38,344
neos US Finance LLC, 6 Year Term Loan, .75%, 5/04/18		542	531,085
Chemicals (continued)		542	551,005
AcDermid, Inc.:			
st Lien Term Loan, 4.50%, 6/07/20		655	634,459
Ferm Loan B3, 1.00%, 6/07/20		505	490,956
DXEA Finance LLC:			
nd Lien Term Loan, 9.50%, 7/15/20		705	635,677
Ferm Loan B2, 4.25%, 1/15/20		666	636,412
Royal Holdings, Inc.:			
2015 1st Lien Term Loan, 4.50%, 6/19/22		663	657,202
2015 2nd Lien Term Loan, 8.50%, 6/19/23		535	530,094
Solenis International LP:			
st Lien Term Loan, 4.25%, 7/31/21		515	503,541
2nd Lien Term Loan, 7.75%, 7/31/22		1,050	952,875
Cata Chemicals North America, Inc., Term Loan B, 3.75%, 8/07/20		590	572,115
			6,817,670
Commercial Services & Supplies 1.4%			0,017,070
ADS Waste Holdings, Inc., Term Loan, 3.75%, 10/09/19		462	451,308
ARAMARK Corp., Term Loan F, 3.25%, 2/24/21		459	453,963
Brand Energy & Infrastructure Services, Inc.,			
Ferm Loan B, 4.75%, 11/26/20		799	736,596
Catalent Pharma Solutions, Inc., Term Loan B,			
1.25%, 5/20/21		987	975,205
Connolly Corp.:			
st Lien Term Loan, 4.50%, 5/14/21		792	779,961
2nd Lien Term Loan, 8.00%, 5/14/22		500	495,415
	Par		
loating Rate Loan Interests (c)	(000)		Value
Commercial Services & Supplies (continued)			
Koosharem LLC, Exit Term Loan, 7.50%, 5/15/20	USD	1,852	\$ 1,809,971
Livingston International, Inc., 1st Lien Term Loan, 5.00%, 4/18/19		334	311,297
Spin Holdco, Inc., Term Loan B, 4.25%, 11/14/19		1,540	1,495,401
Vaste Industries USA, Inc., Term Loan B,			
.25%, 2/27/20		378	377,292
Vest Corp., Term Loan B10, 3.25%, 6/30/18		500	491,875
			8,378,284
Communications Equipment 0.9%			
Applied Systems, Inc.:		( <b>-</b> )	
st Lien Term Loan, 4.25%, 1/25/21		674	661,893
nd Lien Term Loan, 7.50%, 1/24/22		265	254,069
Avaya, Inc., Term Loan B7, 6.25%, 5/29/20		807	610,182
CommScope, Inc., Term Loan B5, 3.75%, 12/29/22		500	493,595
liverbed Technology, Inc., Term Loan B,		260	
.00%, 4/24/22	0.5	260	259,103
Celesat Canada, Term Loan A, 3.89%, 3/24/17	CAD	1,422	1,060,910
ayo Group LLC, Term Loan B, 3.75%, 5/06/21	USD	1,970	1,945,333
			5 00 5 00 5

5,285,085

Construction Materials 0.0%		
Beacon Roofing Supply, Inc., Term Loan B, 4.00%, 10/01/22	260	258,375
Containers & Packaging 0.3%		
Ardagh Holdings USA, Inc., Incremental Term Loan, 4.00%, 12/17/19	559	553,521
Berry Plastics Holding Corp.:		
Term Loan E, 3.75%, 1/06/21	454	448,837
Term Loan F, 4.00%, 10/01/22	989	981,364
		1,983,722
Distributors 0.1%		
ABC Supply Co., Inc., Term Loan, 3.50%, 4/16/20	594	589,138
American Tire Distributors Holdings, Inc.,		
2015 Term Loan, 5.25%, 9/01/21	224	223,781
		812,919

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

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

	Par	
Floating Rate Loan Interests (c)	(000)	Value
Diversified Consumer Services 0.8%		
Allied Security Holdings LLC:		
st Lien Term Loan, 4.25%, 2/12/21	USD 510	\$ 498,423
nd Lien Term Loan, 8.00%, 8/13/21	500	471,250
right Horizons Family Solutions, Inc., Term Loan B, 4.00%, 1/30/20	1,198	1,195,529
OC Finance LLC, Term Loan, 5.00%, 6/20/19	617	579,393
erviceMaster Co., 2014 Term Loan B,	<b>2</b> 4 0 0	<b>a</b> 10 <b>a a</b> 00
.25%, 7/01/21	2,198	2,182,788
		4,927,383
Viversified Financial Services 0.7%	905	700 4/2
lixPartners LLP, 2015 Term Loan B, 4.50%, 7/28/22	805	798,463
ssuredPartners, Inc., 2015 1st Lien Term Loan, 5.75%, 10/21/22 nex Wizard US Acquisition, Inc., Term Loan,	575	571,406
25%, 3/13/22	698	691,885
eynolds Group Holdings, Inc., Dollar Term Loan, 4.50%, 12/01/18 AM Finance Luxembourg Sarl, Term Loan,	914	909,283
25%, 12/17/20	175	174,836
ransFirst, Inc.:		
014 2nd Lien Term Loan, 9.00%, 11/12/22	350	344,166
cremental Term Loan B, 4.75%, 11/12/21	574	568,540
		4,058,579
iversified Telecommunication Services 1.2% Itice Financing SA, Delayed Draw Term Loan,		
50%, 7/02/19	1,027	1,027,386
equel Communications LLC, Term Loan B, 1.00%, 2/14/19	565	556,525
awaiian Telcom Communications, Inc., Term Loan B, 5.00%, 6/06/19	705	699,365
tegra Telecom, Inc.:	105	077,505
015 1st Lien Term Loan, 5.25%, 8/14/20	846	821,895
nd Lien Term Loan, 9.75%, 2/21/20	360	351,775
evel 3 Financing, Inc.:		
013 Term Loan B, 4.00%, 1/15/20	3,040	3,034,680
019 Term Loan, 4.00%, 8/01/19	659	657,236
	Par	
loating Rate Loan Interests (c)	(000)	Value
iversified Telecommunication Services (continued)	(000)	, unite
irgin Media Investment Holdings Ltd., Term Loan F, 3.50%, 6/30/23	USD 576	\$ 566,845
		7,715,707
lectrical Equipment 0.2%		
exas Competitive Electric Holdings Co. LLC:		
IP Term Loan, 3.75%, 11/07/16	668	665,399
xtended Term Loan, 4.68%, 10/10/17 (a)(b)	1,780	603,420
		1,268,819
lectronic Equipment, Instruments & Components 0.1%		
DW LLC, Term Loan, 3.25%, 4/29/20	329	316,487
nergy Equipment & Services 0.3%		
nergy Equipment & Services 0.3% ynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20	916	896,991
nergy Equipment & Services 0.3% ynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 IEG Energy Corp., Refinancing Term Loan,	916 997	896,991 935,700
nergy Equipment & Services 0.3% ynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 IEG Energy Corp., Refinancing Term Loan,		935,700
nergy Equipment & Services 0.3% ynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 IEG Energy Corp., Refinancing Term Loan, 75%, 3/31/20		
nergy Equipment & Services 0.3% ynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 IEG Energy Corp., Refinancing Term Loan, 75%, 3/31/20 ood & Staples Retailing 0.5%		935,700
nergy Equipment & Services 0.3% ynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 IEG Energy Corp., Refinancing Term Loan, 75%, 3/31/20 ood & Staples Retailing 0.5% fostess Brands LLC:		935,700
Energy Equipment & Services 0.3% Dynegy Holdings, Inc., Term Loan B2, 4.00%, 4/23/20 HEG Energy Corp., Refinancing Term Loan, .75%, 3/31/20 Food & Staples Retailing 0.5% Iostess Brands LLC: st Lien Term Loan, 4.50%, 8/03/22 nd Lien Term Loan, 8.50%, 8/03/23	997	935,700 1,832,691

#### Explanation of Responses:

240	240,701
344	342,580
1,049	1,038,898
	3,195,353
768	765,163
551	547,651
571	568,734
714	711,797
438	433,081
	344 1,049 768 551 571 714

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

		Par	
Floating Rate Loan Interests (c)		(000)	Value
Food Products (continued)			
Reddy Ice Corp.:			
st Lien Term Loan, 6.75%, 5/01/19	USD	654	\$ 538,089
nd Lien Term Loan, 10.75%, 11/01/19		1,380	828,000
			4,392,515
lealth Care Equipment & Supplies 1.4%		000	077 150
lere, Inc., 2015 Term Loan B, 4.25%, 6/18/22		889	877,158
uris Luxembourg III Sarl, Term Loan B4, 25%, 1/15/22		550	545,875
apsugel Holdings US, Inc., Term Loan B,		7(0	7(1.1(0)
.50%, 8/01/18		769	764,469
DJO Finance LLC, 2015 Term Loan, 4.25%, 6/08/20		1,157	1,129,133
iill-Rom Holdings, Inc., Term Loan B, 3.50%, 9/08/22		975	972,358
isis Healthcare LLC, Term Loan B2, 1.00%, 5/03/18		443	436,537
nmucor, Inc., Refinancing Term Loan B2, .00%, 8/17/18		1,025	986,649
eonardo Acquisition Corp., Term Loan, 25%, 1/31/21		575	565,898
fillennium Health LLC, Term Loan B,			
.25%, 4/16/21 (a)(b)		851	340,454
lational Vision, Inc., 1st Lien Term Loan, .00%, 3/12/21		1,187	1,154,520
ortho-Clinical Diagnostics, Inc., Term Loan B, .75%, 6/30/21		721	675,809
<i>1570</i> , 0750721		721	075,809
			8,448,860
ealth Care Providers & Services 2.4%			
cadia Healthcare Co., Inc., Term Loan B,			
25%, 2/11/22		236	236,609
ir Medical Group Holdings, Inc., Term Loan B,			
50%, 4/28/22		198	193,789
msurg Corp., 1st Lien Term Loan B, 3.50%, 7/16/21		904	896,012
HG Healthcare Services, Inc., Term Loan,			
25%, 11/19/19		803	791,616
ommunity Health Systems, Inc.:			
erm Loan F, 3.48%, 12/31/18		570	558,765
erm Loan G, 3.75%, 12/31/19		1,126	1,100,642
erm Loan H, 4.00%, 1/27/21		617	606,594
uro Health Services LLC, 2015 1st Lien Term Loan, 6.50%, 2/07/22		796	792,522
aVita HealthCare Partners, Inc., Term Loan B, 50%, 6/24/21		2,061	2,049,561
		Par	
loating Rate Loan Interests (c)		(000)	Value
ealth Care Providers & Services (continued)			
nvision Healthcare Corp., Term Loan:			
25%, 5/25/18	USD	440	\$ 438,566
13%, 7/01/22 (d)		125	120,000
2, 3.88%, 10/28/22 enesis HealthCare Corp., Term Loan B,		355	352,891
0.00%, 12/04/17		888	896,457
CA, Inc., Term Loan B5, 2.98%, 3/31/17 PH Acquisition Holdings LLC, Term Loan,		600	599,400
75%, 3/31/21		629	611,162
terigenics-Nordion Holdings LLC, 2015 Term Loan B, 4.25%, 5/15/22		975	957,938
urgery Center Holdings, Inc., 1st Lien Term Loan, 5.25%, 11/03/20		402	398,840
Irgical Care Affiliates, Inc., Term Loan B,			570,010
25%, 3/17/22		719	713,260
eam Health, Inc., Term Loan B, 1.00%, 11/06/22		1,000	992,500
.S. Renal Care, Inc.:			
013 Term Loan, 4.25%, 7/03/19		738	734,766

2015 Term Loan B, 1.00%, 11/06/22	465	461,513
	100	101,010
		14,503,403
Health Care Technology 0.1%		14,505,405
IMS Health, Inc., Term Loan, 3.50%, 3/17/21	700	691,873
Hotels, Restaurants & Leisure 2.4%		
Amaya Holdings BV:		
1st Lien Term Loan, 5.00%, 8/01/21	538	514,673
2nd Lien Term Loan, 8.00%, 8/01/22	346	341,428
Boyd Gaming Corp., Term Loan B, 4.00%, 8/14/20	429	426,602
Bronco Midstream Funding LLC, Term Loan B, 5.00%, 8/15/20	1,135	1,027,301
Burger King Newco Unlimited Liability Co., 2015		
Term Loan B, 3.75%, 12/12/21	1,234	1,225,643
Caesars Entertainment Resort Properties LLC,		
Term Loan B, 7.00%, 10/11/20	2,357	2,199,653
CCM Merger, Inc., Term Loan B, 4.50%, 8/08/21	699	694,687
Eldorado Resorts LLC, Term Loan B, 4.25%, 7/13/22	574	569,978

BLACKROCK LIMITED DURATION INCOME TRUST

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

	I	Par	
Floating Rate Loan Interests (c)	(	000)	Value
Iotels, Restaurants & Leisure (continued)	``	,	
Iilton Worldwide Finance LLC, Term Loan B2, 3.50%, 10/26/20	USD	480	\$ 477,607
ntrawest ULC, Term Loan, 4.75%, 12/09/20		604	602,352
a Quinta Intermediate Holdings LLC, Term			
oan B, 3.75%, 4/14/21		1,548	1,517,609
AGM Resorts International, Term Loan B,			
.50%, 12/20/19		1,056	1,049,339
innacle Entertainment, Inc., Term Loan B2, .75%, 8/13/20		290	289,460
RHP Hotel Properties LP, Term Loan B, 3.50%, 1/15/21		550	546,563
Sabre, Inc.:			
ncremental Term Loan, 4.00%, 2/19/19		392	389,307
Yerm Loan B, 4.00%, 2/19/19		554	549,824
cientific Games International, Inc., 014 Term Loan B1, 6.00%, 10/18/20		759	702,650
Station Casinos LLC, Term Loan B,			
.25%, 3/02/20		1,392	1,380,534
			14,505,210
Iousehold Durables 0.1%			
arden Corp., 2015 Term Loan B2, .98%, 7/30/22		500	499,195
Iousehold Products 0.3%			
Bass Pro Group LLC, 2015 Term Loan, .00%, 6/05/20		636	595,507
pectrum Brands, Inc., Term Loan, .50%, 6/23/22		1,121	1,118,981
ndependent Power and Renewable Electricity Producers 0.8%			1,714,488
Calpine Corp.:			
Perm Loan B5, 3.50%, 5/27/22		1,464	1,423,816
Cerm Loan B6, 1.00%, 1/13/23		275	272,250
Energy Future Intermediate Holding Co. LLC, DIP Term Loan, 4.25%, 6/19/16		1,313	1,307,802
Franite Acquisition, Inc.:			
Yerm Loan B, 5.00%, 12/19/21		1,108	1,030,047
Yerm Loan C, 5.00%, 12/19/21		49	45,665
JRG Energy, Inc., Refinancing Term Loan B, 2.75%, 7/02/18		600	584,796
			4,664,376
		Par	
loating Rate Loan Interests (c)		(000)	Value
ndustrial Conglomerates 0.0%			
equa Corp., Term Loan B, 5.25%, 6/19/17	USD	276	\$ 199,646
nsurance 0.4%			
surion LLC, Term Loan B1, 5.00%, 5/24/19		560	526,934
Cooper Gay Swett & Crawford of Delaware Holding Corp., 1st Lien Term Loan, 5.00%, 4/16/20		922	881,022
edgwick Claims Management Services, Inc.: st Lien Term Loan, 3.75%, 3/01/21		813	786,314
edgwick Claims Management Services, Inc. (continued):			
nd Lien Term Loan, 6.75%, 2/28/22		665	610,689
stowed Software & Samiana 0.40			2,804,959
nternet Software & Services 0.4% Go Daddy Operating Co. LLC, Term Loan B,			
1.25%, 5/13/21		795	791,074
nteractive Data Corp., 2014 Term Loan, .75%, 5/02/21		1,753	1,748,413
			,,

### Explanation of Responses:

		2,539,487
IT Services 1.0%		
Blue Coat Holdings, Inc., 2015 Term Loan,		
4.50%, 5/20/22	1,185	1,150,197
Epicor Software Corp., 1st Lien Term Loan,		
4.75%, 6/01/22	988	968,308
First Data Corp., 2018 Extended Term Loan,		
3.71%, 3/24/18	3,587	3,546,345
Vantiv LLC, 2014 Term Loan B, 3.75%, 6/13/21	802	800,653
		6,465,503
Machinery 0.3%		0,100,000
Mueller Water Products, Inc., Term Loan B, 4.00%, 11/25/21	303	302,525
Rexnord LLC, 1st Lien Term Loan B, 4.00%, 8/21/20	643	627,720
Silver II US Holdings LLC, Term Loan, 4.00%, 12/13/19	795	696,126
		1,626,371
Media 2.8%		
Cengage Learning Acquisitions, Inc.:		
1st Lien Term Loan, 7.00%, 3/31/20	1,494	1,469,610
Term Loan, 0.00%, 7/03/16 (a)(b)	2,005	

BLACKROCK LIMITED DURATION INCOME TRUST

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

Floating Rate Loan Interests (c) Media (continued)		Par (000)	Value
Charter Communications Operating LLC, Term Loan I, 3.50%, 1/24/23	USD	2,585	\$ 2,578,072
Clear Channel Communications, Inc., Term Loan D, 6.98%, 1/30/19	0.02	1,818	1,311,238
Houghton Mifflin Harcourt Publishing Co., 2015 Term Loan B, 4.00%, 5/31/21		1,123	1,075,643
ntelsat Jackson Holdings SA, Term Loan B2, .75%, 6/30/19		649	605,954
Iedia General, Inc., Term Loan B, 4.00%, 7/31/20		568	563,879
eptune Finco Corp., 2015 Term Loan B,		508	505,679
00%, 10/09/22		1,255	1,250,520
umericable U.S. LLC:			
erm Loan B1, 4.50%, 5/21/20		1,098	1,073,521
erm Loan B2, 4.50%, 5/21/20		950	928,742
erm Loan B6, 4.75%, 1/31/23		655	640,675
3A Senior Finance II LLC, Incremental Term			
ban B, 3.25%, 6/10/22		349	344,761
ibune Media Co., Term Loan, 3.75%, 12/27/20		806	800,739
WCC Holding Corp., Term Loan B1, 5.75%, 2/11/20		861	859,780
nivision Communications, Inc., Term Loan C4, 4.00%, 3/01/20	CDD	1,582	1,556,369
irgin Media Investment Holdings Ltd., Term Loan E, 4.25%, 6/30/23	GBP	305	453,572
ideOpenWest Finance LLC, 2015 Term Loan B, 4.50%, 4/01/19 ggo Financing Partnership:	USD	749	728,820
erm Loan B1, 3.50%, 1/15/22		374	365,117
erm Loan B2A, 3.50%, 1/15/22		255	249,045
erm Loan B3, 3.50%, 1/15/22		420	409,588
			15 0/5 /15
Ietals & Mining 0.2%			17,265,645
meriforge Group, Inc., 2nd Lien Term Loan,			
75%, 12/19/20		255	11,156
ovelis, Inc., 2015 Term Loan B, 4.00%, 6/02/22		1,083	1,050,567
			1,061,723
		Par	<b>.</b>
loating Rate Loan Interests (c)		(000)	Value
lultiline Retail 0.8%			
J s Wholesale Club, Inc.: t Lien Term Loan, 4.50%, 9/26/19	USD	015	\$ 707.994
Ind Lien Term Loan, 8.50%, 3/26/20	03D	815 575	\$ 797,884 548,648
ollar Tree, Inc., Term Loan B1, 3.50%, 7/06/22		2,326	2,315,432
udson s Bay Co., 2015 Term Loan B, 4.75%, 9/30/22		376	373,465
eiman Marcus Group, Inc., 2020 Term Loan,		570	575,405
25%, 10/25/20		824	769,586
			4,805,015
il, Gas & Consumable Fuels 0.8%			
ITGO Holding, Inc., 2015 Term Loan B,		_	
50%, 5/12/18		304	304,387
rillships Financing Holding, Inc., Term Loan B1, 6.00%, 3/31/21		514	257,304
P Energy LLC/Everest Acquisition Finance, Inc.,		750	(77 755
erm Loan B3, 3.50%, 5/24/18		752	677,755
ffshore Group Investment Ltd., Term Loan B,		111	20.762
75%, 3/28/19 anda Patriot LLC, Term Loan B1, 6.75%, 12/19/20		111 645	30,763 606,300
ower Buyer LLC, 2nd Lien Term Loan,		043	000,500
25%, 11/06/20		275	262,798
amchully Midstream 3 LLC, Term Loan B,		213	202,798
75%, 10/20/21		997	905,197
eventy Seven Operating LLC, Term Loan B,		771	905,197
75%, 6/25/21		104	80,782
1570, 0125121		104	00,702

### Explanation of Responses:

Southcross Energy Partners LP, 1st Lien Term Loan, 5.25%, 8/04/21	454	381,570
Southcross Holdings Borrower LP, Term Loan B,		
6.00%, 8/04/21	365	251,195
Veresen Midstream Limited Partnership, Term Loan B1, 5.25%, 3/31/22	728	731,064
WTG Holdings III Corp., 1st Lien Term Loan,		
4.75%, 1/15/21	295	291,434
		4,780,549
Personal Products 0.1%		
Prestige Brands, Inc., Term Loan B3, 3.50%, 9/03/21	550	547,250
Prestige Brands, Inc., Term Loan B3, 3.50%, 9/03/21 Pharmaceuticals 1.9%	550	547,250
	550 782	547,250 747,835
Pharmaceuticals 1.9%		
Pharmaceuticals         1.9%           Akorn, Inc., Term Loan B, 6.00%, 4/16/21         100%		

BLACKROCK LIMITED DURATION INCOME TRUST

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### BlackRock Limited Duration Income Trust (BLW)

	Par	
Floating Rate Loan Interests (c)	(000)	Value
Pharmaceuticals (continued)		
Endo Luxembourg Finance Co. I Sarl, 2015 Term Loan B, 3.75%, 9/26/22	USD 1,405	\$ 1,380,412
Grifols Worldwide Operations USA, Inc.,	03D 1,403	\$ 1,300,412
Ferm Loan B, 3.23%, 2/27/21	1,625	1,610,549
Horizon Pharma Holdings USA, Inc., Term Loan B, 4.50%, 5/07/21	159	139,841
aguar Holding Co. II, 2015 Term Loan B, 4.25%, 8/18/22	2,011	1,955,815
LL/Delta Dutch Newco BV, 2014 Incremental		
Ferm Loan, 4.25%, 3/11/21	1,167	1,128,393
Aallinckrodt International Finance SA,	354	220 040
Cerm Loan B, 3.25%, 3/19/21 /aleant Pharmaceuticals International, Inc.:	554	338,848
eries C2 Term Loan B,		
.75%, 12/11/19	478	449,904
eries E Term Loan B, 3.75%, 8/05/20	721	677,440
Cerm Loan B F1, 4.00%, 4/01/22	2,765	2,606,815
Professional Services 1.2%		11,721,852
costa Holdco, Inc., 2015 Term Loan,		
.25%, 9/26/21	499	476,717
dvantage Sales & Marketing, Inc.:		
014 1st Lien Term Loan,	(00)	570 (10
.25%, 7/23/21	600	579,648
014 2nd Lien Term Loan, .50%, 7/25/22	605	550.248
mdeon Business Services LLC, Term Loan B2, 3.75%, 11/02/18	1,052	1,039,706
N Assignment, Inc., 2015 Term Loan,	1,032	1,059,700
.75%, 6/05/22	652	650,175
IRVA Worldwide, Inc., Term Loan,		, i i i i i i i i i i i i i i i i i i i
.50%, 3/27/19	1,016	977,482
terling Infosystems, Inc., 1st Lien Term Loan B, 4.50%, 6/20/22	700	693,441
ransUnion LLC, Term Loan B2, 3.50%, 4/09/21	1,556	1,515,058
ruven Health Analytics, Inc., Term Loan B, 4.50%, 6/06/19	702	685,763
		7,168,238
	Par	· · ·
loating Rate Loan Interests (c)	(000)	Value
Real Estate Investment Trusts (REITs) 0.0%		
Communications Sales & Leasing, Inc., Term Loan B, 5.00%, 10/24/22	USD 254	\$ 234,649
Real Estate Management & Development 0.5%		
SityCenter Holdings LLC, Term Loan B,	941	934,266
TZ US Borrower LLC, 2015 1st Lien Term Loan, 4.25%, 11/04/21	1,012	993,479
ealogy Corp.:	1,012	<u>,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,</u>
xtended Letter of Credit, 2.22%, 10/10/16	47	46,149
erm Loan B, 3.75%, 3/05/20	1,151	1,145,209
		3,119,103
Coad & Rail 0.4%		
Iertz Corp., Term Loan B2, 3.00%, 3/11/18	1,197	1,179,731
toad Infrastructure Investment LLC:	402	177 500
st Lien Term Loan, 4.25%, 3/31/21 nd Lien Term Loan, 7.75%, 9/30/21	492 675	477,580 641,250
nu Lien Term Luan, 1.1570, 9150121	675	041,230
emiconductors & Semiconductor Equipment 1.2%		2,298,561
wago Technologies Cayman Ltd., Term Loan B:		
015, 1.00%, 11/06/22	3,365	3,328,826
.75%, 5/06/21	1,496	1,493,646

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Freescale Semiconductor, Inc.:		
Term Loan B4, 4.25%, 2/28/20	711	709,203
Term Loan B5, 5.00%, 1/15/21	372	371,968
NXP BV, 2015 Term Loan B, 1.00%, 10/30/20	1,704	1,692,865
		7,596,508
Software 1.2%		
GCA Services Group, Inc.:		
2nd Lien Term Loan, 9.25%, 10/22/20	310	303,800
Term Loan B, 4.25%, 11/01/19	253	251,945
Infor US, Inc., Term Loan B5, 3.75%, 6/03/20	865	823,611
Informatica Corp., Term Loan, 4.50%, 8/05/22	900	873,801
IQOR US, Inc., Term Loan B, 6.00%, 4/01/21	517	407,750

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

### BlackRock Limited Duration Income Trust (BLW)

Toating Rate Loan Interests (c)		Par (000)	Value
oftware (continued)			
Kronos, Inc.:	USD	((7	¢ (72.001
nd Lien Term Loan, 9.75%, 4/30/20 nitial Incremental Term Loan,	USD	667	\$ 673,201
.50%, 10/30/19		500	496,665
Aitchell International, Inc.:		500	490,005
st Lien Term Loan, 4.50%, 10/12/20		615	601,886
nd Lien Term Loan, 8.50%, 10/11/21		600	587,250
ophia LP, 2015 Term Loan B, 4.75%, 9/30/22		360	356,342
S&C Technologies, Inc.:		500	550,542
015 Term Loan B1, 3.75%, 7/08/22		1,575	1,567,819
015 Term Loan B2, 3.75%, 7/08/22		237	235,626
ibco Software, Inc., Term Loan B, 6.50%, 12/04/20		64	58,641
beo Software, inc., refin Loan D, 0.50%, 12/04/20		04	56,041
pagialty Datail 0.8%			7,238,337
pecialty Retail 0.8%			
ncremental 2014 Term Loan B2,			
00%, 1/28/20		688	681,648
erm Loan B, 3.75%, 1/28/20		598	592,265
arty City Holdings, Inc., 2015 Term Loan B,		590	592,205
25%, 8/19/22		1,220	1,189,805
etco Animal Supplies, Inc., Term Loan, 4.00%, 11/24/17		881	878,873
etSmart, Inc., Term Loan B, 4.25%, 3/11/22		1,377	1,350,889
cisinari, inc., renn Loan D, 4.25%, 3/11/22		1,377	1,550,889
la hustani Hautania Stance & Devisional (1.20)			4,693,480
echnology Hardware, Storage & Peripherals 0.2%			
ell International LLC, Term Loan B2,		007	001 (10
00%, 4/29/20		997	991,618
extiles, Apparel & Luxury Goods 0.1%		(20	502.007
scend Performance Materials LLC, Term Loan B, 6.75%, 4/10/18		630	583,097
hrifts & Mortgage Finance 0.1%			
G Investment Holdings LLC, Term Loan B,		046	0.41.500
.00%, 10/29/21		846	841,582
rading Companies & Distributors 0.2%			
D Supply, Inc., 2015 Term Loan B,		1 200	1 205 500
75%, 8/13/21		1,300	1,285,700
ransportation 0.1%			
ruden Acquisition, Inc., 1st Lien Term Loan,			
75%, 8/18/22		500	481,875
		Par	** •
loating Rate Loan Interests (c)		(000)	Value
ransportation Infrastructure 0.1%		550	¢ 500 550
enn Products Terminals LLC, Term Loan B, 4.75%, 4/13/22	USD	550	\$ 508,750
Vireless Telecommunication Services 0.5%		202	
ightsquared LP, Term Loan B, 0.00%, 1/01/16		382	591,547
TS Buyer LLC, 1st Lien Term Loan, 00%, 4/13/20		1,515	1,485,292
-Mobile USA, Inc., Term Loan B,		0.55	077.110
.50%, 10/30/22		955	955,449
			3,032,288
otal Floating Rate Loan Interests 34.2%			209,895,195

Foreign Agency Obligations			
Cyprus Government International Bond,			
4.63%, 2/03/20 (d)	EUR	2,600	2,956,243
Iceland Government International Bond:			
4.88%, 6/16/16	USD	187	190.735

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5.88%, 5/11/22	3,030	3,453,209
Portugal Government International Bond, 5.13%, 10/15/24 (d)	4,680	4,810,947
Total Foreign Agency Obligations 1.9%		11,411,134

Non-Agency Mortgage-Backed Securities		
Collateralized Mortgage Obligations 2.2%		
Countrywide Alternative Loan Trust,		
Series 2005-54CB, Class 3A4,		
5.50%, 11/25/35	4,061	3,849,544
Countrywide Home Loan Mortgage		
Pass-Through Trust:		
Series 2005-17, Class 1A6,		
5.50%, 9/25/35	880	866,316
Series 2006-17, Class A2,		
6.00%, 12/25/36	2,130	1,958,157
Series 2007-HY5, Class 3A1,		
4.67%, 9/25/37 (c)	1,527	1,398,076
GSR Mortgage Loan Trust, Series 2005-AR5, Class 2A3, 2.76%, 10/25/35 (c)	1,434	1,270,132
Hilton USA Trust, Series 2013-HLT,		
Class EFX, 4.60%, 11/05/30 (c)(d)	4,162	4,178,481
		13,520,706
		15,520,700

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

### BlackRock Limited Duration Income Trust (BLW)

Non-Agency Mortgage-Backed Securities		Par (000)	Value
Commercial Mortgage-Backed Securities 11.3%		Ì, Í	
Banc of America Commercial Mortgage Trust,			
Series 2007-4, Class A4,			
5.93%, 2/10/51 (c)	USD	1,492	\$ 1,569,388
Banc of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2015-200P,			
Class C, 3.72%, 4/14/33 (c)(d)		5,310	5,215,939
Citigroup Commercial Mortgage Trust  Series 2015-SSHP, Class D, 3.25%, 9/15/17 (c)(d)		2,825	2,775,317
Commercial Mortgage Pass- Through			
Certificates (c)(d): Series 2013-LC13, Class D, 5.21%, 8/10/46		3,530	3,380,965
Series 2013-DC13, Class D, 3.21%, 010/40 Series 2014-KYO, Class F, 3.70%, 6/11/27		1,355	1,338,177
Commercial Mortgage Pass- Through		1,555	1,550,177
Certificates (c)(d) (continued):			
Series 2014-PAT, Class E, 3.35%, 8/13/27		1,000	989,413
Series 2014-PAT, Class F, 2.64%, 8/13/27		2,000	1,915,053
Commercial Mortgage Trust:			
Series 2013-LC6, Class B, 3.74%, 1/10/46		1,110	1,134,439
Series 2013-LC6, Class D, 4.43%, 1/10/46 (c)(d)		1,330	1,252,889
Series 2015-3BP, Class A, 3.18%, 2/10/35 (d)		5,930	5,867,688
Series 2015-CR22, Class B, 3.93%, 3/10/48		5,000	5,029,104
Core Industrial Trust, Series 2015- TEXW, Class D, 3.98%, 2/10/34 (c)(d)		3,615	3,555,593
Credit Suisse Commercial Mortgage Trust, Series 2006-C5, Class AM, 5.34%, 12/15/39		1,850	1,909,368
Credit Suisse Mortgage Capital Certificates (c):			
Series 2007-C2, Class A2, 5.45%, 1/15/49		5	5,002
Series 2007-C5, Class AAB, 5.62%, 9/15/40		529	540,475
CSAIL Commercial Mortgage Trust, Series 2015-C1, Class B, 4.04%, 4/15/50		890	903,295
GAHR Commercial Mortgage Trust,			
Series 2015-NRF (c)(d): Class DFX, 3.49%, 12/15/19		4,830	4,680,945
Class GFX, 3.49%, 12/15/19		2,500	2,296,001
Class OFA, 5.4970, 12/15/19		Par	2,290,001
Non-Agency Mortgage-Backed Securities		(000)	Value
Commercial Mortgage-Backed Securities (continued)		(000)	, urue
Goldman Sachs Mortgage Securities Trust, Series 2014- GSFL, Class D, 4.10%, 7/15/31 (c)(d)	USD	1,140	\$ 1,132,131
Greenwich Capital Commercial Funding Corp., Series 2006- GG7, Class AM, 6.02%, 7/10/38 (c)		1,610	1,632,966
GS Mortgage Securities Corp. II, Series 2013-GC10, Class B, 3.68%, 2/10/46 (d)		1,995	2,003,139
JPMBB Commercial Mortgage Securities Trust, Series 2013- C15, Class D, 5.25%, 11/15/45 (c)(d)		1,400	1,345,520
JPMorgan Chase Commercial Mortgage Securities Corp.:			
Series 2004-LN2, Class A2, 5.12%, 7/15/41		71	70,888
Series 2007-CB19, Class A4,			
5.88%, 2/12/49 (c)		2,127	2,210,779
Series 2012-LC9, Class XA,		14.262	1 110 077
2.02%, 12/15/47 (c)		14,362	1,118,866
JPMorgan Chase Commercial Mortgage Securities Trust, Series 2007-CB18, Class A4, 5.44%, 6/12/47 LB-UBS Commercial Mortgage Trust (c):		1,979	2,036,424
Series 2007-C2, Class AM, 5.49%, 2/15/40		2,500	2,585,958
Series 2007-C2, Class A4, 5.86%, 7/15/40		3,719	3,841,590
Merrill Lynch Mortgage Trust, Series 2007-C1, Class A1A, 6.03%, 6/12/50 (c)		1,376	1,423,376
Talisman Finance PLC, Series 6, Class A, 0.13%, 10/22/16 (c)	EUR	37	39,181
Wachovia Bank Commercial Mortgage Trust, Series 2007- C33, Class A4, 6.15%, 2/15/51 (c)	USD	1,926	1,999,773
WF-RBS Commercial Mortgage Trust:		-,. =0	-,,,,,,,,
Series 2012-C8, Class B, 4.31%, 8/15/45		1,085	1,135,087
Series 2012-C8, Class C, 5.04%, 8/15/45 (c)		1,395	1,466,054
Series 2014-C20, Class XA,			
1.37%, 5/15/47 (c)		14,712	972,015
			69,372,798
			0,512,190

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BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

### BlackRock Limited Duration Income Trust (BLW)

		Par	
Non-Agency Mortgage-Backed Securities Interest Only Commercial Mortgage-Backed Securities 0.2%		(000)	Value
Commercial Mortgage Loan Trust, Series 2015-LC21, Class XA, 1.03%, 7/10/48 (c) Total Non-Agency Mortgage-Backed Securities 13.7%	USD	16,230	\$ 852,797 83,746,301

	Beneficial	
	Interest	
Other Interests (k) Auto Components 0.0%	(000)	
Lear Corp. Escrow, 0.00%	1,000	8,750
Construction Materials 0.0% USI Senior Holdings, 0.00%	6	135,533
Total Other Interests 0.0%		144,283

#### **Preferred Securities**

rreterred Securities		Par	
Capital Trusts		(000)	
Banks 0.9%			
Bank of America Corp., Series AA,			
6.10% (c)(e)(i)		1,241	1,247,981
Citigroup, Inc., 5.95% (c)(e)(i)		1,370	1,347,737
Wells Fargo & Co., Series S, 5.90% (c)(e)(i)		3,000	3,056,250
			5,651,968
Capital Markets 0.7%			
Credit Suisse Group AG, 6.25% (c)(d)(e)(i)		1,445	1,440,376
Morgan Stanley, Series H, 5.45% (c)(e)(i)		1,426	1,404,610
State Street Corp., Series F, 5.25% (c)(e)(i)		1,625	1,633,044
			4,478,030
Consumer Finance 0.5%			
Capital One Financial Corp., Series E, 5.55% (c)(e)(i)		3,000	3,022,500
Diversified Financial Services 4.4%			
Bank of America Corp., Series U, 5.20% (c)(e)(i)		1,250	1,169,525
Bank of America Corp., Series X, 6.25% (c)(e)(i)		1,929	1,957,356
Citigroup, Inc., 5.90% (c)(e)(i)		5,000	4,931,250
Citigroup, Inc., Series R, 6.13% (c)(i)		1,575	1,599,609
		Par	
Capital Trusts		(000)	Value
Diversified Financial Services (continued)			
Goldman Sachs Group, Inc., Series M,			
5.38% (c)(e)(i)	USD	1,730	\$ 1,727,838
JPMorgan Chase & Co., Series U, 6.13% (c)(e)(i)		6,690	6,764,794
JPMorgan Chase & Co., Series V, 5.00% (c)(e)(i)		3,000	2,880,000
Macquarie Bank Ltd., 10.25%, 6/20/57 (c)		1,450	1,562,018
Societe Generale SA, 6.00% (c)(d)(e)(i)		4,825	4,561,536
			27,153,926
Insurance 2.4%			
		2,500	2,768,750

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Hartford Financial Services Group, Inc.,		
8.13%, 6/15/68 (c)(e)		
Liberty Mutual Group, Inc., 7.00%, 3/07/67 (c)(d)(e)	1,575	1,496,250
Liberty Mutual Group, Inc., 7.80%, 3/07/87 (d)(e)	1,500	1,755,000
MetLife, Inc., 5.25% (c)(e)(i)	1,600	1,610,000
Prudential Financial, Inc., 5.63%, 6/15/43 (c)(e)	3,250	3,380,000
Voya Financial, Inc., 5.65%, 5/15/53 (c)(e)	3,500	3,526,250
		14,536,250
Total Capital Trusts 8.9%		54,842,674

Preferred Stocks	Shares	
Capital Markets 1.5%		
CF-B L2 (D) LLC, 0.00%	116,870	119,009
Goldman Sachs Group, Inc., Series J, 5.50% (c)(i)	202,526	5,105,680
Morgan Stanley, 6.88% (c)(i)	120,000	3,314,400
SCE Trust III, 5.75% (c)(i)	21,200	592,116
		9,131,205
Consumer Finance 0.0%		
Ally Financial, Inc., Series A, 8.50% (c)(i)	3,610	93,138
Total Preferred Stocks 1.5%		9,224,343

Trust Preferred 0.4%		
Diversified Financial Services 0.4%		
GMAC Capital Trust I, Series 2, 8.13%, 2/15/40	105,753	2,687,155
Total Preferred Securities 10.8%		66,754,172

BLACKROCK LIMITED	DURATION	INCOME TRUST
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NOVEMBER 30, 2015

### BlackRock Limited Duration Income Trust (BLW)

		Par	
U.S. Government Sponsored Agency Securities		(000)	Value
Interest Only Collateralized Mortgage Obligations 0.8%		, í	
Fannie Mae Mortgage-Backed Securities, Series 2012-M9, Class X1, 4.19%, 12/25/17 (c)	USD	15,601	\$ 883,611
Freddie Mac Mortgage-Backed Securities, Class X1 (c):		24.005	2 700 100
Series K042, 1.19%, 12/25/24		34,985	2,709,489
Series K707, 1.68%, 12/25/18		41,735	1,675,429
			5,268,529
Mortgage-Backed Securities 0.6%			0,200,027
Fannie Mae Mortgage-Backed Securities,			
5.00%, 7/1/20 - 8/1/23		3,330	3,497,160
Total U.S. Government Sponsored Agency Securities 1.4%			8,765,689
Warrants 0.0%		Shares	
Software 0.0%			
HMH Holdings/EduMedia (Issued/exercisable 3/09/10, 19 Shares for 1 Warrant, Expires 6	5/22/19, Strike		
Price \$42.27), 0.00% (a)		3,100	20,911
		V	alue
Total Long-Term Investments			
(Cost \$866,114,034) 136.7%		\$ 83	9.015,258
			,,,
Short-Term Securities	Shares		
BlackRock Liquidity Funds, TempFund, Institutional Class, 0.14% (1)(m)	15,973,696	1	5,973,696
Total Short-Term Securities			
(Cost \$15,973,696) 2.6%		1	5,973,696
Options Purchased			
(Cost \$87,816) 0.0%			25,085
Total Investments Before Options Written			
(Cast \$992 175 546*) 120 201		05	5 014 020
(Cost \$882,175,546*) 139.3% Options Written		83	5,014,039
(Premiums Received \$33,890) (0.0)%			(12,220)
Total Investments, Net of Options Written			(,)
, A			
(Cost \$882,141,656) 139.3%		85	5,001,819
Liabilities in Excess of Other Assets (39.3)%			1,011,089)
		(	
Net Assets 100.0%		\$ 61	3,990,730

\* As of November 30, 2015, gross unrealized appreciation and depreciation based on cost for federal income tax purposes were as follows:

Tax cost	\$ 884,510,020
Gross unrealized appreciation	\$ 10,247,231
Gross unrealized depreciation	(39,743,212)

#### Net unrealized depreciation

\$ (29,495,981)

Notes to Schedule of Investments

- (a) Non-income producing security.
- (b) Issuer filed for bankruptcy and/or is in default of interest payments.
- (c) Variable rate security. Rate shown is as of period end.
- (d) 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.
- (e) All or a portion of security has been pledged as collateral in connection with outstanding reverse repurchase agreements.
- (f) Represents a 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.
- (g) Zero-coupon bond.
- (h) Convertible security.
- (i) Security is perpetual in nature and has no stated maturity date.
- (j) When-issued security.
- (k) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.
- During the period ended November 30, 2015, investments in issuers considered to be an affiliate of the Fund for purposes of Section 2(a)(3) of the Investment Company Act of 1940, as amended, were as follows:

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

### BlackRock Limited Duration Income Trust (BLW)

		Net		
Affiliate	Shares Held at August 31, 2015	Activity	Shares Held at November 30, 2015	Incomo
Anniate	August 51, 2015	Activity	November 50, 2015	Income
BlackRock Liquidity Funds, TempFund, Institutional Class	5,757,976	10,215,720	15,973,696	\$ 2,887

(m) Represents the current yield as of period end. Reverse Repurchase Agreements

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>1</sup>	Face Value	Face Value Including Accrued Interest
Barclays Capital, Inc.	0.35%	2/28/14	Open	\$ 3,202,000	\$ 3,222,101
Barclays Capital, Inc.	0.60%	5/18/14	Open	1,244,000	1,255,445
Barclays Capital, Inc.	0.60%	7/02/14	Open	1,288,000	1,298,803
UBS Securities LLC	0.48%	9/22/14	Open	2,610,000	2,625,103
UBS Securities LLC	0.50%	9/22/14	Open	4,400,000	4,426,522
UBS Securities LLC	0.50%	9/22/14	Open	4,071,094	4,095,633
UBS Securities LLC	0.40%	12/18/14	Open	2,857,500	2,868,549
UBS Securities LLC	0.50%	12/18/14	Open	1,234,955	1,240,924
Credit Suisse Securities (USA) LLC	0.45%	12/19/14	Open	1,309,000	1,315,254
Credit Suisse Securities (USA) LLC	0.45%	12/19/14	Open	5,929,000	5,957,327
Deutsche Bank Securities, Inc.	0.60%	1/13/15	Open	1,523,000	1,531,173
HSBC Securities (USA), Inc.	0.40%	3/19/15	Open	1,467,857	1,472,049
HSBC Securities (USA), Inc.	0.40%	3/19/15	Open	3,445,714	3,455,554
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,246,000	1,251,192
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	941,000	944,921
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,541,000	1,547,421
Deutsche Bank Securities, Inc.	0.60%	3/25/15	Open	1,082,000	1,086,508
HSBC Securities (USA), Inc.	0.40%	3/25/15	Open	818,594	820,877
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	525,000	526,965
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	2,478,000	2,487,275
HSBC Securities (USA), Inc.	0.55%	3/30/15	Open	3,487,000	3,500,052
HSBC Securities (USA), Inc.	0.55%	3/31/15	Open	2,857,000	2,867,694
Deutsche Bank Securities, Inc.	0.70%	4/17/15	Open	1,750,000	1,757,758
Deutsche Bank Securities, Inc.	0.70%	4/22/15	Open	1,095,000	1,099,748
Deutsche Bank Securities, Inc.	0.65%	4/23/15	Open	2,148,000	2,156,610
Deutsche Bank Securities, Inc.	0.70%	4/23/15	Open	1,489,000	1,495,428
BNP Paribas Securities Corp.	0.71%	4/28/15	Open	1,315,000	1,319,756
Deutsche Bank Securities, Inc.	0.60%	5/06/15	Open	678,283	680,645
Deutsche Bank Securities, Inc.	0.60%	5/06/15	Open	1,392,000	1,396,849
Credit Suisse Securities (USA) LLC	0.45%	5/14/15	Open	907,156	909,689
Deutsche Bank Securities, Inc.	0.70%	5/21/15	Open	2,696,000	2,706,170
Deutsche Bank Securities, Inc.	0.70%	5/21/15	Open	1,443,000	1,448,443
HSBC Securities (USA), Inc.	0.40%	5/21/15	Open	2,815,625	2,821,694

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

### BlackRock Limited Duration Income Trust (BLW)

Reverse Repurchase Agreements (continued)

	Interest	Trade	Maturity		Face Value Including Accrued
Counterparty	Rate	Date	Date <sup>1</sup>	Face Value	Interest
HSBC Securities (USA), Inc.	0.60%	5/21/15	Open	\$ 6,447,488	\$ 6,468,334
Deutsche Bank Securities, Inc.	0.75%	6/01/15	Open	1,446,000	1,451,513
BNP Paribas Securities Corp.	0.42%	6/12/15	Open	707,000	708,486
Deutsche Bank Securities, Inc.	0.60%	7/01/15	Open	2,764,000	2,771,048
Deutsche Bank Securities, Inc.	0.70%	7/01/15	Open	1,342,000	1,345,992
BNP Paribas Securities Corp.	0.42%	7/09/15	Open	4,110,000	4,116,412
Credit Suisse Securities (USA) LLC	0.45%	7/23/15	Open	1,477,500	1,479,651
Credit Suisse Securities (USA) LLC	(0.25)%	9/09/15	Open	171,000	170,903
Deutsche Bank Securities, Inc.	0.75%	9/09/15	Open	834,000	835,425
Deutsche Bank Securities, Inc.	0.70%	9/09/15	Open	444,000	444,708
Deutsche Bank Securities, Inc.	0.70%	9/09/15	Open	301,000	301,480
Deutsche Bank Securities, Inc.	0.70%	9/09/15	Open	693,000	694,105
Deutsche Bank Securities, Inc.	0.70%	9/09/15	Open	844,000	845,346
Deutsche Bank Securities, Inc.	0.70%	9/09/15	Open	435,000	435,694
Deutsche Bank Securities, Inc.	0.70%	9/09/15	Open	337,000	337,537
Deutsche Bank Securities, Inc.	0.70%	9/09/15	Open	618,000	618,985
Deutsche Bank Securities, Inc.	0.70%	9/09/15	Open	730,000	731,164
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,405,000	1,406,920
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	358,000	358,489
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	512,000	512,700
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	127,000	127,174
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,590,000	1,592,173
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	989,000	990,352
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	135,000	135,184
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	636,000	636,869
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	648,000	648,886
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,961,000	1,963,680
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	495,000	495,676
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,609,000	1,611,199
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	453,000	453,619
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	403,000	403,551
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	300,000	300,410
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,384,000	1,385,891
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	907,000	908,240
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	684,000	684,935
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,045,000	1,046,428
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	893,000	894,220
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,135,000	1,136,551
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	562,000	562,768
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,302,000	1,303,779
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	884,000	885,208
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,061,000	1,062,450
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	527,000	527,720
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	1,561,000	1,563,133
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	455,000	455,622
Deutsche Bank Securities, Inc.	0.60%	9/09/15	Open	697,000	697,953
RBC Capital Markets LLC	(1.00)%	9/09/15	Open	225,000	224,487
RBC Capital Markets LLC	0.39%	9/09/15	Open	384,000	384,341
RBC Capital Markets LLC	0.50%	9/09/15	Open	338,000	338,385
RBC Capital Markets LLC	0.50%	9/09/15	Open	100,000	100,114

BLACKROCK LIMITED DURATION INCOME TRUST

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### BlackRock Limited Duration Income Trust (BLW)

Reverse Repurchase Agreements (continued)

Counterparty	Interest Rate	Trade Date	Maturity Date <sup>1</sup>	Face Value	Face Value Including Accrued Interest
RBC Capital Markets LLC	0.50%	9/09/15	Open	\$ 437,000	\$ 437,498
RBC Capital Markets LLC	0.50%	9/09/15	Open	83,000	83,095
RBC Capital Markets LLC	0.65%	9/09/15	Open	451,000	451,668
RBC Capital Markets LLC	0.65%	9/09/15	Open	1,593,000	1,595,359
RBC Capital Markets LLC	0.65%	9/09/15	Open	518,000	518,767
RBC Capital Markets LLC	0.65%	9/09/15	Open	368,000	368,545
RBC Capital Markets LLC	0.65%	9/09/15	Open	405,000	405,600
RBC Capital Markets LLC	0.65%	9/09/15	Open	403,000	411,609
RBC Capital Markets LLC	0.65%	9/09/15	Open	411,000	424,628
RBC Capital Markets LLC	0.65%	9/09/15	Open	650,000	650,962
	0.65%	9/09/15			
RBC Capital Markets LLC RBC Capital Markets LLC	0.65%	9/09/13	Open Open	1,475,000 550,000	1,477,184
1			+		550,814
RBC Capital Markets LLC	0.65% 0.75%	9/09/15	Open	353,000	353,523
RBC Capital Markets LLC		9/09/15	Open	372,000	372,635
RBC Capital Markets LLC	0.75%	9/09/15	Open	650,000	650,393
RBC Capital Markets LLC	0.75%	9/09/15	Open	716,000	716,433
RBC Capital Markets LLC	0.75%	9/09/15	Open	265,000	265,453
RBC Capital Markets LLC	0.75%	9/09/15	Open	235,000	235,401
RBC Capital Markets LLC	0.75%	9/09/15	Open	590,000	591,008
RBC Capital Markets LLC	0.75%	9/09/15	Open	259,000	259,442
RBC Capital Markets LLC	0.75%	9/09/15	Open	275,000	275,470
RBC Capital Markets LLC	0.75%	9/09/15	Open	283,000	283,483
RBC Capital Markets LLC	0.75%	9/09/15	Open	234,000	234,400
RBC Capital Markets LLC	0.75%	9/09/15	Open	793,000	794,355
RBC Capital Markets LLC	0.75%	9/09/15	Open	457,000	457,781
RBC Capital Markets LLC	0.75%	9/09/15	Open	223,000	223,381
RBC Capital Markets LLC	0.75%	9/09/15	Open	230,000	230,393
RBC Capital Markets LLC	0.75%	9/09/15	Open	417,000	417,712
RBC Capital Markets LLC	0.75%	9/09/15	Open	298,000	298,509
RBC Capital Markets LLC	0.75%	9/09/15	Open	616,000	617,052
RBC Capital Markets LLC	0.75%	9/09/15	Open	383,000	383,654
RBC Capital Markets LLC	0.75%	9/09/15	Open	694,000	695,186
RBC Capital Markets LLC	0.75%	9/09/15	Open	474,000	474,810
RBC Capital Markets LLC	0.75%	9/09/15	Open	666,000	667,138
RBC Capital Markets LLC	0.75%	9/09/15	Open	412,000	412,704
RBC Capital Markets LLC	0.75%	9/09/15	Open	432,000	432,738
RBC Capital Markets LLC	0.75%	9/09/15	Open	245,000	245,419
RBC Capital Markets LLC	0.70%	9/09/15	Open	939,000	940,497
RBC Capital Markets LLC	0.70%	9/09/15	Open	1,198,000	1,199,910
RBC Capital Markets LLC	0.70%	9/09/15	Open	529,000	529,843
RBC Capital Markets LLC	0.75%	9/09/15	Open	302,000	302,516
UBS Securities LLC	0.55%	9/09/15	Open	682,290	683,145
UBS Securities LLC	0.55%	9/09/15	Open	650,228	651,042
UBS Securities LLC	0.55%	9/09/15	Open	463,961	464,542
UBS Securities LLC	0.55%	9/09/15	Open	599,569	600,320
UBS Securities LLC	0.55%	9/09/15	Open	340,783	341,209
UBS Securities LLC	0.55%	9/09/15	Open	620,078	620,854
UBS Securities LLC	0.55%	9/09/15	Open	455,000	455,570
UBS Securities LLC	0.55%	9/09/15	Open	305,575	305,958
UBS Securities LLC	0.45%	9/09/15	Open	891,563	892,476
			_		

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### BlackRock Limited Duration Income Trust (BLW)

Reverse Repurchase Agreements (continued)

	Interest	Trade	Maturity		Face Value Including Accrued
Counterparty	Rate	Date	Date <sup>1</sup>	Face Value	Interest
UBS Securities LLC	0.55%	9/09/15	Open	\$ 2,042,500	\$ 2,045,059
UBS Securities LLC	0.55%	9/09/15	Open	2,097,765	2,100,393
UBS Securities LLC	0.55%	9/09/15	Open	2,034,531	2,037,080
UBS Securities LLC	0.55%	9/09/15	Open	971,919	973,136
UBS Securities LLC	0.55%	9/09/15	Open	1,516,775	1,518,675
UBS Securities LLC	0.60%	9/09/15	Open	742,219	743,233
UBS Securities LLC	0.60%	9/09/15	Open	1,078,313	1,079,786
UBS Securities LLC	0.60%	9/09/15	Open	549,763	550,514
UBS Securities LLC	0.65%	9/09/15	Open	1,056,248	1,057,811
UBS Securities LLC	0.65%	9/09/15	Open	730,800	731,882
UBS Securities LLC	0.65%	9/09/15	Open	706,849	707,895
BNP Paribas Securities Corp.	0.71%	9/10/15	Open	552,000	552,893
BNP Paribas Securities Corp.	0.71%	9/10/15	Open	850,000	851,375
BNP Paribas Securities Corp.	0.71%	9/10/15	Open	317,000	317,513
BNP Paribas Securities Corp.	0.71%	9/10/15	Open	751,000	752,215
Deutsche Bank Securities, Inc.	0.60%	9/10/15	Open	934,765	936,043
RBC Capital Markets LLC	0.39%	9/14/15	Open	2,112,000	2,113,762
RBC Capital Markets LLC	0.39%	9/14/15	Open	1,671,250	1,672,644
RBC Capital Markets LLC	0.39%	9/14/15	Open	1,429,575	1,430,768
RBC Capital Markets LLC	0.50%	9/14/15	Open	2,194,625	2,196,972
Deutsche Bank Securities, Inc.	0.75%	10/01/15	Open	625,000	625,781
RBC Capital Markets LLC	0.75%	10/01/15	Open	271,119	271,463
Deutsche Bank Securities, Inc.	0.75%	10/05/15	Open	73,000	73,087
RBC Capital Markets LLC	0.70%	10/08/15	Open	779,960	780,779
Deutsche Bank Securities, Inc.	0.70%	10/22/15	Open	572,000	572,445
RBC Capital Markets LLC	0.39%	10/22/15	Open	211,250	211,342
UBS Securities LLC	0.65%	10/22/15	Open	200,143	200,287
RBC Capital Markets LLC	0.39%	10/23/15	Open	1,186,000	1,186,450
RBC Capital Markets LLC	0.39%	10/23/15	Open	2,306,000	2,306,899
RBC Capital Markets LLC	0.39%	10/23/15	Open	1,711,000	1,711,649
RBC Capital Markets LLC	0.39%	10/23/15	Open	664,000	664,252
Deutsche Bank Securities, Inc.	0.60%	10/27/15	Open	554,000	554,323
Barclays Capital, Inc.	(3.75)%	10/29/15	Open	63,325	63,107
Citigroup Global Markets, Inc.	(5.50)%	10/29/15	Open	67,000	66,662
Deutsche Bank Securities, Inc.	0.60%	10/29/15	Open	610,245	610,570
Deutsche Bank Securities, Inc.	0.60%	10/29/15	Open	225,706	225,827
Deutsche Bank Securities, Inc.	(5.00)%	10/29/15	Open	41,875	41,683
RBC Capital Markets LLC	0.65%	10/29/15	Open	361,050	361,259
RBC Capital Markets LLC	0.65%	10/29/15	Open	235,755	235,891
UBS Securities LLC	0.55%	10/29/15	Open	422,119	422,325
RBC Capital Markets LLC	0.75%	10/29/15	Open	477,950	478,269
RBC Capital Markets LLC	0.75%	10/29/15	Open	220,000	220,147
RBC Capital Markets LLC	0.75%	10/30/15	Open	250,800	250,967
RBC Capital Markets LLC	0.75%	10/30/15	Open	195,130	195,260
RBC Capital Markets LLC	0.39%	10/30/15	Open	407,000	407,128
RBC Capital Markets LLC	0.39%	10/30/15	Open	619,000	619,194
RBC Capital Markets LLC	0.39%	10/30/15	Open	237,000	237,074
RBC Capital Markets LLC	0.39%	10/30/15	Open	337,000	337,106
RBC Capital Markets LLC	0.70%	10/30/15	Open	967,000	967,545
RBC Capital Markets LLC	0.70%	10/30/15	Open	775,000	775,437

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### BlackRock Limited Duration Income Trust (BLW)

Reverse Repurchase Agreements (continued)

	Interest	Trade	Maturity		Face Value Including Accrued
Counterparty	Rate	Date	Date <sup>1</sup>	Face Value	Interest
RBC Capital Markets LLC	0.70%	10/30/15	Open	\$ 1,178,000	\$ 1,178,664
RBC Capital Markets LLC	0.70%	10/30/15	Open	1,082,000	1,082,610
RBC Capital Markets LLC	0.70%	10/30/15	Open	719,000	719,405
RBC Capital Markets LLC	0.70%	10/30/15	Open	710,000	710,400
RBC Capital Markets LLC	0.70%	10/30/15	Open	970,000	970,547
Deutsche Bank Securities, Inc.	0.75%	11/02/15	Open	894,000	894,540
UBS Securities LLC	0.55%	11/02/15	Open	1,188,090	1,188,616
UBS Securities LLC	0.65%	11/04/15	Open	1,109,820	1,110,361
RBC Capital Markets LLC	0.65%	11/10/15	Open	1,262,635	1,263,501
RBC Capital Markets LLC	0.70%	11/12/15	Open	1,042,930	1,043,315
RBC Capital Markets LLC	0.70%	11/18/15	Open	817,000	817,191
RBC Capital Markets LLC	0.75%	11/18/15	Open	2,510,400	2,511,028
RBC Capital Markets LLC	0.70%	11/18/15	Open	717,400	717,567
RBC Capital Markets LLC	0.70%	11/18/15	Open	728,525	728,525
RBC Capital Markets LLC	0.70%	11/18/15	Open	530,585	530,709
RBC Capital Markets LLC	0.70%	11/18/15	Open	822,768	822,959
Deutsche Bank Securities, Inc.	0.03%	11/20/15	Open	9,311,625	9,311,687
Barclays Capital, Inc.	(3.75)%	11/23/15	Open	57,375	57,333
Barclays Capital, Inc.	0.60%	11/23/15	Open	888,375	888,479
Barclays Capital, Inc.	(3.00)%	11/23/15	Open	583,894	583,553
Barclays Capital, Inc.	0.60%	11/23/15	Open	478,125	478,181
Barclays Capital, Inc.	0.60%	11/23/15	Open	701,081	701,163
Barclays Capital, Inc.	(1.25)%	11/23/15	Open	77,855	77,836
Deutsche Bank Securities, Inc.	0.60%	11/23/15	Open	3,029,333	3,029,687
Deutsche Bank Securities, Inc.	0.60%	11/23/15	Open	1,923,491	1,923,715
Deutsche Bank Securities, Inc.	0.80%	11/23/15	Open	600,000	600,093
Deutsche Bank Securities, Inc.	0.80%	11/23/15	Open	681,000	681,106
Deutsche Bank Securities, Inc.	0.80%	11/23/15	Open	615,000	615,096
Deutsche Bank Securities, Inc.	0.80%	11/23/15	Open	648,000	648,101
Deutsche Bank Securities, Inc.	0.80%	11/23/15	Open	570,000	570,089
Deutsche Bank Securities, Inc.	0.80%	11/23/15	Open	594,000	594,092
Deutsche Bank Securities, Inc.	0.80%	11/23/15	Open	255,000	255,040
Deutsche Bank Securities, Inc.	0.80%	11/23/15	Open	1,533,000	1,533,238
HSBC Securities (USA), Inc.	0.40%	11/24/15	Open	2,303,000	2,303,179
HSBC Securities (USA), Inc.	0.40%	11/24/15	Open	349,000	349,027
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	1,598,000	1,598,171
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	2,029,000	2,029,217
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	635,000	635,068
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	596,000	596,064
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	346,000	346,037
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	310,000	310,033
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	730,000	730,078
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	1,115,000	1,115,119
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	165,000	165,018
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	464,000	464,050
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	681,000	681,073
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	526,000	526,056
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	2,465,000	2,465,264
HSBC Securities (USA), Inc.	0.55%	11/24/15	Open	536,000	536,057
HSBC Securities (USA), Inc.	0.60%	11/24/15	Open	802,000	802,094

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

### BlackRock Limited Duration Income Trust (BLW)

Reverse Repurchase Agreements (continued)

	Interest	Trade	Maturity		Face Value Including Accrued
Counterparty	Rate	Date	Date <sup>1</sup>	Face Value	Interest
HSBC Securities (USA), Inc.	0.60%	11/24/15	Open	\$ 586,000	\$ 586,068
HSBC Securities (USA), Inc.	0.60%	11/24/15	Open	530,000	530,062
HSBC Securities (USA), Inc.	0.60%	11/24/15	Open	2,572,000	2,572,300
HSBC Securities (USA), Inc.	0.60%	11/24/15	Open	1,134,000	1,134,132
HSBC Securities (USA), Inc.	0.60%	11/24/15	Open	531,000	531,062
HSBC Securities (USA), Inc.	0.60%	11/24/15	Open	855,000	855,100
HSBC Securities (USA), Inc.	0.60%	11/24/15	Open	353,000	353,041
HSBC Securities (USA), Inc.	0.65%	11/24/15	Open	677,000	677,086
HSBC Securities (USA), Inc.	0.65%	11/24/15	Open	896,000	896,113
HSBC Securities (USA), Inc.	0.65%	11/24/15	Open	157,000	157,020
HSBC Securities (USA), Inc.	0.70%	11/24/15	Open	1,426,000	1,426,194
RBC Capital Markets LLC	0.75%	11/24/15	Open	1,135,200	1,135,342
RBC Capital Markets LLC	0.75%	11/24/15	Open	777,000	777,097
RBC Capital Markets LLC	0.75%	11/24/15	Open	504,175	504,238
RBC Capital Markets LLC	0.75%	11/24/15	Open	689,750	689,836
RBC Capital Markets LLC	0.75%	11/24/15	Open	517,843	517,907
RBC Capital Markets LLC	0.75%	11/24/15	Open	982,770	982,893
RBC Capital Markets LLC	0.75%	11/24/15	Open	390,713	390,761
RBC Capital Markets LLC	0.65%	11/24/15	Open	594,625	594,689
RBC Capital Markets LLC	0.65%	11/24/15	Open	536,000	536,058
RBC Capital Markets LLC	0.65%	11/24/15	Open	503,250	503,305
RBC Capital Markets LLC	0.70%	11/24/15	Open	462,300	462,354
RBC Capital Markets LLC	0.70%	11/24/15	Open	485,280	485,337
RBC Capital Markets LLC	0.70%	11/24/15	Open	510,000	510,060
RBC Capital Markets LLC	0.70%	11/24/15	Open	519,250	519,311
RBC Capital Markets LLC	0.70%	11/24/15	Open	341,780	341,820
RBC Capital Markets LLC	0.70%	11/24/15	Open	612,000	612,071
RBC Capital Markets LLC	0.39%	11/24/15	Open	697,500	697,557
RBC Capital Markets LLC	0.70%	11/27/15	Open	452,800	452,835
Total				\$ 257,582,680	\$ 258,063,644

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

Derivative Financial Instruments Outstanding as of Period End Financial Futures Contracts

Contracts Long (Short)	Issue	Expiration		Notional Value	Unrealized Appreciation (Depreciation)	
(365)	10-Year U.S. Treasury Note	March 2016	USD	46,149,688	\$ (270,175)	
254	2-Year U.S. Treasury Note	March 2016	USD	55,256,906	(29,698)	
8	5-Year U.S. Treasury Note	March 2016	USD	949,438	1,176	
(7)	German Euro BOBL Futures	December 2015	USD	961,682	(7,248)	
(2)	German Euro-Bund Futures	December 2015	USD	334,525	(4,205)	
(4)	Long Gilt Future	March 2016	USD	709,252	(2,535)	
(174)	Long U.S. Treasury Bond	March 2016	USD	26,796,000	(202,011)	
110	Ultra Long U.S. Treasury Bond	March 2016	USD	17,428,125	68,015	

BLACKROCK LIMITED DURATION INCOME TRUST

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### BlackRock Limited Duration Income Trust (BLW)

Unrealized

Forward Foreign Currency Exchange Contracts

#### Currency

					Settlement	Appreciation
Purchas	sed	Curre	ency Sold	Counterparty	Date	(Depreciation)
USD	1,062,973	CAD	1,401,000	UBS AG	12/03/15	\$ 13,900
USD	11,904,083	EUR	10,772,000	Barclays Bank PLC	12/03/15	522,776
USD	6,100,124	EUR	5,520,000	Barclays Bank PLC	12/03/15	267,891
USD	80,511	EUR	74,000	Goldman Sachs International	12/03/15	2,326
USD	107,171	EUR	100,000	Goldman Sachs International	12/03/15	1,515
USD	167,035	EUR	157,000	State Street Bank and Trust Co.	12/03/15	1,155
USD	1,177,442	GBP	767,000	Morgan Stanley & Co. International PLC	12/03/15	22,272
USD	6,353,891	GBP	4,139,000	Morgan Stanley & Co. International PLC	12/03/15	120,189
USD	14,275,146	GBP	9,299,000	Morgan Stanley & Co. International PLC	12/03/15	270,025
AUD	2,170,000	NZD	2,374,000	Goldman Sachs International	12/18/15	7,018
CAD	2,072,862	AUD	2,170,000	Citibank N.A.	12/18/15	(15,859)
GBP	1,010,000	CAD	2,052,538	Goldman Sachs International	12/18/15	(15,715)
GBP	994,459	EUR	1,410,000	Goldman Sachs International	12/18/15	7,408
NZD	2,385,177	AUD	2,170,000	Royal Bank of Scotland PLC	12/18/15	33
USD	1,048,213	CAD	1,401,000	HSBC Bank PLC	1/06/16	(863)
USD	6,013,118	EUR	5,677,000	UBS AG	1/06/16	8,171
USD	11,309,153	EUR	10,677,000	UBS AG	1/06/16	15,368
USD	1,152,471	GBP	767,000	BNP Paribas SA	1/06/16	(2,913)
USD	6,208,619	GBP	4,132,000	BNP Paribas SA	1/06/16	(15,694)
USD	13,898,773	GBP	9,250,000	BNP Paribas SA	1/06/16	(35,134)
Total						\$ 1,174,167

OTC Options Purchased

			Strike				Noti	onal	
	Put/		Expiration			Amount			
Description	Call	Counterparty	Date	Pr	ice	Contracts	Contracts (000)		Value
Marsico Parent Superholdco LLC	Call	Goldman Sachs & Co.	12/21/19	USD	942.86	46			
NZD Currency	Put	Citibank N.A.	1/28/16	JPY	78.25		NZD	3,830	\$ 25,085
Total									\$ 25,085

OTC Options Written

	Put/			Strike Notional			
			Expiration			Amount	
Description	Call	Counterparty	Date	Pr	ice	(000)	Value
NZD Currency	Put	Citibank N.A.	1/28/16	JPY	72.51	NZD 3,830	\$ (4,407)
NZD Currency	Put	Citibank N.A.	1/28/16	JPY	74.28	NZD 3,830	(7,813)
Total							\$ (12,220)

#### BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

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

#### Centrally Cleared Interest Rate Swaps

			Notional	Unrealized Appreciation
Fixed	Floating	Expiration	Amount	
Rate	Rate	Date	(000)	(Depreciation)
$2.54\%^{1}$	3-month LIBOR	9/04/24	USD 18,700	871,821
$2.60\%^2$	3-month LIBOR	9/04/24	USD 18,700	\$ (876,355)
Total				\$ (4,534)

<sup>1</sup> Fund pays the floating rate and receives the fixed rate.

<sup>2</sup> Fund pays the fixed rate and receives the floating rate.

OTC Credit Default Swaps Buy Protection

	Pay			Notional	I	Premiums Paid		
	Fixed		Expiration	Amount	;		Unr	ealized
Issuer/Index	Rate	Counterparty	Date	(000)	Value	(Received)	Depr	eciation
Australia & New Zealand Banking Group Ltd.	1.00%	Deutsche Bank AG	9/20/17	USD 1	\$ (6)	\$6	\$	(12)
Westpac Banking Corp.	1.00%	Deutsche Bank AG	9/20/17	USD 1	(6)	6		(12)
Total					\$ (12)	\$ 12	\$	(24)

OTC Credit Default Swaps Sell Protection

							Premiums			
	Receive				Notic	onal		Paid		
	Fixed		Expiration	Credit	Amo	ount			Unrealized	
Issuer/Index	Rate	Counterparty	Date	Rating <sup>1</sup>	(00	0) <sup>2</sup>	Value	(Received)	Depreciation	
Astaldi SpA	5.00%	Citibank N.A.	12/20/20	B+	EUR	20	\$ (2,001)	\$ (1,741)	\$ (260)	
Markit CMBX North America,	3.00%	Barclays Bank PLC	10/17/57	BBB-	USD	5,000	(531,917)	(531,917)		
Series 8										
Total							\$ (533,918)	\$ (533,658)	\$ (260)	

<sup>1</sup> Using Standard & Poor s rating of the issuer or the underlying securities of the index, as applicable.

<sup>2</sup> The maximum potential amount the Fund may pay should a negative credit event take place as defined under the terms of the agreement.

#### **Portfolio Abbreviations**

ABS Asset-Backed Security

AUD Australian Dollar

CAD Canadian Dollar

CLO Collateralized Loan Obligation

DIP Debtor-In-Possession

EUR Euro

GBP British Pound

JPY Japanese Yen

NZD New Zealand Dollar

# Edgar Filing: WESTLAKE CHEMICAL CORP - Form 4

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

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

OTCOver-the-CounterPIKPayment-In-KindUSDU.S. Dollar

#### Fair Value Hierarchy as of Period End

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

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

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

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

The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3. The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the fair value hierarchy classification is determined based on the lowest level input that is significant to the fair value measurement in its entirety. Add for Non Money Market Funds: The significant unobservable inputs used by the Global Valuation Committee in determining the price for Fair Valued Investments are typically categorized as Level 3.

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

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

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

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

	Level 1	Level 2	Level 3	Total
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities		\$ 79,390,167	\$ 53,681,349	\$ 133,071,516
Common Stocks	\$ 1,221,572		237,359	1,458,931
Corporate Bonds		321,466,722	2,280,404	323,747,126
Floating Rate Loan Interests		192,933,353	16,961,842	209,895,195
Foreign Agency Obligations		11,411,134		11,411,134
Non-Agency Mortgage-Backed Securities		83,746,301		83,746,301
Other Interests			144,283	144,283
Preferred Securities	11,792,489	54,842,674	119,009	66,754,172
U.S. Government Sponsored Agency Securities		8,765,689		8,765,689
Warrants			20,911	20,911
Short-Term Securities	15,973,696			15,973,696
Options Purchased:				
Foreign currency exchange contracts		25,085		25,085
Total	\$ 28,987,757	\$ 752,581,125	\$ 73,445,157	\$ 855,014,039

	Level 1	Level 2	Level 3	Total
Derivative Financial Instruments <sup>1</sup>				
Assets:				
Foreign currency exchange contracts		\$ 1,260,345		\$ 1,260,345
Interest rate contracts	\$ 69,191	871,821		941,012
Liabilities:				
Credit contracts		(284)		(284)
Foreign currency exchange contracts		(98,398)		(98,398)
Interest rate contracts	(515,872)	(876,355)		(1,392,227)
Total	\$ (446,681)	\$ 1,157,129		\$ 710,448

<sup>1</sup> Derivative financial instruments are swaps, financial futures contracts, forward foreign currency exchange contracts and options written. Swaps, financial futures contracts and forward foreign currency exchange contracts are valued at the unrealized appreciation (depreciation) on the instrument and options written are shown at value.

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

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

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

	Level 1	Level 2	Level 3	Total
Assets:				
Cash pledged as collateral for OTC derivatives	\$ 90,000			\$ 90,000
Cash pledged for centrally cleared swaps	1,170			1,170
Cash pledged for financial futures contracts	765,470			765,470
Foreign currency at value	504,648			504,648
Liabilities:				
Bank overdraft		\$ (14,436,635)		(14,436,635)
Reverse repurchase agreements		(258,063,644)		(258,063,644)
Total	\$ 1,361,288	\$ (272,500,279)		\$ (271,138,991)

During the period ended November 30, 2015, 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 period in relation to net assets. The following table is a reconciliation of Level 3 investments for which significant unobservable inputs were used in determining fair value:

	Asset- Backed Securities	Common Stocks	Corporate Bonds	Floating Rate Loan Interests	Other Interests	Warrants	Preferred Stocks	Total
Opening balance, as of August 31, 2015	\$ 57,724,413	\$ 620,087	\$ 2,293,812	\$ 11,940,990	\$ 144,283	\$ 26,648	\$ 112,143	\$ 72,862,376
Transfers into Level 3 <sup>1</sup>				9,507,751				9,507,751
Transfers out of Level 3				(2,599,616)				(2,599,616)
Accrued discounts/premiums	(31,310)		(291)	11,610				(19,991)
Net realized gain (loss)	(175,358)		580	(94,270)				(269,048)
Net change in unrealized appreciation								
(depreciation) <sup>2,3</sup>	(1,160,038)	(382,728)	18,708	(392,548)		(5,737)	1,394	(1,920,949)
Purchases			26,175	2,630,925			5,472	2,662,572
Sales	(2,676,358)		(58,580)	(4,043,000)				(6,777,938)
Closing balance, as of November 30, 2015	\$ 53,681,349	\$ 237,359	\$ 2,280,404	\$ 16,961,842	\$ 144,283	\$ 20,911	\$ 119,009	\$ 73,445,157
Net change in unrealized appreciation (depreciation) on investments still held at								
November 30, 2015 <sup>3</sup>	\$ (1,131,913)	\$ (382,728)	\$ 18,708	\$ (388,532)		\$ (5,737)	\$ 1,394	\$ (1,888,808)

<sup>1</sup> As of August 31, 2015, the Fund used observable inputs in determining the value of certain investments. As of November 30, 2015, 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.

<sup>2</sup> Included in the related net change in unrealized appreciation (depreciation) in the Statement of Operations.

<sup>3</sup> Any difference between net change in unrealized appreciation (depreciation) on investments still held at August 31, 2015 is generally due to investments no longer held or categorized as Level 3 at period end.

#### BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

### BlackRock Limited Duration Income Trust (BLW)

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.

BLACKROCK LIMITED DURATION INCOME TRUST

NOVEMBER 30, 2015

## Item 2 Controls and Procedures

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

Certifications Attached hereto

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

BlackRock Limited Duration Income Trust

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

Date: January 22, 2016

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

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

Date: January 22, 2016

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

Date: January 22, 2016