

BLACKROCK Ltd DURATION INCOME TRUST
Form N-CSRS
May 03, 2019

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

**CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT
COMPANIES**

Investment Company Act file number 811-21349

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

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

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

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

Date of fiscal year end: 08/31/2019

Date of reporting period: 02/28/2019

Item 1 Report to Stockholders

FEBRUARY 28, 2019

SEMI-ANNUAL REPORT (UNAUDITED)

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

BlackRock Limited Duration Income Trust (BLW)

Beginning on January 1, 2021, as permitted by regulations adopted by the Securities and Exchange Commission, paper copies of each Fund's shareholder reports will no longer be sent by mail, unless you specifically request paper copies of the reports from BlackRock or from your financial intermediary, such as a broker-dealer or bank. Instead, the reports will be made available on a website, and you will be notified by mail each time a report is posted and provided with a website link to access the report.

You may elect to receive all future reports in paper free of charge. If you hold accounts directly with BlackRock, you can call Computershare at (800) 699-1236 to request that you continue receiving paper copies of your shareholder reports. If you hold accounts through a financial intermediary, you can follow the instructions included with this disclosure, if applicable, or contact your financial intermediary to request that you continue to receive paper copies of your shareholder reports. Please note that not all financial intermediaries may offer this service. Your election to receive reports in paper will apply to all funds advised by BlackRock Advisors, LLC or its affiliates, or all funds held with your financial intermediary, as applicable.

If you already elected to receive shareholder reports electronically, you will not be affected by this change and you need not take any action. You may elect to receive electronic delivery of shareholder reports and other communications by contacting your financial intermediary, if you hold accounts through a financial intermediary. Please note that not all financial intermediaries may offer this service.

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

The Markets in Review

Dear Shareholder,

In the 12 months ended February 28, 2019, concerns about a variety of political risks and a modest slowdown in global growth led to modest positive returns for the U.S. equity and bond markets. Though the market's appetite for risk remained healthy for most of the reporting period, risk taking declined sharply in late 2018.

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

Volatility in the U.S. equity market spiked in October, as a wide range of risks were brought to bear on markets, ranging from rising interest rates and slowing global growth to heightened trade tensions and political turmoil in several countries, including the United States. These risks manifested in a broad based sell-off in December, leading to the worst December performance on record since 1931.

By comparison, fixed income securities delivered modest positive returns with relatively low volatility. In fixed income markets, short-term U.S. Treasury interest rates rose the fastest, while longer-term rates declined slightly. This led to positive returns for U.S. Treasuries and a substantial flattening of the yield curve. Investment-grade and high-yield corporate bonds also posted positive returns, as the credit fundamentals in corporate markets remained relatively solid.

The U.S. Federal Reserve (the Fed) increased short-term interest rates four times during the reporting period. At its most recent meeting in late January, the Fed left interest rates unchanged and signaled a slower pace of rate hikes in response to the global economic slowdown. Relatively low inflation and modest economic growth give the Fed room to maintain support for the economy until the economic data builds the case for changing interest rates.

Although fears of recession drove equity volatility higher at the end of 2018, we continue to believe the probability of recession in 2019 remains relatively low. Economic growth and global earnings are likely to slow somewhat in 2019 because the tax cut stimulus will be less pronounced, and the Fed's rate hikes in 2018 will gain traction in 2019. We expect profit margins to continue to contract, which tends to happen late in the business cycle.

In addition, trade frictions look more baked into asset prices than a year ago, but markets may be overlooking European political risks. As Brexit moves forward, the U.K. and the European Union may face significant obstacles. Most recently, Britain's Parliament voted to extend the deadline for the separation, as policy makers continue to seek the least disruptive ways to disentangle Europe's second-largest economy from the European Union. Consequently, we are cautious on European equities, as European unity remains tenuous with a history of flare-ups. We continue to prefer to take risk in U.S. and emerging market equities. Within U.S. equities, we believe that companies with high-quality earnings and strong balance sheets offer the most attractive risk/reward trade-off.

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

Sincerely,

Rob Kapito

President, BlackRock Advisors, LLC

Rob Kapito

President, BlackRock Advisors, LLC

Total Returns as of February 28, 2019

	6-month	12-month
U.S. large cap equities (S&P 500® Index)	(3.04)%	4.68%
U.S. small cap equities (Russell 2000® Index)	(8.86)	5.58
International equities (MSCI Europe, Australasia, Far East Index)	(3.58)	(6.04)
Emerging market equities (MSCI Emerging Markets Index)	0.33	(9.89)
3-month Treasury bills (ICE BofAML 3-Month U.S. Treasury Bill Index)	1.10	2.04
U.S. Treasury securities (ICE BofAML 10-Year U.S. Treasury Index)	2.57	4.02
U.S. investment grade bonds (Bloomberg Barclays U.S. Aggregate Bond Index)	1.99	3.17
Tax-exempt municipal bonds (S&P Municipal Bond Index)	2.21	4.03
U.S. high yield bonds (Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index)	2.00	4.31

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

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Fund Summary as of February 28, 2019

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

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

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

Fund Information

Symbol on New York Stock Exchange (NYSE)	FRA
Initial Offering Date	October 31, 2003
Current Distribution Rate on Closing Market Price as of February 28, 2019 (\$12.93) ^(a)	5.99%
Current Monthly Distribution per Common Share ^(b)	\$0.0645
Current Annualized Distribution per Common Share ^(b)	\$0.7740
Economic Leverage as of February 28, 2019 ^(c)	28%

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

^(b) The monthly distribution per Common Share, declared on March 1, 2019, was increased to \$0.0695 per share. The current distribution rate on closing market price, current monthly distribution per Common Share, and current annualized distribution per Common Share do not reflect the new distribution rate. The new distribution rate is not constant and is subject to change in the future.

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

Market Price and Net Asset Value Per Share Summary

	02/28/19	08/31/18	Change	High	Low
Market Price	\$ 12.93	\$ 13.80	(6.30)%	\$ 13.85	\$ 11.63
Net Asset Value	14.55	14.92	(2.48)	14.98	13.75

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

Fund Summary as of February 28, 2019 (continued)

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

Returns for the period ended February 28, 2019 were as follows:

	<i>6-Month Total Returns</i>	<i>Average Annual Total Returns</i>		
		<i>1 Year</i>	<i>3 Years</i>	<i>5 Years</i>
Fund at NAV ^{(a)(b)}	1.03%	3.24%	7.29%	4.63%
Fund at Market Price ^{(a)(b)}	(2.93)	(5.16)	7.87	3.29
S&P/LSTA Leveraged Loan Index^(c)	1.27	3.44	6.69	3.73

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

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

(c) An unmanaged market value-weighted index (the Reference Benchmark) designed to measure the performance of the U.S. leveraged loan market based upon market weightings, spreads and interest payments. Performance results may include adjustments made for financial reporting purposes in accordance with U.S. generally accepted accounting principles.

Past performance is not indicative of future results.

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

What factors influenced performance?

During the period, the largest sector contributors to Fund performance included the technology, health care and consumer cyclical services sectors. By credit rating, the Fund's B-rated and BB-rated positions were the largest contributors. In terms of asset allocation, the strategy's core floating rate loan interest (bank loan) positions were the largest driver of positive return.

Conversely, on a sector basis, oil field services, chemicals and independent energy were the largest detractors. The Fund's other positions detracted from a credit rating perspective, largely represented by bank loan liquid products. Finally, the Fund's strategy for tactical allocations to common equity, high yield corporate bonds and collateralized loan obligations (CLOs) detracted from an asset allocation perspective.

Describe recent portfolio activity.

The Fund maintained its tactical positioning throughout the period, most notably with exposure to high yield cash bonds and CLOs. Similarly, the Fund maintained an allocation to liquid bank loan index products throughout the period, adding to and reducing this exposure as market conditions warranted. Over the period, the Fund trimmed exposure to cable & satellite, wirelines and consumer products while adding to aerospace & defense and pharmaceuticals. From a credit quality standpoint, the portfolio remained concentrated on the B- and BB-rated segments of the bank loan market, while maintaining a much smaller allocation to CCC-rated risk. However, the Fund's strategy reduced this CCC-rated exposure throughout the period.

Derivative usage was modest over the period and included loan index total return swaps, high yield index total return swaps, and options on select equity and credit exchange traded funds. Loan index exposure detracted from performance over the period, while other derivative exposures did not have a meaningful impact on performance.

Describe portfolio positioning at period end.

At period end, the Fund held the majority of its assets in floating rate bank loans. From a sector perspective, the Fund's largest overweight positions at period end included technology, consumer cyclical services and gaming. By contrast, the portfolio remained underweight to retailers, leisure and automotive names on the view that these sectors face fundamental headwinds. In terms of credit rating, the Fund was largely allocated to B- and BB-rated issues. The portfolio had a much smaller allocation to CCC and below-rated issuers with greater downside potential. Largest issuer overweight positions included Infor (US), Inc. (technology), Sedgewick Claims Management Services, Inc. (financial other) and SS&C Technologies (technology). Tactical positioning remains focused on high yield bonds and CLOs as well as bank loan liquid products.

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

Fund Summary as of February 28, 2019 (continued)

BlackRock Floating Rate Income Strategies Fund, Inc.

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

	02/28/19	08/31/18
Floating Rate Loan Interests	93%	94%
Investment Companies	3	(a)
Corporate Bonds	2	3
Short-Term Securities	1	(a)
Asset-Backed Securities	1	3
Common Stocks ^(a)		
Other ^(b)		

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

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

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

	02/28/19	08/31/18
A ^(a)		
BBB/Baa	9%	8%
BB/Ba	35	41
B	50	45
CCC/Caa	2	4
N/R	4	2

(c) For financial reporting purposes, credit quality ratings shown above reflect the highest rating assigned by either S&P Global Ratings (S&P) or Moody's Investors Service (Moody's), if ratings differ. These rating agencies are independent, nationally recognized statistical rating organizations and are widely used.

Investment grade ratings are credit ratings of BBB/Baa or higher. Below investment grade ratings are credit ratings of BB/Ba or lower. Investments designated N/R are not rated by either rating agency. Unrated investments do not necessarily indicate low credit quality. Credit quality ratings are subject to change.

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

Fund Summary as of February 28, 2019

BlackRock Limited Duration Income Trust**Fund Overview**

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

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

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

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

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

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

Fund Information

Symbol on NYSE	BLW
Initial Offering Date	July 30, 2003
Current Distribution Rate on Closing Market Price as of February 28, 2019 (\$14.84) ^(a)	6.43%
Current Monthly Distribution per Common Share ^(b)	\$0.0795
Current Annualized Distribution per Common Share ^(b)	\$0.9540
Economic Leverage as of February 28, 2019 ^(c)	25%

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

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

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

Market Price and Net Asset Value Per Share Summary

	<i>02/28/19</i>	<i>08/31/18</i>	<i>Change</i>	<i>High</i>	<i>Low</i>
Market Price	\$ 14.84	\$ 15.06	(1.46)%	\$ 15.09	\$ 13.00
Net Asset Value	16.54	16.71	(1.02)	16.77	15.57

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

FUND SUMMARY

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Fund Summary as of February 28, 2019 (continued)

BlackRock Limited Duration Income Trust**Performance and Portfolio Management Commentary**

Returns for the period ended February 28, 2019 were as follows:

	Average Annual Total Returns			
	6-Month Total Returns	1 Year	3 Years	5 Years
Fund at NAV ^{(a)(b)}	2.35%	4.72%	9.42%	5.89%
Fund at Market Price ^{(a)(b)}	1.89	3.93	10.00	4.62
Reference Benchmark^(c)	1.79	3.67	6.08	3.32
Bloomberg Barclays U.S. Corporate High Yield 2% Issuer Capped Index^(d)	2.00	4.31	9.80	4.54
S&P/LSTA Leveraged Loan Index^(e)	1.27	3.44	6.69	3.73
BATS S Benchmark^(f)	2.01	3.17	1.81	1.62

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

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

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

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

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

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

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

Past performance is not indicative of future results.

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

What factors influenced performance?

The largest contributors to the Fund's performance over the period were its allocations to floating rate loan interests (bank loans), high yield corporate bonds and asset-backed securities (ABS). The Fund's duration (sensitivity to interest rate changes) and yield curve positioning also contributed to returns.

The largest detractor from the Fund's performance came from exposure to investment grade corporate bonds and mortgage-backed securities (MBS).

Describe recent portfolio activity.

Given the investment adviser's view that both interest rates and the London Inter-bank Offering Rate (LIBOR) (a common reference rate for bank loans) would move higher, the Fund's allocation was rotated to a more defensive posture during the period. The allocation to high yield corporates was reduced by more than 30% during the period, with the proceeds rotated into floating rate bank loans in an effort to protect the Fund from higher funding costs associated with rising LIBOR rates. Consistent with the investment adviser's expectations for rising interest rates, the Fund maintained a relatively short duration profile.

Describe portfolio positioning at period end.

At period end, the Fund maintained a diversified allocation to non-government spread sectors such as high yield corporate bonds, bank loans, investment grade corporate bonds, commercial mortgage-backed securities, ABS, agency and non-agency residential MBS. Additionally, the Fund held emerging market debt and foreign sovereign debt.

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

Fund Summary as of February 28, 2019 (continued)

BlackRock Limited Duration Income Trust

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

	02/28/19	08/31/18
Corporate Bonds	46%	45%
Floating Rate Loan Interests	30	29
Preferred Securities	7	7
Asset-Backed Securities	5	8
U.S. Government Sponsored Agency Securities	4	3
Foreign Agency Obligations	2	3
U.S. Treasury Obligations	2	
Non-Agency Mortgage-Backed Securities	2	5
Investment Companies	1	
Short-Term Securities	1	(a)
Other ^(b)		

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

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

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

	02/28/19	08/31/18
AAA/Aaa	6%	4%
AA/Aa	1	1
A	5	5
BBB/Baa	16	21
BB/Ba	34	31
B	29	27
CCC/Caa	5	6
N/R ^(e)	4	5

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

(d) Excludes Options Purchased, Options Written and Short-Term Securities.

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

The Benefits and Risks of Leveraging

The Funds may utilize leverage to seek to enhance the distribution rate on, and net asset value (NAV) of, their common shares (Common Shares). However, there is no guarantee that these objectives can be achieved in all interest rate environments.

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

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

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

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

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

Under the Investment Company Act of 1940, as amended (the 1940 Act), each Fund is permitted to issue debt up to 33 $\frac{1}{3}$ % of its total managed assets. A Fund may voluntarily elect to limit its leverage to less than the maximum amount permitted under the 1940 Act. In addition, a Fund may also be subject to certain asset coverage, leverage or portfolio composition requirements imposed by its credit facility, which may be more stringent than those imposed by the 1940 Act.

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

Derivative Financial Instruments

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

Schedule of Investments (unaudited)

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

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Shares</i>	<i>Value</i>
Common Stocks 0.2%		
Chemicals 0.0%		
GEO Specialty Chemicals, Inc. ^{(a)(b)}	1,108,709	\$ 210,654
Diversified Financial Services 0.1%		
Kcad Holdings I Ltd. ^{(a)(b)}	309,827,230	594,868
Health Care Management Services 0.0%		
New Millennium HoldCo, Inc. ^(b)	14,906	641
Metals & Mining 0.0%		
Preferred Proppants LLC ^(a)	12,198	30,495
Semiconductors & Semiconductor Equipment 0.0%		
SunPower Corp. ^(b)	1,860	11,997
Software 0.0%		
Avaya Holdings Corp. ^(b)	62	960
Utilities 0.1%		
Texgen LLC ^{(a)(b)}	8,431	324,594
Total Common Stocks 0.2%		
(Cost \$4,368,392)		1,174,209
	<i>Par</i>	
	<i>(000)</i>	
Asset-Backed Securities 1.0%		
Allegro CLO II-S Ltd., Series 2014-1RA, Class B, 4.91%, 10/21/28 ^{(c)(d)}	USD 250	246,668
Ares XXXVR CLO Ltd., Series 2015-35RA, Class C, 4.69%, 07/15/30 ^{(c)(d)}	350	337,227
Cedar Funding II CLO Ltd., Series 2013-1A, Class A1R, (3 mo. LIBOR US + 1.23%), 3.83%, 06/09/30 ^{(c)(e)}	500	498,546
CIFC Funding Ltd., Series 2018-4A, Class B, 4.53%, 10/17/31 ^{(c)(d)}	425	413,796
Golden Tree Loan Management US CLO Ltd., Series 2017-1A, Class C, (3 mo. LIBOR US + 2.20%), 4.96%, 04/20/29 ^{(c)(e)}	250	247,032
Harbor Park CLO Ltd., Series 2018-1A, Class B1, 4.54%, 01/20/31 ^{(c)(d)}	500	498,256
LCM XVIII LP, Series 18A, Class INC, 0.00%, 04/20/31 ^{(c)(d)}	1,250	722,962
LCM XXIV Ltd., Series 24A, Class C, (3 mo. LIBOR US + 2.25%), 5.01%, 03/20/30 ^{(c)(e)}	500	490,002
OZLM XIX Ltd., Series 2017-19A, Class C, 5.89%, 11/22/30 ^{(c)(d)}	250	247,083
Palmer Square CLO Ltd., Series 2018-1A, Class A2, 4.23%, 04/18/31 ^{(c)(d)}	250	244,192

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RR 5 Ltd., Series 2018-5A, Class B, 5.04%, 10/15/31 ^{(c)(d)}	750	734,118
TICP CLO XII Ltd., Series 2018-12A, Class C, 4.81%, 01/15/31 ^{(c)(d)}	250	244,063
Voya CLO Ltd., Series 2014-4A, Class BR2, 4.89%, 07/14/31 ^{(c)(d)}	400	389,682
Total Asset-Backed Securities 1.0% (Cost \$5,690,443)		5,313,627
Corporate Bonds 3.3%		
Aerospace & Defense 0.5%		
TransDigm, Inc., 6.25%, 03/15/26 ^(c)	2,502	2,558,295
Banks 0.0%		
CIT Group, Inc., 5.00%, 08/01/23	135	140,117
	<i>Par</i>	<i>Value</i>
<i>Security</i>	<i>(000)</i>	
Capital Markets 0.3%		
Blackstone CQP Holdco LP ^(c) :		
6.50%, 03/20/21	USD 1,536	\$ 1,534,080
6.00%, 08/18/21	249	246,510
		1,780,590
Chemicals 0.6%		
Chemours Co., 6.63%, 05/15/23	800	830,040
GEO Specialty Chemicals, Inc., 15.24%, 10/18/25 ^(a)	1,984	2,103,891
		2,933,931
Diversified Consumer Services 0.1%		
Prime Security Services Borrower LLC/Prime Finance, Inc., 9.25%, 05/15/23 ^(c)	421	443,945
Electric Utilities 0.0%		
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., 11.50%, 10/01/20 ^(a)	1,061	
Health Care Providers & Services 0.0%		
NVA Holdings, Inc., 6.88%, 04/01/26 ^(c)	188	181,420
Health Care Services 0.0%		
Aveta, Inc. Escrow, 7.00%, 04/01/19 ^(a)	1,347	
Machinery 0.0%		
Colfax Corp., 6.00%, 02/15/24 ^(c)	203	209,598
Media 0.3%		
Clear Channel Worldwide Holdings, Inc.:		
7.63%, 03/15/20	545	545,273
6.50%, 11/15/22	968	989,780
CSC Holdings LLC, 10.88%, 10/15/25 ^(c)	79	91,640

		1,626,693
Metals & Mining 0.3%		
Freeport-McMoRan, Inc.:		
3.55%, 03/01/22	1,070	1,057,962
3.88%, 03/15/23	625	615,925
		1,673,887
Oil, Gas & Consumable Fuels 0.8%		
CNX Resources Corp., 5.88%, 04/15/22	2,252	2,274,520
CONSOL Energy, Inc., 11.00%, 11/15/25 ^(c)	985	1,120,437
Great Western Petroleum LLC/Great Western Finance, Inc., 9.00%, 09/30/21 ^(c)	852	732,720
		4,127,677
Pharmaceuticals 0.0%		
Bausch Health Cos., Inc., 5.75%, 08/15/27 ^{(c)(f)}	91	91,796
Software 0.4%		
Infor US, Inc., 6.50%, 05/15/22	1,176	1,199,249
Informatica LLC, 7.13%, 07/15/23 ^(c)	658	666,304
		1,865,553
Total Corporate Bonds 3.3%		
(Cost \$18,373,169)		17,633,502
Floating Rate Loan Interests^(e) 131.6%		
Aerospace & Defense 2.8%		
Accudyne Industries LLC, 2017 Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.49%, 08/18/24	3,710	3,706,285
Atlantic Aviation FBO, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.75%), 6.27%, 11/29/25 ^(a)	1,172	1,179,325
DAE Aviation Holdings, Inc.:		
1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.24%, 07/07/22	504	504,124
2019 Term Loan B, 01/23/26 ^(g)	3,070	3,077,021
Term Loan, 01/23/26 ^(g)	1,650	1,654,312

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Aerospace & Defense (continued)		
TransDigm, Inc., 2018 Term Loan F, 06/09/23 ^(g)	USD 4,371	\$ 4,316,128
WP CPP Holdings LLC, 2018 Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.51%, 04/30/25	401	399,323
		14,836,518
Air Freight & Logistics 0.3%		
Avolon TLB Borrower 1 (US) LLC, Term Loan B3, 01/15/25 ^(g)	1,197	1,262,420
XPO Logistics, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.49%, 02/24/25	266	263,238
		1,525,658
Airlines 0.6%		
Allegiant Travel Co., Term Loan B, (3 mo. LIBOR + 4.50%), 7.23%, 01/15/24 ^(a)	1,497	1,493,257
American Airlines, Inc. ^(g) : 2017 1st Lien Term Loan, 10/12/21	1,230	1,224,479
Repriced TL B due 2023, 04/28/23	513	505,565
		3,223,301
Auto Components 0.7%		
USI, Inc., 2017 Repriced Term Loan, 05/16/24 ^(g)	2,196	2,174,462
Wand NewCo 3, Inc., 2019 1st Lien Term Loan, 02/05/26 ^(g)	1,423	1,426,202
		3,600,664
Banks 0.3%		
Capri Finance LLC, 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 5.99%, 11/01/24	1,621	1,594,981
Beverages 0.2%		
Jacobs Douwe Egberts International BV, 2018 USD Term Loan B, (1 mo. LIBOR + 2.00%), 4.56%, 11/01/25	817	811,319
Building Materials 0.2%		
Allied Universal HoldCo LLC, 2015 Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.24%, 07/28/22	834	818,310
USAGM HoldCo LLC, 2015 2nd Lien Term Loan, (1 mo. LIBOR + 8.50%, 1.00% Floor), 10.99%, 07/28/23	456	439,517
		1,257,827
Building Products 1.0%		
CPG International, Inc., 2017 Term Loan, (6 mo. LIBOR + 3.75%, 1.00% Floor), 6.63%, 05/05/24 ^(a)	1,427	1,416,259
Jeld-Wen, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 2.00%), 4.80%, 12/14/24	1,205	1,184,229

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Wilsonart LLC, 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 6.06%, 12/19/23		2,693		2,672,735
				5,273,223
Capital Markets 1.6%				
Duff & Phelps Corp., 2017 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 02/13/25		854		837,017
EIG Management Co. LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.75%), 6.24%, 02/22/25		1,691		1,680,699
Fortress Investment Group LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.49%, 12/27/22		1,337		1,326,740
Greenhill & Co., Inc., 1st Lien Term Loan, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.46%, 10/12/22		1,478		1,482,134
GreenSky Holdings LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.75%, 03/31/25		1,067		1,056,940
RPI Finance Trust, Term Loan B6, 03/27/23 ^(g)		2,403		2,398,279
				8,781,809
			<i>Par</i>	
			<i>(000)</i>	
<i>Security</i>				<i>Value</i>
Chemicals 5.6%				
Alpha 3 BV, 2017 Term Loan B1, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.80%, 01/31/24	USD	4,767	\$	4,679,831
Axalta Coating Systems US Holdings, Inc., Term Loan, (3 mo. LIBOR + 1.75%), 4.55%, 06/01/24		3,551		3,512,180
Charter NEX US Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 05/16/24		1,433		1,399,438
Chemours Co., 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 4.25%, 04/03/25		1,443		1,427,042
Element Materials Technology Group US Holdings, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.30%, 06/28/24		614		608,239
Encapsys LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 11/07/24		1,037		1,022,466
Evergreen Acqco 1 LP, Term Loan, (3 mo. LIBOR + 3.75%), 6.53%, 07/09/19		439		416,035
Invictus US LLC:				
1st Lien Term Loan, (2 mo. LIBOR + 3.00%), 5.58%, 03/28/25		1,636		1,629,672
2nd Lien Term Loan, (1 mo. LIBOR + 6.75%), 9.24%, 03/25/26 ^(a)		430		425,700
Messer Industries LLC, 2018 USD Term Loan, 10/01/25 ^(g)		4,371		4,338,217
Oxea Holding Drei GmbH, 2017 Term Loan B2, (1 mo. LIBOR + 3.50%), 6.06%, 10/14/24		3,646		3,630,913
Plaskolite LLC, 1st Lien Term Loan, 12/12/25 ^(g)		1,029		1,031,713
PQ Corp., 2018 Term Loan B, (3 mo. LIBOR + 2.50%), 5.24%, 02/08/25		2,719		2,698,137
Starfruit Finco BV, 2018 USD Term Loan B, (1 mo. LIBOR + 3.25%), 5.76%, 10/01/25		1,598		1,587,022
Tata Chemicals North America, Inc., Term Loan B, (3 mo. LIBOR + 2.75%, 1.00% Floor), 5.56%, 08/07/20		422		419,353
Vectra Co., 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.74%, 03/08/25		942		900,655
				29,726,613
Commercial Services & Supplies 7.9%				
Advanced Disposal Services, Inc., Term Loan B3, (1 Week LIBOR + 2.25%),		3,140		3,135,129

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4.67%, 11/10/23		
Aramark Services, Inc., 2018 Term Loan B3, (1 mo. LIBOR + 1.75%),		
4.24%, 03/11/25	274	272,514
Asurion LLC:		
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%), 8.99%, 08/04/25	2,292	2,325,899
2017 Term Loan B4, (1 mo. LIBOR + 3.00%), 5.49%, 08/04/22	1,748	1,746,214
2018 Term Loan B6, (1 mo. LIBOR + 3.00%), 5.49%, 11/03/23	2,983	2,980,066
2018 Term Loan B7, (1 mo. LIBOR + 3.00%), 5.49%, 11/03/24	1,174	1,173,372
BrightView Landscapes LLC, 2018 1st Lien Term Loan B, (1 mo. LIBOR + 2.50%),		
5.00%, 08/15/25	1,875	1,869,150
Camelot UK Holdco Ltd., 2017 Repriced Term Loan, 10/03/23 ^(g)	5,085	5,064,330
Catalent Pharma Solutions, Inc., Term Loan B, (1 mo. LIBOR + 2.25%, 1.00%		
Floor), 4.74%, 05/20/24	1,913	1,904,871
Creative Artists Agency LLC, 2018 Term Loan B, (PRIME + 2.00%),		
5.48%, 02/15/24	3,037	3,012,755
EnergySolutions LLC, 2018 Term Loan B, (3 mo. LIBOR + 3.75%, 1.00% Floor),		
6.55%, 05/09/25	581	510,380

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Commercial Services & Supplies (continued)		
GFL Environmental, Inc., 2018 USD Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.49%, 05/30/25	USD 3,274	\$ 3,216,514
Harland Clarke Holdings Corp., Term Loan B7, (3 mo. LIBOR + 4.75%, 1.00% Floor), 7.55%, 11/03/23	883	834,464
KAR Auction Services, Inc., Term Loan B5, (3 mo. LIBOR + 2.50%), 5.31%, 03/09/23 ^(a)	2,511	2,504,267
Prime Security Services Borrower LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 05/02/22	2,760	2,750,969
Verisure Holding AB, EUR Term Loan B1E, (EURIBOR + 3.00%), 3.00%, 10/20/22	EUR 1,000	1,123,550
Verscend Holding Corp., 2018 Term Loan B, (1 mo. LIBOR + 4.50%), 6.99%, 08/27/25 ^(a)	USD 4,996	5,002,511
West Corp., 2017 Term Loan, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.63%, 10/10/24	3,271	3,089,353
		42,516,308
Communications Equipment 1.2%		
Avantor, Inc., 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.57%, 11/21/24	3,865	3,871,607
Avaya, Inc., 2018 Term Loan B, (2 mo. LIBOR + 4.25%), 6.78%, 12/15/24	1,454	1,451,293
Ciena Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.48%, 09/26/25	1,064	1,062,241
		6,385,141
Construction & Engineering 1.4%		
AECOM, Term Loan B, (1 mo. LIBOR + 1.75%), 4.24%, 03/13/25	723	712,849
Brand Energy & Infrastructure Services, Inc., 2017 Term Loan, 06/21/24 ^(g)	3,194	3,115,137
Pike Corp., 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 6.00%, 03/23/25	777	776,245
Ply Gem Midco, Inc., 2018 Term Loan, (3 mo. LIBOR + 3.75%), 6.55%, 04/12/25	454	440,811
SRS Distribution, Inc., 2018 1st Lien Term Loan, 05/23/25 ^(g)	1,387	1,358,212
USIC Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 12/08/23	913	900,093
		7,303,347
Construction Materials 1.9%		
Core & Main LP, 2017 Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.72%, 08/01/24	3,130	3,101,484
Filtration Group Corp., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.49%, 03/29/25	4,893	4,872,230
Foundation Building Materials LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.49%, 08/13/25 ^(a)	812	795,787
	430	416,762

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GYP Holdings III Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 5.74%, 06/01/25			
Xella International GmbH, 2017 EUR Term Loan B, (Euribor + 4.00%), 4.00%, 04/11/24	EUR	1,000	1,119,205
			10,305,468
Containers & Packaging 1.6%			
Berry Global, Inc., Term Loan Q, 10/01/22 ^(g)	USD	4,540	4,524,360
BWAY Holding Co., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 6.03%, 04/03/24		1,912	1,871,748
Flex Acquisition Co., Inc.:			
1st Lien Term Loan, 12/29/23 ^(g)		746	732,087
2018 Incremental Term Loan, (1 mo. LIBOR + 3.25%), 5.76%, 06/29/25		1,514	1,489,528
			8,617,723
		<i>Par</i>	
		<i>(000)</i>	<i>Value</i>
<i>Security</i>			
Distributors 1.1%			
American Builders & Contractors Supply Co., Inc., 2018 Term Loan B, 10/31/23 ^(g)	USD	3,126	\$ 3,104,386
TriMark USA LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 6.00%, 08/28/24		3,284	2,837,681
			5,942,067
Diversified Consumer Services 3.4%			
Ascend Learning LLC, 2017 Term Loan B, 07/12/24 ^{(a)(g)}		1,360	1,346,833
Bright Horizons Family Solutions, Inc., 2017 Term Loan B, (1 mo. LIBOR + 1.75%), 4.24%, 11/07/23		2,903	2,875,950
CHG PPC Parent LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 03/31/25 ^(a)		692	684,610
Equian LLC, Add on Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 05/20/24		1,863	1,835,622
Genuine Financial Holdings LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.75%), 6.55%, 07/12/25		1,398	1,391,502
J.D. Power and Associates, 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.24%, 09/07/23		1,389	1,380,553
Nomad Foods Europe Midco Ltd., 2017 Term Loan B4, (1 mo. LIBOR + 2.25%), 4.74%, 05/15/24		1,177	1,153,437
Serta Simmons Bedding LLC:			
1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 6.01%, 11/08/23		953	791,274
2nd Lien Term Loan, (1 mo. LIBOR + 8.00%, 1.00% Floor), 10.49%, 11/08/24		126	84,188
ServiceMaster Co., 2016 Term Loan B, (1 mo. LIBOR + 2.50%), 4.99%, 11/08/23		962	956,978
Spin Holdco, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 6.03%, 11/14/22		2,985	2,951,960
Uber Technologies, 2018 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.52%, 04/04/25		1,294	1,293,500
Weight Watchers International, Inc., 2017 Term Loan B, (3 mo. LIBOR + 4.75%), 7.56%, 11/29/24		1,544	1,495,380
			18,241,787
Diversified Financial Services 1.9%			
		4,032	4,022,175

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AlixPartners LLP, 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 04/04/24		
CRCI Longhorn Holdings, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 6.02%, 08/08/25	731	716,544
Edelman Financial Center LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.25%), 6.04%, 07/21/25	785	783,367
EG Finco Ltd., 2018 Term Loan, (3 mo. LIBOR + 4.00%), 6.81%, 02/07/25	1,193	1,160,694
Kingpin Intermediate Holdings LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.99%, 07/03/24	1,935	1,921,211
LTI Holdings, Inc., 2018 Add On 1st Lien Term Loan, (1 mo. LIBOR + 3.50%), 5.99%, 09/06/25	1,033	1,008,866
SSH Group Holdings, Inc., 2018 1st Lien Term Loan, (2 mo. LIBOR + 4.25%), 6.90%, 07/30/25	730	721,043
		10,333,900
Diversified Telecommunication Services 4.2%		
CenturyLink, Inc.:		
2017 Term Loan A, (1 mo. LIBOR + 2.75%), 5.24%, 11/01/22	607	604,009
2017 Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 01/31/25	2,850	2,804,321
Consolidated Communications, Inc., 2016 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.50%, 10/04/23	413	401,855

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Diversified Telecommunication Services (continued)		
Frontier Communications Corp., Delayed Draw Term Loan A, (1 mo. LIBOR + 2.75%), 5.25%, 03/31/21	USD 837	\$ 824,772
Hargray Communications Group, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.49%, 05/16/24	1,492	1,474,561
Level 3 Financing, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.73%, 02/22/24	2,862	2,848,694
MTN Infrastructure TopCo, Inc, 1st Lien Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.49%, 11/15/24	1,917	1,903,939
Sprint Communications, Inc.:		
1st Lien Term Loan B, (1 mo. LIBOR + 2.50%), 5.00%, 02/02/24	1,634	1,611,693
2018 Term Loan B, 02/02/24 ^(g)	1,539	1,519,762
TDC A/S, Term Loan, (EURIBOR + 2.75%), 2.75%, 06/04/25	EUR 820	931,646
Telenet Financing USD LLC, Term Loan AN, (1 mo. LIBOR + 2.25%), 4.74%, 08/15/26	USD 2,982	2,938,302
Telesat Canada, Term Loan B4, (3 mo. LIBOR + 2.50%), 5.31%, 11/17/23	812	807,585
Virgin Media Investment Holdings Ltd., Term Loan L, (LIBOR GBP + 3.25%), 3.98%, 01/15/27	GBP 1,000	1,309,439
Zayo Group LLC:		
2017 Incremental Term Loan, (1 mo. LIBOR + 2.25%, 1.00% Floor), 4.74%, 01/19/24	USD 290	288,318
2017 Term Loan B1, (1 mo. LIBOR + 2.00%), 4.49%, 01/19/21	2,359	2,348,973
		22,617,869
Electric Utilities 0.9%		
Dayton Power & Light Co., Term Loan B, (1 mo. LIBOR + 2.00%), 4.50%, 08/24/22 ^(a)	514	512,159
TEX Operations Co. LLC, Exit Term Loan B, (1 mo. LIBOR + 2.00%), 4.49%, 08/04/23	2,020	2,013,578
Texas Competitive Electric Holdings Co. LLC/TCEH Finance, Inc., Term Loan, 1.00%, 11/10/19 ^(a)	1,710	
Vistra Energy Corp., 1st Lien Term Loan B3, (1 mo. LIBOR + 2.00%), 4.48%, 12/31/25	1,969	1,959,833
Vistra Operations Co. LLC, 2016 Term Loan B2, (1 mo. LIBOR + 2.25%), 4.74%, 12/14/23	365	364,299
		4,849,869
Electrical Equipment 0.8%		
Gates Global LLC, 2017 Repriced Term Loan B, 04/01/24 ^(g)	4,306	4,289,477
Energy Equipment & Services 1.2%		
	985	781,445

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Gavilan Resources LLC, 2nd Lien Term Loan, (1 mo. LIBOR + 6.00%, 1.00% Floor), 8.49%, 03/01/24			
GrafTech Finance, Inc., 2018 Term Loan B, 02/12/25 ^(g)	1,923		1,916,176
Pioneer Energy Services Corp., Term Loan, (1 mo. LIBOR + 7.75%, 1.00% Floor), 10.23%, 11/08/22	845		840,775
Seadrill Partners Finco LLC, Term Loan B, (3 mo. LIBOR + 6.00%, 1.00% Floor), 8.80%, 02/21/21	617		514,691
Weatherford International Ltd., Term Loan, (1 mo. LIBOR + 2.30%), 4.80%, 07/13/20	1,061		1,036,940
Woodford Express LLC, 2018 Term Loan B, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.49%, 01/17/25	1,202		1,159,003
			6,249,030
		<i>Par</i>	
		<i>(000)</i>	<i>Value</i>
<i>Security</i>			
Equity Real Estate Investment Trusts (REITs) 2.5%			
Capital Automotive LP, 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.50%, 1.00% Floor), 5.00%, 03/24/24	USD 759	\$	746,519
Iron Mountain, Inc., 2018 Term Loan B, 01/02/26 ^{(a)(g)}	1,085		1,063,271
MGM Growth Properties Operating Partnership LP, 2016 Term Loan B, 03/21/25 ^(g)	5,097		5,066,244
RHP Hotel Properties LP, 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 4.78%, 05/11/24	1,346		1,338,878
VICI Properties 1 LLC, Replacement Term Loan B, (1 mo. LIBOR + 2.00%), 4.48%, 12/20/24	5,381		5,347,206
			13,562,118
Food & Staples Retailing 1.6%			
Albertsons LLC, Term Loan B7, 11/17/25 ^(g)	1,887		1,872,449
Hearthside Food Solutions LLC: 2018 Incremental Term Loan, 05/23/25 ^(g)	1,892		1,881,594
2018 Term Loan B, (1 mo. LIBOR + 3.68%), 6.18%, 05/23/25	582		574,206
Hostess Brands LLC, 2017 Repriced Term Loan, (1 mo. LIBOR + 2.25%), 4.89%, 08/03/22	2,533		2,493,722
US Foods, Inc., 2016 Term Loan B, (1 mo. LIBOR + 2.00%), 4.49%, 06/27/23	1,598		1,587,361
			8,409,332
Food Products 2.7%			
8th Avenue Food & Provisions, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.26%, 10/01/25	574		574,718
Chobani LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.99%, 10/10/23	2,213		2,146,135
JBS USA LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 5.26%, 10/30/22	5,015		4,999,596
Post Holdings, Inc., 2017 Series A Incremental Term Loan, (1 mo. LIBOR + 2.00%), 4.49%, 05/24/24	1,579		1,572,631
Reynolds Group Holdings, Inc., 2017 Term Loan, (1 mo. LIBOR + 2.75%), 5.24%, 02/05/23	5,074		5,048,125
			14,341,205
Gas Utilities 0.3%			
AL Midcoast Holdings LLC, 2018 Term Loan B, 07/31/25 ^(g)	1,582		1,567,306

Health Care Equipment & Supplies 2.1%

Agiliti Health, Inc., Term Loan, (UNFND + 3.00%), 5.56%, 01/04/26 ^(a)	737	736,079
CryoLife, Inc., Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 6.05%, 11/14/24 ^(a)	1,822	1,821,600
Immucor, Inc., Extended Term Loan B, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.80%, 06/15/21	3,544	3,540,166
Mallinckrodt International Finance SA, Term Loan B, (3 mo. LIBOR + 2.75%), 5.55%, 09/24/24	835	798,786
Orchid Orthopedic Solutions LLC, 1st Lien Term Loan, 02/26/26 ^{(a)(g)}	611	607,945
Ortho-Clinical Diagnostics SA, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.75%, 06/30/25	3,892	3,849,535
		11,354,111

Health Care Providers & Services 7.2%

Acadia Healthcare Co., Inc., 2018 Term Loan B4, (1 mo. LIBOR + 2.50%), 4.99%, 02/16/23	597	595,070
AHP Health Partners, Inc., 2018 Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.99%, 06/30/25	824	824,544
CHG Healthcare Services, Inc., 2017 1st Lien Term Loan B, 06/07/23 ^(g)	4,020	3,999,133

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Health Care Providers & Services (continued)		
Concentra, Inc.:		
2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%), 5.27%, 06/01/22	USD 1,840	\$ 1,828,822
2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.50%, 1.00% Floor), 9.02%, 06/01/23	1,870	1,870,000
DaVita HealthCare Partners, Inc., Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 06/24/21	822	818,575
DentalCorp Perfect Smile ULC:		
1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.24%, 06/06/25	865	855,390
Delayed Draw Term Loan, (3 mo. LIBOR + 3.75%, 1.00% Floor), 5.58%, 06/06/25	159	157,573
Diplomat Pharmacy, Inc., 2017 Term Loan B, (1 mo. LIBOR + 4.50%, 1.00% Floor), 7.00%, 12/20/24 ^(a)	998	908,416
DuPage Medical Group Ltd.:		
2018 Term Loan, (1 mo. LIBOR + 2.75%), 5.24%, 08/15/24	853	836,490
2nd Lien Term Loan, (1 mo. LIBOR + 7.00%), 9.49%, 08/15/25	395	379,200
Envision Healthcare Corp., 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 10/10/25	2,468	2,370,218
Explorer Holdings, Inc., 2016 Term Loan B, (3 mo. LIBOR + 3.75%, 1.00% Floor), 6.55%, 05/02/23	1,064	1,063,636
Gentiva Health Services, Inc.:		
2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.25%, 07/02/25 ^(a)	1,589	1,591,093
2018 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%), 9.50%, 07/02/26	787	799,831
HC Group Holdings III, Inc., 2018 Term Loan B, (1 mo. LIBOR + 3.75%), 6.24%, 04/07/22	2,019	1,993,813
HCA, Inc.:		
2018 Term Loan B10, (1 mo. LIBOR + 2.00%), 4.49%, 03/13/25	1,360	1,359,249
Term Loan B11, (1 mo. LIBOR + 1.75%), 4.24%, 03/18/23	1,796	1,794,881
LGC Science Holdings Ltd., USD Term Loan B3, (1 mo. LIBOR + 3.50%), 5.99%, 03/08/23	1,000	967,500
Lifescan Global Corp., 2018 1st Lien Term Loan, (3 mo. LIBOR + 6.00%), 8.80%, 09/27/24	361	346,260
MPH Acquisition Holdings LLC, 2016 Term Loan B, 06/07/23 ^(g)	3,894	3,850,770
National Mentor Holdings, Inc., Term Loan B, (3 mo. LIBOR + 3.00%), 5.80%, 01/31/21	475	474,545
nThrive, Inc., 2016 1st Lien Term Loan, (1 mo. LIBOR + 4.50%, 1.00% Floor), 6.99%, 10/20/22	1,782	1,744,425
NVA Holdings, Inc., Term Loan B3, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 02/02/25	2,046	1,998,917
ScribeAmerica Intermediate Holdco LLC, 2018 Term Loan, (1 mo. LIBOR + 4.50%), 7.01%, 04/03/25 ^(a)	1,122	1,116,563
Team Health Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 02/06/24	1,556	1,402,571
Vizient, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor),	613	610,928

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5.24%, 02/13/23			
WP CityMD Bidco LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.30%, 06/07/24		1,047	1,026,350
Zotec Partners LLC, 2018 Term Loan, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.49%, 02/14/24 ^(a)		1,217	1,213,708
			38,798,471
		<i>Par</i>	
		<i>(000)</i>	<i>Value</i>
<i>Security</i>			
Health Care Services 0.2%			
Sound Inpatient Physicians:			
2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%), 5.24%, 06/27/25	USD	700	\$ 696,978
2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%), 9.24%, 06/26/26		382	379,135
			1,076,113
Health Care Technology 2.1%			
Change Healthcare Holdings, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 03/01/24		2,688	2,666,310
GoodRx, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.49%, 10/10/25		1,082	1,074,221
Press Ganey Holdings, Inc.:			
2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 10/23/23		1,907	1,893,768
2nd Lien Term Loan, (1 mo. LIBOR + 6.50%, 1.00% Floor), 8.99%, 10/21/24		580	576,860
Quintiles IMS, Inc., 2017 Term Loan B, (3 mo. LIBOR + 2.00%), 4.80%, 03/07/24		499	498,731
VVC Holding Corp., 2019 Term Loan B, (3 mo. LIBOR + 4.50%), 7.20%, 02/11/26		4,469	4,441,069
			11,150,959
Hotels, Restaurants & Leisure 10.2%			
Aristocrat Technologies, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 1.75%), 4.53%, 10/19/24		1,315	1,304,811
Boyd Gaming Corp., Term Loan B3, 09/15/23 ^(g)		3,861	3,837,623
Bronco Midstream Funding LLC, Term Loan B, (1 mo. LIBOR + 3.50%), 5.99%, 08/14/23		596	593,301
Burger King Newco Unlimited Liability Co., Term Loan B3, (1 mo. LIBOR + 2.25%, 1.00% Floor), 4.74%, 02/16/24		6,806	6,747,689
Caesars Resort Collection LLC, 2017 1st Lien Term Loan B, 12/22/24 ^(g)		4,650	4,632,025
CCM Merger, Inc., Term Loan B, (1 mo. LIBOR + 2.25%), 4.74%, 08/08/21		1,554	1,545,589
CEC Entertainment, Inc., Term Loan B, 02/14/21 ^(g)		1,565	1,525,289
ESH Hospitality, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.49%, 08/30/23		2,837	2,816,283
Four Seasons Hotels Ltd., 1st Lien Term Loan, 11/30/23 ^(g)		801	796,161
Gateway Casinos & Entertainment Ltd., 2018 Term Loan B, (3 mo. LIBOR + 3.00%), 5.80%, 12/01/23		149	148,364
GVC Holdings PLC:			
2018 EUR Term Loan, (EURIBOR + 2.75%), 2.75%, 03/29/24	EUR	991	1,124,638
2018 Term Loan, (1 mo. LIBOR + 2.50%, 1.00% Floor), 4.99%, 03/29/24	USD	938	935,859
Hilton Worldwide Finance LLC, Term Loan B2, (1 mo. LIBOR + 1.75%), 4.24%, 10/25/23		1,955	1,953,442
IRB Holding Corp., 1st Lien Term Loan, 02/05/25 ^(g)		3,782	3,750,093
KFC Holding Co., 2018 Term Loan B, (1 mo. LIBOR + 1.75%), 4.23%, 04/03/25		1,423	1,413,963
Lakeland Tours LLC, 2017 1st Lien Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.79%, 12/15/24		1,050	1,040,201

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Marriott Ownership Resorts, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.74%, 08/29/25	1,225	1,220,406
Penn National Gaming, Inc., 2018 1st Lien Term Loan B, (3 mo. LIBOR + 2.25%), 4.84%, 10/15/25	605	601,975
Playa Resorts Holding BV, 2017 Term Loan B, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 04/29/24	1,266	1,235,994

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Hotels, Restaurants & Leisure (continued)		
Sabre GLBL, Inc., 2018 Term Loan B, 02/22/24 ^(g)	USD 2,843	\$ 2,832,945
Scientific Games International, Inc., 2018 Term Loan B5, (1 mo. LIBOR + 2.75%), 5.31%, 08/14/24	3,010	2,981,814
Stars Group Holdings BV, 2018 Incremental Term Loan, (3 mo. LIBOR + 3.50%), 6.30%, 07/10/25	5,965	5,963,320
Station Casinos LLC, 2016 Term Loan B, 06/08/23 ^(g)	2,813	2,798,510
Tackle S.A.R.L, 2017 EUR Term Loan, 1.00%, 08/08/22	EUR 1,000	1,131,580
Wyndham Hotels & Resorts, Inc., Term Loan B, (1 mo. LIBOR + 1.75%), 4.24%, 05/30/25	USD 1,581	1,572,468
		54,504,343
Household Products 0.4%		
Energizer Holdings, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.74%, 12/17/25	709	708,114
Mastronardi Produce Ltd., Term Loan B, (1 mo. LIBOR + 3.25%), 5.76%, 05/01/25	587	582,647
SIWF Holdings, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 4.25%), 6.73%, 06/15/25	876	871,222
		2,161,983
Independent Power and Renewable Electricity Producers 1.7%		
AES Corp., 2018 Term Loan B, (3 mo. LIBOR + 1.75%), 4.38%, 05/31/22	746	744,336
Calpine Construction Finance Co. LP, 2017 Term Loan B, (1 mo. LIBOR + 2.50%), 4.99%, 01/15/25	1,247	1,234,120
Calpine Corp., Term Loan B6, (3 mo. LIBOR + 2.50%), 5.31%, 01/15/23	1,819	1,809,186
Compass Power Generation LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.99%, 12/20/24	1,145	1,142,048
EIF Channelview Cogeneration LLC, 2018 Term Loan B, (1 mo. LIBOR + 4.25%, 1.00% Floor), 6.75%, 05/03/25	437	437,987
Granite Acquisition, Inc.:		
Term Loan B, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.30%, 12/19/21	2,042	2,040,358
Term Loan C, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.30%, 12/19/21	273	272,753
NRG Energy, Inc., 2016 Term Loan B, (1 mo. LIBOR + 1.75%), 4.24%, 06/30/23	1,600	1,591,712
		9,272,500
Industrial Conglomerates 1.0%		
Cortes NP Acquisition Corp., 2017 Term Loan B, (3 mo. LIBOR + 4.00%, 1.00% Floor), 6.63%, 11/30/23 ^(a)	4,055	3,923,747
Sequa Mezzanine Holdings LLC, 1st Lien Term Loan, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.78%, 11/28/21	1,542	1,513,426
		5,437,173
Insurance 3.9%		

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Achilles Acquisition LLC, 2018 Term Loan, (1 mo. LIBOR + 4.00%), 6.50%, 10/03/25	823	817,856
Alliant Holdings I, Inc., 2018 Term Loan B, 05/09/25 ^(g)	3,529	3,485,395
AmWINS Group, Inc., 2017 Term Loan B, 01/25/24 ^(g)	3,508	3,487,675
AssuredPartners, Inc., 2017 1st Lien Add-On Term Loan, (1 mo. LIBOR + 3.25%), 5.74%, 10/22/24	1,564	1,548,305
Davis Vision, Inc., 1st Lien Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.49%, 12/02/24	1,833	1,803,170
	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
Insurance (continued)		
Hub International Ltd., 2018 Term Loan B, (3 mo. LIBOR + 2.75%), 5.51%, 04/25/25 USD	1,970	\$ 1,949,541
Sedgwick Claims Management Services, Inc., Term Loan B, 12/31/25 ^(g)	7,035	6,997,363
Stratose Intermediate Holdings II LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 06/22/23	823	816,139
		20,905,444
Interactive Media & Services 1.3%		
Go Daddy Operating Co. LLC, 2017 Repriced Term Loan, (1 mo. LIBOR + 2.25%), 4.74%, 02/15/24	2,975	2,967,741
Inmar Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.99%, 05/01/24	1,024	994,180
Rackspace Hosting, Inc., 2017 Incremental 1st Lien Term Loan, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.74%, 11/03/23	1,817	1,728,142
TierPoint LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.24%, 05/06/24	1,240	1,180,188
		6,870,251
Internet & Direct Marketing Retail 0.3%		
Harbor Freight Tools USA, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.99%, 08/18/23	1,450	1,429,139
IT Services 5.6%		
Access CIG LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 02/27/25	663	655,495
Altran Technologies SA, 1st Lien Term Loan, (3 mo. LIBOR + 2.25%), 5.04%, 03/20/25	675	661,739
Epicor Software Corp., 1st Lien Term Loan, 06/01/22 ^(g)	1,190	1,179,100
Evertec Group LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.50%), 4.74%, 11/27/24	923	920,120
First Data Corp., 2024 Term Loan, (1 mo. LIBOR + 2.00%), 4.49%, 04/26/24	8,069	8,056,530
Flexential Intermediate Corp., 2017 1st Lien Term Loan, (3 mo. LIBOR + 3.50%), 6.30%, 08/01/24	1,353	1,278,467
Global Payments, Inc.:		
2018 Term Loan B3, (1 mo. LIBOR + 1.75%), 4.24%, 04/21/23	823	817,080
2018 Term Loan B4, (1 mo. LIBOR + 1.75%), 4.24%, 10/17/25	275	272,594
Greeneden US Holdings II LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.74%, 12/01/23	2,028	2,004,586
Optiv Security, Inc., 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 02/01/24 ^(a)	858	821,252
	1,295	1,130,962

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Peak 10 Holding Corp., 2nd Lien Term Loan, (3 mo. LIBOR + 7.25%, 1.00% Floor), 9.99%, 08/01/25		
TKC Holdings, Inc.:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.25%, 02/01/23	1,093	1,079,619
2017 2nd Lien Term Loan, (1 mo. LIBOR + 8.00%, 1.00% Floor), 10.50%, 02/01/24	823	799,166
Trans Union LLC:		
2018 Term Loan B4, (1 mo. LIBOR + 2.00%), 4.49%, 06/19/25	18	17,798
Term Loan B3, (1 mo. LIBOR + 2.00%), 4.49%, 04/10/23	4,956	4,929,435
WEX, Inc., 2017 Term Loan B2, (1 mo. LIBOR + 2.25%), 4.74%, 06/30/23	3,893	3,871,487
Worldpay LLC, 2018 1st Lien Term Loan B4, 08/09/24 ^(e)	1,710	1,697,242
		30,192,672

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Leisure Products 0.2%		
MND Holdings III Corp., 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.30%, 06/19/24 ^(a)	USD 1,021	\$ 1,008,001
Life Sciences Tools & Services 0.2%		
Albany Molecular Research, Inc.:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.74%, 08/30/24	555	551,582
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%, 1.00% Floor), 9.49%, 08/30/25	395	387,594
		939,176
Machinery 1.9%		
Clark Equipment Co., 2018 Term Loan B, (3 mo. LIBOR + 2.00%), 4.80%, 05/18/24	881	869,723
Columbus McKinnon Corp., 2018 Term Loan B, (3 mo. LIBOR + 2.50%, 1.00% Floor), 5.30%, 01/31/24	167	166,769
Gardner Denver, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 07/30/24	2,339	2,336,366
Infiltrator Systems, Inc., 2017 1st Lien Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.80%, 05/27/22 ^(a)	1,942	1,932,300
Titan Acquisition Ltd., 2018 Term Loan B, 03/28/25 ^(g)	3,946	3,788,028
Welbilt, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.99%, 10/23/25 ^(a)	993	987,786
		10,080,972
Media 9.3%		
Altice Financing SA:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 2.75%), 5.23%, 01/31/26 ^(a)	713	691,783
2017 Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 07/15/25	243	234,790
Altice France SA, 2018 Term Loan B13, (1 mo. LIBOR + 4.00%), 6.49%, 08/14/26	4,360	4,234,720
Charter Communications Operating LLC, 2017 Term Loan B, (1 mo. LIBOR + 2.00%), 4.50%, 04/30/25	4,441	4,426,041
CSC Holdings LLC:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 2.25%), 4.74%, 07/17/25	1,355	1,336,675
2018 Term Loan B, (1 mo. LIBOR + 2.50%), 4.99%, 01/25/26	1,682	1,671,773
Gray Television, Inc.:		
2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.76%, 02/07/24	607	603,421
2018 Term Loan C, (1 mo. LIBOR + 2.50%), 5.01%, 01/02/26	1,457	1,452,265
Hubbard Radio LLC, 2015 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 6.00%, 03/28/25	220	218,126
iHeartCommunications, Inc. ^{(b)(h)} :		
Extended Term Loan E, 0.00%, 07/30/19	515	358,569
Term Loan D, 0.00%, 07/30/19	4,071	2,837,611
Intelsat Jackson Holdings SA, 2017 Term Loan B4, 01/02/24 ^(g)	1,921	1,947,048
Learfield Communications LLC, 2016 1st Lien Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.75%, 12/01/23 ^(a)	2,502	2,495,693

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Lions Gate Capital Holdings LLC, 2018 Term Loan B, 03/24/25 ^(g)	1,613	1,603,825
Live Nation Entertainment, Inc., Term Loan B3, (1 mo. LIBOR + 1.75%), 4.25%, 10/31/23	474	471,167
	<i>Par</i>	
<i>Security</i>	<i>(000)</i>	<i>Value</i>
Media (continued)		
MCC Iowa LLC, Term Loan N, (1 Week LIBOR + 1.75%), 4.17%, 02/15/24	USD 1,073	\$ 1,060,853
Meredith Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.75%), 5.24%, 01/31/25	849	848,664
MH Sub I LLC, 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 09/13/24	837	830,958
Numericable Group SA, Term Loan B12, (1 mo. LIBOR + 3.68%), 6.18%, 01/31/26	538	520,024
PSAV Holdings LLC, 2018 1st Lien Term Loan, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.86%, 03/01/25	1,027	1,006,948
Radiate Holdco LLC, 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.49%, 02/01/24	1,351	1,342,710
Sinclair Television Group, Inc., Term Loan B2, (1 mo. LIBOR + 2.25%), 4.75%, 01/03/24	192	191,156
Trader Corp., 2017 Term Loan B, 09/28/23 ^{(a)(g)}	3,501	3,474,774
Tribune Media Co., Term Loan C, (1 mo. LIBOR + 3.00%), 5.49%, 01/27/24	3,696	3,691,264
Unitymedia Finance LLC:		
Term Loan B, (1 mo. LIBOR + 2.25%), 4.74%, 09/30/25	1,680	1,670,894
USD Term Loan D, (1 mo. LIBOR + 2.25%), 4.74%, 01/15/26	360	357,815
Unitymedia Hessen GmbH & Co. KG, 2018 Term Loan E, (1 mo. LIBOR + 2.00%), 4.49%, 06/01/23	981	973,177
Univision Communications, Inc., Term Loan C5, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 03/15/24	1,151	1,067,977
Virgin Media Bristol LLC, 2017 Term Loan, (1 mo. LIBOR + 2.50%), 4.99%, 01/15/26	2,693	2,672,829
William Morris Endeavor Entertainment LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 2.75%), 5.25%, 05/18/25	3,291	3,188,184
Ziggo Secured Finance Partnership, Term Loan E, (1 mo. LIBOR + 2.50%), 4.99%, 04/15/25	2,392	2,362,037
		49,843,771
Metals & Mining 0.2%		
Ball Metalpack LLC, 2018 1st Lien Term Loan B, 07/24/25 ^(g)	804	801,393
Multiline Retail 0.7%		
Eyemart Express LLC, 2017 Term Loan B, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.50%, 08/04/24	973	960,529
Hudson's Bay Co., 2015 Term Loan B, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.75%, 09/30/22	1,435	1,406,437
Neiman Marcus Group, Inc., 2020 Term Loan, (1 mo. LIBOR + 3.25%, 1.00% Floor), 5.76%, 10/25/20	1,207	1,107,038
		3,474,004
Oil & Gas Equipment & Services 0.3%		
McDermott Technology Americas, Inc., 2018 1st Lien Term Loan, (1 mo. LIBOR + 5.00%, 1.00% Floor), 7.49%, 05/10/25	1,599	1,536,436
Oil, Gas & Consumable Fuels 1.9%		
BCP Raptor II LLC, 1st Lien Term Loan, (2 mo. LIBOR + 4.75%), 7.37%, 11/03/25	837	808,751

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BCP Raptor LLC, Term Loan B, (3 mo. LIBOR + 4.25%, 1.00% Floor), 6.88%, 06/24/24	552	526,201
California Resources Corp.:		
2017 1st Lien Term Loan, (1 mo. LIBOR + 4.75%, 1.00% Floor), 7.24%, 12/31/22	2,434	2,393,242
Second Out Term Loan, (1 mo. LIBOR + 10.37%, 1.00% Floor), 12.87%, 12/31/21	2,168	2,272,660

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Oil, Gas & Consumable Fuels (continued)		
CONSOL Energy, Inc.:		
1st Lien Term Loan A, (1 mo. LIBOR + 4.25%), 6.75%, 11/26/21 ^(a)	USD 280	\$ 280,250
1st Lien Term Loan B, (PRIME + 5.00%), 8.50%, 11/28/22	1,537	1,550,445
Edgewater Generation LLC, Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 12/13/25	800	797,000
EG Group Ltd., 2018 Term Loan B, (3 mo. LIBOR + 4.00%), 6.81%, 02/07/25	799	777,495
Keane Group Holdings LLC, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%, 1.00% Floor), 6.25%, 05/25/25	471	449,682
MEG Energy Corp., 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 6.00%, 12/31/23	418	416,462
		10,272,188
Personal Products 0.4%		
Clover Merger Sub, Inc., 2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.75%), 10.24%, 09/26/25	1,015	850,063
Prestige Brands, Inc., Term Loan B4, (1 mo. LIBOR + 2.00%), 4.49%, 01/26/24	1,524	1,515,700
		2,365,763
Pharmaceuticals 4.4%		
Akorn, Inc., Term Loan B, (1 mo. LIBOR + 5.50%, 1.00% Floor), 8.00%, 04/16/21	458	364,927
Amneal Pharmaceuticals LLC, 2018 Term Loan B, 05/04/25 ^(g)	3,837	3,832,026
Endo Luxembourg Finance Co. I Sarl, 2017 Term Loan B, (1 mo. LIBOR + 4.25%), 6.75%, 04/29/24	3,087	3,088,711
Grifols Worldwide Operations USA, Inc., 2017 Acquisition Term Loan, (1 Week LIBOR + 2.25%), 4.67%, 01/31/25	3,626	3,610,805
Jaguar Holding Co. II, 2018 Term Loan, 08/18/22 ^(g)	4,582	4,554,896
Valeant Pharmaceuticals International, Inc., 2018 Term Loan B, 5.51%, 06/02/25 ^(g)	7,847	7,851,546
		23,302,911
Professional Services 2.0%		
Cast and Crew Payroll LLC, 2019 1st Lien Term Loan, 02/09/26 ^(g)	2,842	2,851,947
Dun & Bradstreet Corp., Term Loan, 02/01/26 ^(g)	4,464	4,465,116
Guidehouse LLP, 2018 Term Loan, (1 mo. LIBOR + 3.00%), 5.49%, 05/01/25 ^(a)	328	323,871
Information Resources, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 4.50%), 7.13%, 12/01/25	1,008	992,880
ON Assignment, Inc., 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.49%, 04/02/25	1,173	1,167,277
SIRVA Worldwide, Inc., 2018 1st Lien Term Loan, (3 mo. LIBOR + 5.50%), 8.07%, 08/04/25 ^(a)	1,140	1,117,200
		10,918,291
Real Estate Management & Development 2.2%		
CityCenter Holdings LLC, 2017 Term Loan B, 04/18/24 ^(g)	4,697	4,660,759

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DTZ US Borrower LLC, 2018 Add On Term Loan B, (1 mo. LIBOR + 3.25%), 5.74%, 08/21/25		3,142		3,115,682
Forest City Enterprises LP, Term Loan B, (1 mo. LIBOR + 4.00%), 6.51%, 12/07/25		2,112		2,119,920
Realogy Corp., 2018 Term Loan B, (1 mo. LIBOR + 2.25%), 4.74%, 02/08/25		788		766,859
SMG Holdings, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00%), 5.49%, 01/23/25		1,205		1,190,463
				11,853,683
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
Road & Rail 0.3%				
Moda Ingleside Energy Center LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.74%, 09/29/25	USD	741	\$	739,377
Road Infrastructure Investment LLC, 2016 1st Lien Term Loan, (3 mo. LIBOR + 3.50%, 1.00% Floor), 6.25%, 06/13/23		1,217		1,019,227
				1,758,604
Semiconductors & Semiconductor Equipment 0.9%				
MaxLinear, Inc., Term Loan B, (1 mo. LIBOR + 2.50%), 4.99%, 05/12/24 ^(a)		250		249,281
Microchip Technology, Inc., 2018 Term Loan B, 05/29/25 ^(g)		3,377		3,374,507
ON Semiconductor Corp., 2018 1st Lien Term Loan B, (1 mo. LIBOR + 1.75%), 4.24%, 03/31/23		499		497,742
Versum Materials, Inc., Term Loan, (3 mo. LIBOR + 2.00%), 4.80%, 09/29/23		934		932,346
				5,053,876
Software 16.1%				
Applied Systems, Inc.:				
2017 1st Lien Term Loan, 09/19/24 ^(g)		2,697		2,672,945
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.00%, 1.00% Floor), 9.49%, 09/19/25		491		494,664
BMC Software Finance, Inc., 2017 Term Loan, 10/02/25 ^(g)		3,888		3,862,223
Cypress Intermediate Holdings III, Inc.:				
2017 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.50%, 04/26/24		907		895,466
2017 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%, 1.00% Floor), 9.24%, 04/27/25		814		808,913
Dell, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 2.00%), 4.50%, 09/07/23		2,676		2,665,717
Digicel International Finance Ltd., 2017 Term Loan B, (3 mo. LIBOR + 3.25%), 5.88%, 05/28/24		1,649		1,456,478
DTI Holdco, Inc., 2018 Term Loan B, (3 mo. LIBOR + 4.75%, 1.00% Floor), 7.49%, 09/30/23		1,431		1,340,132
Financial & Risk US Holdings, Inc., 2018 USD Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 10/01/25		6,558		6,453,414
Help/Systems Holdings, Inc, 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.75%), 6.24%, 03/28/25		1,184		1,161,115
Infor (US), Inc., Term Loan B6, (1 mo. LIBOR + 2.75%, 1.00% Floor), 5.24%, 02/01/22		6,654		6,647,176
Informatica Corp., 2018 Term Loan, 08/05/22 ^(g)		3,184		3,183,741
IQOR US, Inc., Term Loan B, (3 mo. LIBOR + 5.00%, 1.00% Floor), 7.80%, 04/01/21		1,063		989,663
Kronos, Inc.:				
2017 Term Loan B, 11/01/23 ^(g)		5,136		5,112,430
2nd Lien Term Loan, (3 mo. LIBOR + 8.25%, 1.00% Floor), 10.99%, 11/01/24		2,135		2,171,210
McAfee LLC, 2018 Term Loan B, (1 mo. LIBOR + 3.75%), 6.24%, 09/30/24		3,719		3,725,002

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Mitchell International, Inc.:

2017 1st Lien Term Loan, (1 mo. LIBOR + 3.25%), 5.74%, 11/29/24	3,884	3,784,447
2017 2nd Lien Term Loan, (1 mo. LIBOR + 7.25%), 9.74%, 12/01/25	850	830,170
PowerSchool, 2018 Term Loan B, (1 mo. LIBOR + 3.25%), 5.99%, 08/01/25	1,009	996,388
Renaissance Learning, Inc., 2018 Add On Term Loan, (1 mo. LIBOR + 3.25%), 5.74%, 05/30/25	701	684,233
RP Crown Parent LLC, 2016 Term Loan B, 10/12/23 ^(g)	1,190	1,177,362
SolarWinds Holdings, Inc., 2018 Term Loan B, 02/05/24 ^(g)	4,688	4,670,484

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Software (continued)		
Solera LLC, Term Loan B, 03/03/23 ^(g)	USD 5,390	\$ 5,350,061
SonicWALL, Inc., 1st Lien Term Loan, (3 mo. LIBOR + 3.50%), 6.18%, 05/16/25	569	553,297
Sophia LP, 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 6.05%, 09/30/22	5,120	5,102,237
SS&C Technologies Holdings Europe, 2018 Term Loan B4, (1 mo. LIBOR + 2.25%), 4.74%, 04/16/25	1,788	1,779,815
SS&C Technologies, Inc.:		
2017 Term Loan B1, (1 mo. LIBOR + 2.25%), 4.74%, 07/08/22	3,457	3,444,249
2018 Term Loan B3, (1 mo. LIBOR + 2.25%), 4.74%, 04/16/25	4,667	4,645,445
2018 Term Loan B5, (1 mo. LIBOR + 2.25%), 4.74%, 04/16/25	1,785	1,777,125
Tempo Acquisition LLC, Term Loan, (1 mo. LIBOR + 3.00%), 5.49%, 05/01/24	2,540	2,536,367
Tibco Software, Inc., Repriced Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 6.01%, 12/04/20	4,259	4,251,078
Vertafore, Inc., 2018 1st Lien Term Loan, 07/02/25 ^(g)	1,090	1,076,375
		86,299,422
Specialty Retail 2.0%		
Academy Ltd., 2015 Term Loan B, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.51%, 07/01/22	1,370	948,336
Belron Finance US LLC ^(a) :		
Term Loan B, (3 mo. LIBOR + 2.25%), 4.99%, 11/07/24	2,959	2,943,678
Term Loan B, (3 mo. LIBOR + 2.50%), 5.19%, 11/13/25	453	451,868
CD&R Firefly Bidco Ltd., 2018 GBP Term Loan B1, (3 mo. LIBOR + 4.50%), 5.41%, 06/23/25	GBP 1,000	1,303,974
Leslie's Poolmart, Inc., 2018 Term Loan, (2 mo. LIBOR + 3.50%, 1.00% Floor), 6.08%, 08/16/23	USD 1,229	1,193,978
National Vision, Inc., 2017 Repriced Term Loan, (1 mo. LIBOR + 2.50%), 4.99%, 11/20/24	250	249,392
Petco Animal Supplies, Inc., 2017 Term Loan B, (3 mo. LIBOR + 3.25%, 1.00% Floor), 5.99%, 01/26/23	833	648,791
Research Now Group, Inc., 2017 1st Lien Term Loan, (1 mo. LIBOR + 5.50%, 1.00% Floor), 7.99%, 12/20/24	1,252	1,243,997
Staples, Inc., 2017 Term Loan B, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.51%, 09/12/24	839	832,817
TruGreen LP, 2017 Term Loan, (1 mo. LIBOR + 4.00%, 1.00% Floor), 6.50%, 04/13/23 ^(a)	1,126	1,128,416
		10,945,247
Technology Hardware, Storage & Peripherals 0.8%		
Western Digital Corp., 2018 Term Loan B4, (1 mo. LIBOR + 1.75%), 4.23%, 04/29/23	4,343	4,259,031

Textiles, Apparel & Luxury Goods 0.5%

Ascend Performance Materials Operations LLC, Term Loan B, (3 mo. LIBOR + 5.25%, 1.00% Floor), 8.05%, 08/12/22	2,373	2,366,905
Varsity Brands, Inc., 2017 Term Loan B, (1 mo. LIBOR + 3.50%, 1.00% Floor), 5.99%, 12/15/24	529	525,129
		2,892,034

Thriffs & Mortgage Finance 0.6%

IG Investment Holdings LLC, 2018 1st Lien Term Loan, 05/23/25 ^(g)	3,268	3,258,129
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*Security***Trading Companies & Distributors 1.0%**

	<i>Par</i> <i>(000)</i>	<i>Value</i>
Beacon Roofing Supply, Inc., 2017 Term Loan B, (1 mo. LIBOR + 2.25%), 4.77%, 01/02/25	USD 1,208	\$ 1,196,319
HD Supply, Inc., Term Loan B5, (1 mo. LIBOR + 1.75%), 4.24%, 10/17/23	3,858	3,838,864
Oxbow Carbon LLC, 2017 1st Lien Term Loan B, (1 mo. LIBOR + 3.50%), 5.99%, 01/04/23	273	272,066
United Rentals, Inc., Term Loan B, (1 mo. LIBOR + 1.75%), 4.24%, 10/31/25	226	225,714
		5,532,963

Transportation 0.3%

Gruden Acquisition, Inc., 2017 Term Loan, (3 mo. LIBOR + 5.50%, 1.00% Floor), 8.30%, 08/18/22	492	483,680
Safe Fleet Holdings LLC: 2018 1st Lien Term Loan, (1 mo. LIBOR + 3.00%, 1.00% Floor), 5.52%, 02/01/25	825	801,488
2018 2nd Lien Term Loan, (1 mo. LIBOR + 6.75%, 1.00% Floor), 9.27%, 02/01/26	560	529,200
		1,814,368

Utilities 0.1%

ExGen Renewables IV LLC, Term Loan B, (3 mo. LIBOR + 3.00%, 1.00% Floor), 5.63%, 11/28/24	726	674,467
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Wireless Telecommunication Services 1.4%

Geo Group, Inc. (The), 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.50%, 03/22/24	1,996	1,948,930
Ligado Networks LLC, PIK Exit Term Loan (9.75% PIK), 9.75%, 12/07/20 ⁽ⁱ⁾	1,737	1,354,959
SBA Senior Finance II LLC, 2018 Term Loan B, (1 mo. LIBOR + 2.00%), 4.50%, 04/11/25	4,348	4,303,398
		7,607,287

Total Floating Rate Loan Interests 131.6%

(Cost \$713,996,914)		705,809,036
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Shares

Investment Companies 3.6%

United States 3.6%

Invesco Senior Loan ETF	840,000	19,152,000
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Total Investment Companies 3.6%

(Cost \$19,015,644)		19,152,000
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*Beneficial
Interest
(000)*

Other Interests^(j) 0.0%

IT Services 0.0%

Millennium Corp. ^{(a)(b)}	USD 1,607	
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Millennium Lender Claims ^{(a)(b)}	1,508	
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Total Other Interests 0.0%

(Cost \$)

Shares

Trust Preferreds 0.3%

Diversified Financial Services 0.3%

GMAC Capital Trust I, Series 2, 8.47% ^(k)	60,894	1,582,635
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Total Trust Preferreds 0.3%

(Cost \$1,606,167)		1,582,635
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Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Shares</i>	<i>Value</i>
Warrants 0.0%		
Software 0.0%		
HMH Holdings/EduMedia (Issued/exercisable 03/09/10, 19 Shares for 1 Warrant, Expires 06/22/19, Strike Price \$42.27) ^(a)	USD 2,406	\$
Total Warrants 0.0% (Cost \$24)		
Total Long-Term Investments 140.0% (Cost \$763,050,753)		750,665,009
Short-Term Securities 2.1%		
BlackRock Liquidity Funds, T-Fund, Institutional Class, 2.29% ^{(l)(m)}	11,368,747	11,368,747
Total Short-Term Securities 2.1% (Cost \$11,368,747)		11,368,747
Options Purchased 0.0% (Cost \$68,461)		23,023
Total Investments 142.1% (Cost \$774,487,961)		762,056,779
Liabilities in Excess of Other Assets (42.1)%		(225,694,532)
Net Assets 100.0%		\$ 536,362,247

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

(b) Non-income producing security.

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

(d) Variable or floating rate security, which interest rate adjusts periodically based on changes in current interest rates and prepayments on the underlying pool of assets. Rate shown is the rate in effect as of period end.

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

(f) When-issued security.

(g) Represents an unsettled loan commitment at period end. Certain details associated with this purchase are not known prior to the settlement date, including coupon rate.

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

(i) 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.

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- (j) Other interests represent beneficial interests in liquidation trusts and other reorganization or private entities.
 (k) Variable rate security. Security may be issued at a fixed coupon rate, which converts to a variable rate at a specified date. Rate shown is the rate in effect as of period end.
 (l) Annualized 7-day yield as of period end.

(m) During the six months ended February 28, 2019, 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:

<i>Affiliate</i>	<i>Shares Held at 08/31/18</i>	<i>Net Activity</i>	<i>Shares Held at 02/28/19</i>	<i>Value at 02/28/19</i>	<i>Net Realized Gain (Loss) Income</i>	<i>Change in Unrealized Appreciation (Depreciation)</i>
BlackRock Liquidity Funds, T-Fund, Institutional Class	155,382	11,213,365	11,368,747	\$ 11,368,747	\$ 20,980	\$ (815)

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

Derivative Financial Instruments Outstanding as of Period End

Forward Foreign Currency Exchange Contracts

<i>Currency Purchased</i>	<i>Currency Sold</i>	<i>Counterparty</i>	<i>Settlement Date</i>	<i>Unrealized Appreciation (Depreciation)</i>
USD 5,362,827	EUR 4,654,000	UBS AG	03/05/19	\$ 68,700
USD 5,317,687	EUR 4,644,000	HSBC Bank PLC	04/04/19	21,532
USD 2,555,567	GBP 1,919,000	Barclays Bank PLC	04/04/19	6,214
				96,446
EUR 4,644,000	USD 5,304,330	HSBC Bank PLC	03/05/19	(21,578)
GBP 1,919,000	USD 2,551,635	Barclays Bank PLC	03/05/19	(6,241)
USD 2,524,891	GBP 1,922,000	State Street Bank and Trust Co.	03/05/19	(24,482)
				(52,301)
				\$ 44,145

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

Exchange-Traded Options Purchased

<i>Description</i>	<i>Number of Contracts</i>	<i>Expiration Date</i>	<i>Exercise Price</i>	<i>Notional Amount (000)</i>	<i>Value</i>
Call					
SPDR S&P 500 ETF Trust	245	04/18/19	USD 289.00	USD 683	\$ 18,498
Marsico Parent Superholdco LLC	44	12/14/19	USD 942.86	USD	
					18,498
Put					
Invesco Senior Loan ETF	575	04/18/19	USD 22.00	USD 131	\$ 2,875
Invesco Senior Loan ETF	165	05/17/19	USD 22.00	USD 38	1,650
					4,525
					\$ 23,023

OTC Total Return Swaps

<i>Frequency</i>	<i>Rate</i>	<i>Frequency</i>	<i>Counterparty</i>	<i>Effective Date</i>	<i>Termination Date</i>	<i>Notional Amount (000)</i>	<i>Upfront Premium Paid</i>	<i>Unrealized Depreciation</i>
Quarterly	3-Month LIBOR, 2.62%	Quarterly	JPMorgan Chase Bank N.A.	N/A	03/20/19	USD 3,809	\$ 99,304	\$ 99,304

Balances Reported in the Statements of Assets and Liabilities for OTC Swaps

	<i>Swap Premiums Paid</i>	<i>Swap Premiums Received</i>	<i>Unrealized Appreciation</i>	<i>Unrealized Depreciation</i>
OTC Swaps	\$	\$	\$ 99,304	\$

Derivative Financial Instruments Categorized by Risk Exposure

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

	<i>Commodity Contracts</i>	<i>Credit Contracts</i>	<i>Equity Contracts</i>	<i>Foreign Currency Exchange Contracts</i>	<i>Interest Rate Contracts</i>	<i>Other Contracts</i>	<i>Total</i>
Assets Derivative Financial Instruments							
Forward foreign currency exchange contracts							
Unrealized appreciation on forward foreign currency exchange contracts	\$	\$	\$	\$ 96,446	\$	\$	\$ 96,446
Options purchased Investments at value unaffiliated ^(a)			23,023				23,023
Swaps OTC Unrealized appreciation on OTC swaps; Swap premiums paid					99,304		99,304
	\$	\$	\$ 23,023	\$ 96,446	\$ 99,304	\$	\$ 218,773
Liabilities Derivative Financial Instruments							
Forward foreign currency exchange contracts							
Unrealized depreciation on forward foreign currency exchange contracts	\$	\$	\$	\$ 52,301	\$	\$	\$ 52,301

^(a) Includes options purchased at value as reported in the Schedule of Investments.

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

For the six months ended February 28, 2019, the effect of derivative financial instruments in the Statements of Operations was as follows:

	<i>Commodity Contract</i>	<i>Credit Contracts</i>	<i>Equity Contracts</i>	<i>Foreign Currency Exchange Contracts</i>	<i>Interest Rate Contracts</i>	<i>Other Contracts</i>	<i>Total</i>
Net Realized Gain (Loss) from:							
Forward foreign currency exchange contracts	\$	\$	\$	\$ 146,068	\$	\$	\$ 146,068
Swaps					(704,179)		(704,179)
	\$	\$	\$	\$ 146,068	\$(704,179)	\$	\$(558,111)
Net Change in Unrealized Appreciation (Depreciation) on:							
Forward foreign currency exchange contracts	\$	\$	\$	\$ (10,057)	\$	\$	\$ (10,057)
Options purchased ^(a)			(2,416)				(2,416)
Swaps					99,304		99,304
	\$	\$	\$(2,416)	\$(10,057)	\$ 99,304	\$	\$ 86,831

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

Average Quarterly Balances of Outstanding Derivative Financial Instruments

Forward foreign currency exchange contracts:	
Average amounts purchased in USD	\$ 14,675,130
Average amounts sold in USD	\$ 7,366,710
Options:	
Average value of option contracts purchased	\$ 11,511
Total return swaps:	
Average notional amount	\$ 10,087,000

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

Derivative Financial Instruments Offsetting as of Period End

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

	<i>Assets</i>	<i>Liabilities</i>
Forward foreign currency exchange contracts	\$ 96,446	\$ 52,301
Options	23,023 ^(a)	
Swaps - OTC ^(b)	99,304	
Total derivative assets and liabilities in the Statements of Assets and Liabilities	\$ 218,773	\$ 52,301
Derivatives not subject to a Master Netting Agreement or similar agreement (MNA)	(23,023)	
Total derivative assets and liabilities subject to an MNA	\$ 195,750	\$ 52,301

^(a) Includes options purchased at value which is included in Investments at value - unaffiliated in the Statements of Assets and Liabilities and reported in the Schedule of Investments.

^(b) Includes unrealized appreciation (depreciation) on OTC swaps and swap premiums (paid/received) in the Statements of Assets and Liabilities.

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

<i>Counterparty</i>	<i>Derivative Assets</i>			<i>Net Amount of Derivative Assets^(b)</i>
	<i>Subject to an MNA by Counterparty</i>	<i>Derivatives Available for Offset^(a)</i>	<i>Non-cash Collateral Received</i>	
Barclays Bank PLC	\$ 6,214	\$ (6,214)	\$	\$
HSBC Bank PLC	21,532	(21,532)		
JPMorgan Chase Bank N.A.	99,304			99,304
UBS AG	68,700			68,700
	\$ 195,750	\$ (27,746)	\$	\$ 168,004

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

<i>Counterparty</i>	<i>Derivative Liabilities Subject to an MNA by Counterparty</i>	<i>Derivatives Available for Offset ^(a)</i>	<i>Non-cash Collateral Pledged</i>	<i>Cash Collateral Pledged</i>	<i>Net Amount of Derivative Liabilities ^(c)</i>
Barclays Bank PLC	\$ 6,241	\$ (6,214)	\$	\$	\$ 27
HSBC Bank PLC	21,578	(21,532)			46
State Street Bank and Trust Co.	24,482				24,482
	\$ 52,301	\$ (27,746)	\$	\$	\$ 24,555

(a) The amount of derivatives available for offset is limited to the amount of derivative asset and/or liabilities that are subject to an MNA.

(b) Net amount represents the net amount receivable from the counterparty in the event of default.

(c) Net amount represents the net amount payable due to counterparty in the event of default.

Fair Value Hierarchy as of Period End

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

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

	<i>Level 1</i>	<i>Level 2</i>	<i>Level 3</i>	<i>Total</i>
Assets:				
Investments:				
Long-Term Investments:				
Asset-Backed Securities	\$	\$ 5,313,627	\$	\$ 5,313,627
Common Stocks ^(a)	12,957	641	1,160,611	1,174,209
Corporate Bonds		15,529,611	2,103,891	17,633,502
Floating Rate Loan Interests		659,559,753	46,249,283	705,809,036
Investment Companies	19,152,000			19,152,000
Trust Preferred	1,582,635			1,582,635
Short-Term Securities	11,368,747			11,368,747
Options Purchased:				
Equity contracts	23,023			23,023
Liabilities:				
Investments:				
Unfunded Floating Rate Loan Interests ^(b)		(702)		(702)
	\$ 32,139,362	\$ 680,402,930	\$ 49,513,785	\$ 762,056,077

Derivative Financial Instruments

Assets:

Interest rate contracts	\$	\$	99,304	\$	\$	99,304
Forward foreign currency contracts			96,446			96,446
Liabilities:						
Forward foreign currency contracts			(52,301)			(52,301)
	\$	\$	143,449	\$	\$	143,449

(a) See above Schedule of Investments for values in each industry.

(b) Unfunded floating rate loan interests are valued at the unrealized appreciation (depreciation) on the commitment.

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

The Fund may hold assets and/or liabilities in which the fair value approximates the carrying amount for financial statement purposes. As of period end, bank borrowings payable of \$205,000,000 is categorized as Level 2 within the disclosure hierarchy.

During the six months ended February 28, 2019, there were no transfers between Level 1 and Level 2.

Schedule of Investments (unaudited) (continued) **BlackRock Floating Rate Income Strategies Fund, Inc. (FRA)**

February 28, 2019

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

	<i>Asset-Backed Securities</i>	<i>Common Stocks</i>	<i>Corporate Bonds</i>	<i>Floating Rate Loan Interests</i>	<i>Total</i>
Assets:					
Opening balance, as of August 31, 2018	\$ 2,698,550	\$ 2,048,238	\$ 2,892,436	\$ 36,749,545	\$ 44,388,769
Transfers into Level 3 ^(a)				34,040,874	34,040,874
Transfers out of Level 3 ^(b)				(15,245,474)	(15,245,474)
Accrued discounts/premiums				(5,117)	(5,117)
Net realized gain (loss)	(39,405)	63,041	91	(1,382,263)	(1,358,536)
Net change in unrealized appreciation (depreciation) ^{(c)(d)}		(939,073)	(868,114)	755,615	(1,051,572)
Purchases		317,169	79,568	10,710,044	11,106,781
Sales	(2,659,145)	(328,764)	(90)	(19,373,941)	(22,361,940)
Closing balance, as of February 28, 2019	\$	\$ 1,160,611	\$ 2,103,891	\$ 46,249,283	\$ 49,513,785
Net change in unrealized appreciation (depreciation) on investments still held at February 28, 2019 ^(d)	\$	\$ (939,073)	\$ (868,114)	\$ (320,998)	\$ (2,128,185)

(a) As of August 31, 2018 the Fund used observable inputs in determining the value of certain investments. As of February 28, 2019, the Fund used significant unobservable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 2 to Level 3 in the disclosure hierarchy.

(b) As of August 31, 2018, the Fund used significant unobservable inputs in determining the value of certain investments. As of February 28, 2019, the Fund used observable inputs in determining the value of the same investments. As a result, investments at beginning of period value were transferred from Level 3 to Level 2 in

the disclosure hierarchy.

- (c) Included in the related net change in unrealized appreciation (depreciation) in the Statements of Operations.
- (d) Any difference between net change in unrealized appreciation (depreciation) and net change in unrealized appreciation (depreciation) on investments still held at February 28, 2019 is generally due to investments no longer held or categorized as Level 3 at period end.

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

See notes to financial statements.

Schedule of Investments (unaudited)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Shares</i>	<i>Value</i>
Common Stocks 0.2%		
Chemicals 0.0%		
LyondellBasell Industries NV, Class A	37	\$ 3,164
Diversified Financial Services 0.2%		
Kcad Holdings I Ltd. ^{(a)(b)}	546,753,936	1,049,768
Health Care Management Services 0.0%		
New Millennium HoldCo, Inc. ^(b)	8,511	366
Household Durables 0.0%		
Berklene Benchcraft Equity LLC ^(a)	3,155	
Metals & Mining 0.0%		
Ameriforge Group, Inc.	801	44,055
Preferred Proppants LLC ^(a)	5,738	14,345
		58,400
Software 0.0%		
Avaya Holdings Corp. ^(b)	18	279
Utilities 0.0%		
Texgen LLC ^{(a)(b)}	3,661	140,948
Total Common Stocks 0.2%		
(Cost \$6,360,071)		1,252,925
	<i>Par</i>	
	<i>(000)</i>	
Asset-Backed Securities 6.4%		
AIMCO CLO, Series 2014-AA, Class DR, (3 mo. LIBOR US + 3.55%), 6.01%, 07/20/26 ^{(c)(d)}	USD 250	248,507
Allegro CLO II-S Ltd., Series 2014-1RA, Class C, 5.76%, 10/21/28 ^{(c)(e)}	1,000	977,236
ALM VI Ltd., Series 2012-6A, Class BR3, 4.54%, 07/15/26 ^{(c)(e)}	1,000	981,313
ALM XII Ltd., Series 2015-12A, Class C1R2, 5.43%, 04/16/27 ^{(c)(e)}	1,000	966,324
ALM XVI Ltd./ALM XVI LLC, Series 2015-16A, Class CR2, 5.49%, 07/15/27 ^{(c)(e)}	270	264,655
Anchorage Capital CLO Ltd. ^(c) :		
Series 2014-3RA, Class E, 8.26%, 01/28/31 ^(e)	850	788,549
Series 2014-4RA, Class D, 5.36%, 01/28/31 ^(e)	250	238,022
Series 2015-7A, Class DR, 5.49%, 10/15/27 ^(e)	1,000	977,826

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Series 2016-8A, Class ER, 8.51%, 07/28/28 ^(e)		1,000	987,972
Series 2016-9A, Class D, (3 mo. LIBOR US + 4.00%), 6.79%, 01/15/29 ^(d)		350	348,295
Benefit Street Partners CLO XII Ltd., Series 2017-12A, Class D, 9.20%, 10/15/30 ^{(c)(e)}		500	481,275
Carlyle Global Market Strategies CLO Ltd., Series 2015-1A, Class CR, (3 mo. LIBOR US + 2.00%), 4.76%, 04/20/27 ^{(c)(d)}		600	599,906
Credit Suisse ABS Repackaging Trust, Series 2013-A, Class B, 2.50%, 01/25/30 ^(c)		488	459,977
DCP Rights LLC, Series 2014-1A, Class A, 5.46%, 10/25/44 ^(c)		3,024	3,098,288
Dryden 64 CLO Ltd., Series 2018-64A, Class D, 5.43%, 04/18/31 ^{(c)(e)}		250	237,638
Highbridge Loan Management Ltd., Series 5A-2015, Class ERR, 8.79%, 10/15/30 ^{(c)(e)}		450	427,082
Litigation Fee Residual Funding, 4.00%, 10/30/27 ^(a)		1,131	1,215,430
Madison Park Funding X Ltd., Series 2012-10A, Class ER, (3 mo. LIBOR US + 7.62%), 10.38%, 01/20/29 ^{(c)(d)}		500	498,444
Madison Park Funding XI Ltd., Series 2013-11A, Class ER, 9.22%, 07/23/29 ^{(c)(e)}		250	242,264
		<i>Par</i>	
<i>Security</i>		<i>(000)</i>	<i>Value</i>
Asset-Backed Securities (continued)			
Madison Park Funding XIII Ltd., Series 2014-13A, Class ER, 8.51%, 04/19/30 ^{(c)(e)}	USD	1,250	\$ 1,199,722
Madison Park Funding XV Ltd., Series 2014-15A, Class B1R, (3 mo. LIBOR US + 2.20%), 4.96%, 01/27/26 ^{(c)(d)}		1,500	1,502,894
Neuberger Berman CLO XX Ltd., Series 2015-20A, Class ER, 7.79%, 01/15/28 ^{(c)(e)}		790	751,861
Oaktree CLO Ltd., Series 2015-1A, Class DR, 7.96%, 10/20/27 ^{(c)(e)}		500	480,712
Octagon Investment Partners LLC, Series 2017-1A, Class E, (3 mo. LIBOR US + 6.30%), 9.06%, 07/20/30 ^{(c)(d)}		500	487,428
OneMain Financial Issuance Trust, Series 2015-2A, Class C, 4.32%, 07/18/25 ^(c)		4,000	4,004,174
OZLM VIII Ltd., Series 2014-8A ^{(c)(e)} :			
Class BRR, 4.66%, 10/17/29		2,500	2,497,759
Class CRR, 5.61%, 10/17/29		500	498,018
OZLM XIX Ltd., Series 2017-19A, Class D, 9.39%, 11/22/30 ^{(c)(e)}		500	485,996
OZLM XV Ltd., Series 2016-15A, Class C, (3 mo. LIBOR US + 4.00%), 6.76%, 01/20/29 ^{(c)(d)}		1,000	999,740
OZLM XXI Ltd., Series 2017-21A, Class D, 8.30%, 01/20/31 ^{(c)(e)}		250	234,576
Park Avenue Institutional Advisers CLO Ltd., Series 2017-1A, Class D, 8.91%, 11/14/29 ^{(c)(e)}		1,750	1,680,824
Rockford Tower CLO Ltd. ^{(c)(d)} :			
Series 2017-1A, Class D, (3 mo. LIBOR US + 3.25%), 6.04%, 04/15/29		250	247,512
Series 2017-2A, Class D, (3 mo. LIBOR US + 3.45%), 6.24%, 10/15/29		500	499,810
Santander Drive Auto Receivables Trust, Series 2014-4, Class D, 3.10%, 11/16/20		2,280	2,280,986
Shackleton CLO Ltd., Series 2013-3A, Class DR, 5.81%, 07/15/30 ^{(c)(e)}		500	484,337
Symphony CLO XVIII Ltd., Series 2016-18A, Class D, (3 mo. LIBOR US + 4.00%), 6.77%, 01/23/28 ^{(c)(d)}		1,000	975,473
Thayer Park CLO Ltd., Series 2017-1A, Class D, (3 mo. LIBOR US + 6.10%), 8.86%, 04/20/29 ^{(c)(d)}		500	481,628
TICP CLO VII Ltd., Series 2017-7A, Class E, (3 mo. LIBOR US + 6.51%), 9.30%, 07/15/29 ^{(c)(d)}		500	487,837
Venture XXVI CLO Ltd., Series 2017-26A, Class D, (3 mo. LIBOR US + 4.25%), 7.01%, 01/20/29 ^{(c)(d)}		1,000	999,894
Vibrant CLO IV Ltd., Series 2016-4A, Class D, (3 mo. LIBOR US + 4.50%), 7.26%, 07/20/28 ^{(c)(d)}		1,000	1,004,449

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Wellfleet CLO Ltd., Series 2017-3A, Class B, 4.72%, 01/17/31 ^{(c)(e)}	500	475,459
York CLO Ltd. ^{(c)(d)} :		
Series 2016-1A, Class DR, (3 mo. LIBOR US + 3.60%), 6.36%, 10/20/29	250	250,071
Series 2016-2A, Class E, (3 mo. LIBOR US + 6.94%), 9.70%, 01/20/30	1,000	993,220
		38,043,383
Interest Only Asset-Backed Securities 0.0%		
Sterling Bank Trust, Series 2004-2, Class Note, 2.08%, 03/30/30 ^{(a)(c)}	2,819	133,882
Sterling Coofs Trust, Series 2004-1, Class A, 2.36%, 04/15/29 ^(a)	2,024	90,582
		224,464
Total Asset-Backed Securities 6.4%		
(Cost \$38,942,273)		38,267,847

SCHEDULES OF INVESTMENTS

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Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>	<i>Par (000)</i>	<i>Value</i>
Corporate Bonds 61.3%		
Aerospace & Defense 2.4%		
Arconic, Inc.:		
5.40%, 04/15/21	USD 10	\$ 10,286
5.87%, 02/23/22	730	761,938
5.13%, 10/01/24	808	799,920
BBA US Holdings, Inc., 5.38%, 05/01/26 ^(c)	271	276,081
Bombardier, Inc. ^(c) :		
7.75%, 03/15/20	172	179,542
8.75%, 12/01/21 ^(f)	827	909,700
5.75%, 03/15/22	102	102,204
6.00%, 10/15/22	8	8,040
6.13%, 01/15/23 ^(f)	810	816,075
7.50%, 12/01/24 ^(f)	965	981,888
7.50%, 03/15/25	621	626,434
7.88%, 04/15/27 ^(g)	1,094	1,094,456
Koppers, Inc., 6.00%, 02/15/25 ^(c)	51	44,625
Kratos Defense & Security Solutions, Inc., 6.50%, 11/30/25 ^(c)	336	348,180
Moog, Inc., 5.25%, 12/01/22 ^(c)	270	274,274
Pioneer Holdings LLC/Pioneer Finance Corp., 9.00%, 11/01/22 ^(c)	165	167,475
TransDigm UK Holdings PLC, 6.88%, 05/15/26 ^{(c)(f)}	264	257,400
TransDigm, Inc.:		
6.00%, 07/15/22 ^(f)	304	309,624
6.50%, 07/15/24	54	54,540
6.25%, 03/15/26 ^{(c)(f)}	6,008	6,143,180
7.50%, 03/15/27 ^(c)	46	46,225
		14,212,087
Air Freight & Logistics 0.0%		
XPO Logistics, Inc., 6.75%, 08/15/24 ^(c)	18	18,115
Airlines 1.6%		
Air Canada Pass-Through Trust, Series 2015-1, Class B, 3.88%, 09/15/24 ^(c)	1,167	1,147,581
American Airlines Pass-Through Trust:		
Series 2013-2, Class A, 4.95%, 01/15/23 ^(f)	1,972	2,027,917
Series 2013-2, Class B, 5.60%, 07/15/20 ^(c)	252	255,475
Series 2017-1, Class B, 4.95%, 02/15/25	1,282	1,302,282
Avianca Holdings SA/Avianca Leasing LLC/Grupo Taca Holdings Ltd., 8.38%, 05/10/20	239	232,427
Latam Finance Ltd., 6.88%, 04/11/24 ^(c)	203	205,495
United Airlines Pass-Through Trust:		
Series 2014-2, Class B, 4.63%, 09/03/22 ^(f)	1,653	1,664,017

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Series 2015-1, Class A, 3.70%, 12/01/22		2,430		2,404,728
Virgin Australia Trust, Series 2013-1, Class A, 5.00%, 04/23/25 ^{(c)(f)}		182		185,385
				9,425,307
Auto Components 0.3%				
Allison Transmission, Inc., 5.00%, 10/01/24 ^(c)		28		28,175
Aptiv PLC, 4.40%, 10/01/46		240		206,642
GKN Holdings PLC, 3.38%, 05/12/32	GBP	100		128,051
Goodyear Tire & Rubber Co., 5.00%, 05/31/26	USD	67		63,482
Icahn Enterprises LP/Icahn Enterprises Finance Corp.:				
6.00%, 08/01/20		28		28,280
6.25%, 02/01/22		299		307,910
6.75%, 02/01/24		246		257,685
6.38%, 12/15/25		149		153,284
Tesla, Inc., 5.30%, 08/15/25 ^{(c)(f)}		407		362,230
				1,535,739
			<i>Par</i>	
<i>Security</i>			<i>(000)</i>	<i>Value</i>
Banks 2.0%				
Allied Irish Banks PLC (5 year EUR Swap + 3.95%), 4.13%, 11/26/25 ^(h)	EUR	100	\$	117,414
Banco Espirito Santo SA ^{(b)(i)} :				
4.75%, 01/15/19		100		32,702
4.00%, 01/21/19		100		31,849
Bank of Ireland (5 year EUR Swap + 3.55%), 4.25%, 06/11/24 ^(h)		100		114,493
Barclays PLC:				
4.38%, 09/11/24	USD	580		569,454
3.65%, 03/16/25 ^(f)		3,600		3,461,357
5.20%, 05/12/26		200		201,231
BBVA Bancomer SA, 6.75%, 09/30/22 ^(c)		192		205,872
CIT Group, Inc.:				
5.00%, 08/01/23		582		604,058
5.25%, 03/07/25		599		627,453
6.13%, 03/09/28		98		106,330
HSBC Holdings PLC, 4.38%, 11/23/26 ^(f)		395		397,510
Nordea Bank AB, 4.50%, 03/26/20	EUR	1,020		1,212,441
Promerica Financial Corp., 9.70%, 05/14/24 ^(c)	USD	200		203,525
Santander Holdings USA, Inc., 4.50%, 07/17/25 ^(f)		1,750		1,777,449
Santander UK Group Holdings PLC, 2.88%, 08/05/21 ^(f)		950		934,599
Standard Chartered PLC, 3.89%, 03/15/24 ^{(c)(e)(f)}		1,500		1,482,788
Unione di Banche Italiane SpA, 5.88%, 03/04/29 ^{(e)(g)}	EUR	100		114,029
				12,194,554
Beverages 0.1%				
BWAY Holding Co., 4.75%, 04/15/24		100		114,835
Central American Bottling Corp., 5.75%, 01/31/27 ^(c)	USD	176		178,564
Crown European Holdings SA, 2.25%, 02/01/23 ^(c)	EUR	100		117,565
OI European Group BV, 4.00%, 03/15/23 ^(c)	USD	176		172,040
				583,004

Building Materials 0.0%

Jeld-Wen, Inc., 4.63%, 12/15/25 ^(c)	138	129,893
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Building Products 0.4%

American Builders & Contractors Supply Co., Inc., 5.75%, 12/15/23 ^(c)	184	188,600
Beacon Roofing Supply, Inc., 4.88%, 11/01/25 ^(c)	18	16,757
CPG Merger Sub LLC, 8.00%, 10/01/21 ^(c)	324	319,140
Jeld-Wen, Inc., 4.88%, 12/15/27 ^(c)	19	17,599
Masonite International Corp. ^(c) :		
5.63%, 03/15/23 ^(f)	384	390,720
5.75%, 09/15/26	160	160,000
PGT Escrow Issuer, Inc., 6.75%, 08/01/26 ^(c)	107	110,210
Standard Industries, Inc. ^(c) :		
5.50%, 02/15/23	66	67,485
5.38%, 11/15/24	404	410,060
6.00%, 10/15/25	600	626,250
5.00%, 02/15/27	36	34,290
4.75%, 01/15/28	46	43,010
USG Corp. ^(c) :		
5.50%, 03/01/25	11	11,110
4.88%, 06/01/27	198	199,914

2,595,145

Cable Television Services 0.0%

Cincinnati Bell, Inc., 8.00%, 10/15/25 ^(c)	146	132,130
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Capital Markets 0.6%

Blackstone CQP Holdco LP ^(c) :		
6.50%, 03/20/21	2,040	2,037,450
6.00%, 08/18/21	332	328,680

Schedule of Investments (unaudited) (continued)

BlackRock Limited Duration Income Trust (BLW)

February 28, 2019

(Percentages shown are based on Net Assets)

<i>Security</i>		<i>Par (000)</i>	<i>Value</i>
Capital Markets (continued)			
Intertrust Group BV, 3.38%, 11/15/25	EUR	100	\$ 116,186
Lions Gate Capital Holdings LLC ^(c) : 6.38%, 02/01/24	USD	25	25,625
5.88%, 11/01/24		171	173,137
Morgan Stanley, 4.00%, 07/23/25 ^(f)		965	980,823
Stevens Holding Co., Inc., 6.13%, 10/01/26 ^(c)		167	170,340
			3,832,241
Chemicals 1.5%			
Alpha 2 BV, (8.75% Cash or 9.50% PIK), 8.75%, 06/01/23 ^{(c)(j)}		256	245,120
Alpha 3 BV/Alpha US Bidco, Inc., 6.25%, 02/01/25 ^(c)		1,246	1,193,045
Axalta Coating Systems LLC, 4.88%, 08/15/24 ^(c)		608	603,440
Blue Cube Spinco LLC: 9.75%, 10/15/23		596	667,669
10.00%, 10/15/25		341	390,445
Chemours Co.: 6.63%, 05/15/23		228	236,561
7.00%, 05/15/25		112	116,760
4.00%, 05/15/26	EUR	186	210,319
5.38%, 05/15/27	USD	99	96,030
Cydsa SAB de CV, 6.25%, 10/04/27 ^(c)		252	239,400
Element Solutions, Inc., 5.88%, 12/01/25 ^{(c)(f)}		1,052	1,064,498
GCP Applied Technologies, Inc., 5.50%, 04/15/26 ^(c)		248	249,860
Huntsman International LLC: 5.13%, 11/15/22		280	292,600
4.50%, 05/01/29 ^(g)		135	133,109
INEOS Finance PLC, 4.00%, 05/01/23	EUR	100	115,304
Mexichem SAB de CV, 5.50%, 01/15/48 ^(c)	USD	200	183,480
Momentive Performance Materials, Inc., 3.88%, 10/24/21 ^(f)		303	326,483
NOVA Chemicals Corp., 4.88%, 06/01/24 ^(c)		267	258,509
Olin Corp., 5.00%, 02/01/30		117	113,636
PQ Corp. ^(c) : 6.75%, 11/15/22 ^(f)		444	461,627
5.75%, 12/15/25		497	481,161
Versum Materials, Inc., 5.50%, 09/30/24 ^(c)		158	164,320
WR Grace & Co-Conn ^(c) : 5.13%, 10/01/21 ^(f)		741	762,408
5.63%, 10/01/24		200	208,000
			8,813,784
Commercial Services & Supplies 1.2%			

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ADT Security Corp.:		
6.25%, 10/15/21	139	146,298
3.50%, 07/15/22	313	307,914
4.13%, 06/15/23	226	221,762
4.88%, 07/15/32 ^(c)	371	312,567
Advanced Disposal Services, Inc., 5.63%, 11/15/24 ^(c)	147	148,470
Avolon Holdings Funding Ltd. ^(c) :		
5.13%, 10/01/23	323	326,230
5.25%, 05/15/24 ^(g)	302	309,550
Booz Allen Hamilton, Inc., 5.13%, 05/01/25 ^(c)	270	270,675
Core & Main LP, 6.13%, 08/15/25 ^(c)	446	429,275
Fortress Transportation & Infrastructure Investors LLC ^(c) :		
6.75%, 03/15/22	71	72,385
6.50%, 10/01/25	78	76,245
GFL Environmental, Inc., 5.38%, 03/01/23 ^(c)	131	123,386
Harland Clarke Holdings Corp., 8.38%, 08/15/22 ^(c)		