

EATON VANCE LTD DURATION INCOME FUND
Form N-Q
February 26, 2016

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

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

811-21323

Investment Company Act File Number

Eaton Vance Limited Duration Income Fund

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant's Telephone Number, Including Area Code)

March 31

Date of Fiscal Year End

December 31, 2015

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Limited Duration Income Fund

December 31, 2015

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Loans 56.6%

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--------------------------------------|---------------|
| Aerospace and Defense 0.5% | | |
| IAP Worldwide Services, Inc. | | |
| Revolving Loan, Maturing July 18, 2018 ⁽²⁾ | 172 | \$ 154,810 |
| Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 ⁽³⁾ | 235 | 187,865 |
| Silver II US Holdings, LLC | | |
| Term Loan, 4.00%, Maturing December 13, 2019 | 4,741 | 4,057,274 |
| TransDigm, Inc. | | |
| Term Loan, 3.75%, Maturing February 28, 2020 | 2,279 | 2,231,368 |
| Term Loan, 3.75%, Maturing June 4, 2021 | 2,413 | 2,356,437 |
| | | \$ 8,987,754 |
| Air Transport 0.1% | | |
| Virgin America, Inc. | | |
| Term Loan, 4.50%, Maturing April 4, 2019 | 3,075 | \$ 2,523,345 |
| | | \$ 2,523,345 |
| Automotive 1.9% | | |
| Affinia Group Intermediate Holdings, Inc. | | |
| Term Loan, 4.75%, Maturing April 27, 2020 | 449 | \$ 449,476 |
| Allison Transmission, Inc. | | |
| Term Loan, 3.50%, Maturing August 23, 2019 | 4,743 | 4,724,237 |
| Chrysler Group, LLC | | |
| Term Loan, 3.50%, Maturing May 24, 2017 | 5,686 | 5,675,943 |
| Term Loan, 3.25%, Maturing December 31, 2018 | 2,726 | 2,706,330 |
| CS Intermediate Holdco 2, LLC | | |
| Term Loan, 4.00%, Maturing April 4, 2021 | 1,822 | 1,798,712 |
| Dayco Products, LLC | | |
| Term Loan, 5.25%, Maturing December 12, 2019 | 1,302 | 1,291,235 |
| Federal-Mogul Holdings Corporation | | |
| Term Loan, 4.75%, Maturing April 15, 2021 | 5,160 | 4,563,744 |
| Goodyear Tire & Rubber Company (The) | | |
| Term Loan - Second Lien, 3.75%, Maturing April 30, 2019 | 3,388 | 3,394,529 |
| Horizon Global Corporation | | |
| Term Loan, 7.00%, Maturing June 30, 2021 | 561 | 541,003 |
| MPG Holdco I, Inc. | | |
| Term Loan, 3.75%, Maturing October 20, 2021 | 3,417 | 3,345,984 |
| TI Group Automotive Systems, LLC | | |
| Term Loan, 4.50%, Maturing June 30, 2022 | EUR 948 | 1,016,958 |
| Term Loan, 4.50%, Maturing June 30, 2022 | 1,421 | 1,393,009 |
| Tower Automotive Holdings USA, LLC | | |
| Term Loan, 4.00%, Maturing April 23, 2020 | 1,394 | 1,338,549 |
| | | \$ 32,239,709 |

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| | | | |
|---|-------------|-------|---------------------|
| Beverage and Tobacco | 0.1% | | |
| Flavors Holdings, Inc. | | | |
| Term Loan, 6.75%, Maturing April 3, 2020 | | 984 | \$ 881,016 |
| Term Loan - Second Lien, 11.00%, Maturing October 3, 2021 | | 1,000 | 945,000 |
| | | | \$ 1,826,016 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|---------------|
| Brokerage/Securities Dealers/Investment Houses 0.1% | | |
| Astro AB Borrower, Inc. | | |
| Term Loan, 5.50%, Maturing April 30, 2022 | 398 | \$ 394,269 |
| Salient Partners L.P. | | |
| Term Loan, 7.50%, Maturing May 19, 2021 | 936 | 907,677 |
| | | \$ 1,301,946 |
| Building and Development 1.3% | | |
| ABC Supply Co., Inc. | | |
| Term Loan, 3.50%, Maturing April 16, 2020 | 1,225 | \$ 1,214,766 |
| Auction.com, LLC | | |
| Term Loan, 6.00%, Maturing May 8, 2022 | 1,241 | 1,229,770 |
| Capital Automotive L.P. | | |
| Term Loan, 4.00%, Maturing April 10, 2019 | 1,911 | 1,911,724 |
| CPG International, Inc. | | |
| Term Loan, 4.75%, Maturing September 30, 2020 | 758 | 715,897 |
| DTZ U.S. Borrower, LLC | | |
| Term Loan, 4.25%, Maturing November 4, 2021 | 3,035 | 2,966,468 |
| Gates Global, Inc. | | |
| Term Loan, 4.25%, Maturing July 5, 2021 | 5,952 | 5,600,166 |
| Headwaters Incorporated | | |
| Term Loan, 4.50%, Maturing March 24, 2022 | 249 | 249,268 |
| Quikrete Holdings, Inc. | | |
| Term Loan, 4.00%, Maturing September 28, 2020 | 1,158 | 1,148,278 |
| Term Loan - Second Lien, 7.00%, Maturing March 26, 2021 | 1,500 | 1,502,345 |
| RE/MAX International, Inc. | | |
| Term Loan, 4.25%, Maturing July 31, 2020 | 1,872 | 1,841,750 |
| Realogy Corporation | | |
| Term Loan, 3.75%, Maturing March 5, 2020 | 1,588 | 1,580,297 |
| Summit Materials Companies I, LLC | | |
| Term Loan, 4.25%, Maturing July 17, 2022 | 721 | 714,838 |
| WireCo WorldGroup, Inc. | | |
| Term Loan, 6.00%, Maturing February 15, 2017 | 640 | 616,338 |
| | | \$ 21,291,905 |
| Business Equipment and Services 4.0% | | |
| Acosta Holdco, Inc. | | |
| Term Loan, 4.25%, Maturing September 26, 2021 | 4,406 | \$ 4,211,764 |
| AlixPartners, LLP | | |
| Term Loan, 4.50%, Maturing July 28, 2022 | 723 | 718,668 |
| Altisource Solutions S.a.r.l. | | |
| Term Loan, 4.50%, Maturing December 9, 2020 | 1,778 | 1,555,605 |
| BakerCorp International, Inc. | | |
| Term Loan, 4.25%, Maturing February 14, 2020 | 851 | 740,430 |
| Brock Holdings III, Inc. | | |
| Term Loan, 6.00%, Maturing March 16, 2017 | 966 | 902,580 |
| CCC Information Services, Inc. | | |
| Term Loan, 4.00%, Maturing December 20, 2019 | 485 | 477,882 |
| Ceridian, LLC | | |
| Term Loan, 4.50%, Maturing September 15, 2020 | 747 | 641,166 |
| Corporate Capital Trust, Inc. | | |
| Term Loan, 4.00%, Maturing May 15, 2019 | 1,253 | 1,237,780 |
| CPM Holdings, Inc. | | |
| Term Loan, 6.00%, Maturing April 11, 2022 | 348 | 346,291 |

Crossmark Holdings, Inc.

Term Loan, 4.50%, Maturing December 20, 2019

2,016

1,511,665

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| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--------------------------------------|------------|
| Education Management, LLC | | |
| Term Loan, 5.50%, Maturing July 2, 2020 ⁽³⁾ | 466 | \$ 214,130 |
| Term Loan, 8.50%, (2.00% Cash, 6.50% PIK), Maturing July 2, 2020 ⁽³⁾ | 815 | 201,392 |
| EIG Investors Corp. | | |
| Term Loan, 5.00%, Maturing November 9, 2019 | 4,617 | 4,510,615 |
| Emdeon Business Services, LLC | | |
| Term Loan, 3.75%, Maturing November 2, 2018 | 2,495 | 2,454,510 |
| Extreme Reach, Inc. | | |
| Term Loan, 6.75%, Maturing February 7, 2020 | 862 | 850,506 |
| Garda World Security Corporation | | |
| Term Loan, 4.00%, Maturing November 6, 2020 | 145 | 138,716 |
| Term Loan, 4.00%, Maturing November 6, 2020 | 3,232 | 3,097,914 |
| Term Loan, 4.75%, Maturing November 6, 2020 | CAD 809 | 563,852 |
| IG Investment Holdings, LLC | | |
| Term Loan, 6.00%, Maturing October 29, 2021 | 2,103 | 2,092,794 |
| IMS Health Incorporated | | |
| Term Loan, 3.50%, Maturing March 17, 2021 | 5,834 | 5,678,667 |
| Information Resources, Inc. | | |
| Term Loan, 4.75%, Maturing September 30, 2020 | 1,540 | 1,536,961 |
| ION Trading Finance Limited | | |
| Term Loan, 4.25%, Maturing June 10, 2021 | 549 | 532,166 |
| Term Loan, 4.50%, Maturing June 10, 2021 | EUR 1,366 | 1,483,650 |
| KAR Auction Services, Inc. | | |
| Term Loan, 3.50%, Maturing March 11, 2021 | 3,396 | 3,394,178 |
| Kronos Incorporated | | |
| Term Loan, 4.50%, Maturing October 30, 2019 | 5,105 | 5,034,534 |
| Term Loan - Second Lien, 9.75%, Maturing April 30, 2020 | 2,396 | 2,389,245 |
| Match Group, Inc. | | |
| Term Loan, 5.50%, Maturing November 16, 2022 | 1,400 | 1,389,500 |
| MCS AMS Sub-Holdings, LLC | | |
| Term Loan, 7.50%, Maturing October 15, 2019 | 1,520 | 1,246,656 |
| Monitronics International, Inc. | | |
| Term Loan, 4.25%, Maturing March 23, 2018 | 801 | 779,297 |
| Term Loan, 4.50%, Maturing April 2, 2022 | 1,017 | 974,077 |
| National CineMedia, LLC | | |
| Term Loan, 3.18%, Maturing November 26, 2019 | 575 | 571,406 |
| PGX Holdings, Inc. | | |
| Term Loan, 5.75%, Maturing September 29, 2020 | 713 | 709,604 |
| Quintiles Transnational Corp. | | |
| Term Loan, 3.25%, Maturing May 12, 2022 | 2,214 | 2,212,491 |
| RCS Capital Corporation | | |
| Term Loan, 7.50%, Maturing April 29, 2019 ⁽³⁾ | 1,451 | 1,015,582 |
| Term Loan - Second Lien, 11.50%, Maturing April 29, 2021 ⁽³⁾ | 500 | 86,300 |
| Sensus USA, Inc. | | |
| Term Loan, 4.50%, Maturing May 9, 2017 | 691 | 675,068 |
| ServiceMaster Company | | |
| Term Loan, 4.25%, Maturing July 1, 2021 | 3,160 | 3,140,250 |
| TNS, Inc. | | |
| Term Loan, 5.00%, Maturing February 14, 2020 | 761 | 751,089 |
| Travelport Finance (Luxembourg) S.a.r.l. | | |
| Term Loan, 5.75%, Maturing September 2, 2021 | 1,559 | 1,529,690 |
| WASH Multifamily Laundry Systems, LLC | | |
| Term Loan, 4.25%, Maturing May 14, 2022 | 56 | 54,321 |
| Term Loan, 4.25%, Maturing May 14, 2022 | 318 | 310,176 |
| West Corporation | | |
| Term Loan, 3.25%, Maturing June 30, 2018 | 5,434 | 5,352,491 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--------------------------------------|----------------------|
| Cable and Satellite Television 1.7% | | |
| Altice US Finance I Corporation | | |
| Term Loan, 4.25%, Maturing December 22, 2022 | 5,053 | \$ 4,946,965 |
| Atlantic Broadband Finance, LLC | | |
| Term Loan, 3.25%, Maturing November 30, 2019 | 799 | 795,521 |
| Charter Communications Operating, LLC | | |
| Term Loan, 3.00%, Maturing July 1, 2020 | 365 | 357,937 |
| MCC Iowa, LLC | | |
| Term Loan, 3.25%, Maturing January 29, 2021 | 1,121 | 1,108,636 |
| Term Loan, 3.75%, Maturing June 30, 2021 | 1,157 | 1,149,177 |
| Mediacom Illinois, LLC | | |
| Term Loan, 3.39%, Maturing October 23, 2017 | 341 | 338,751 |
| Term Loan, 3.50%, Maturing June 30, 2021 | 642 | 635,585 |
| Neptune Finco Corp. | | |
| Term Loan, 5.00%, Maturing October 9, 2022 | 4,675 | 4,674,584 |
| Numericable Group SA | | |
| Term Loan, 4.56%, Maturing July 29, 2022 | EUR 825 | 884,101 |
| Term Loan, 4.56%, Maturing July 31, 2022 | 450 | 432,000 |
| Numericable U.S., LLC | | |
| Term Loan, 4.50%, Maturing May 21, 2020 | 429 | 414,952 |
| Term Loan, 4.50%, Maturing May 21, 2020 | 496 | 479,638 |
| UPC Financing Partnership | | |
| Term Loan, 3.25%, Maturing June 30, 2021 | 2,054 | 2,019,676 |
| Virgin Media Investment Holdings Limited | | |
| Term Loan, 3.50%, Maturing June 30, 2023 | 4,719 | 4,626,172 |
| Term Loan, 4.25%, Maturing June 30, 2023 | GBP 1,800 | 2,625,167 |
| Ziggo B.V. | | |
| Term Loan, 3.75%, Maturing January 15, 2022 | EUR 508 | 541,599 |
| Term Loan, 3.75%, Maturing January 15, 2022 | EUR 789 | 840,713 |
| Term Loan, 3.75%, Maturing January 15, 2022 | EUR 1,428 | 1,521,704 |
| | | \$ 28,392,878 |
| Chemicals and Plastics 3.2% | | |
| Allnex (Luxembourg) & Cy S.C.A. | | |
| Term Loan, 4.50%, Maturing October 3, 2019 | 1,189 | \$ 1,187,883 |
| Allnex USA, Inc. | | |
| Term Loan, 4.50%, Maturing October 3, 2019 | 617 | 616,336 |
| Aruba Investments, Inc. | | |
| Term Loan, 4.50%, Maturing February 2, 2022 | 375 | 369,591 |
| Axalta Coating Systems US Holdings, Inc. | | |
| Term Loan, 3.75%, Maturing February 1, 2020 | 3,841 | 3,815,412 |
| AZ Chem US, Inc. | | |
| Term Loan, 4.50%, Maturing June 12, 2021 | 1,054 | 1,052,721 |
| Chemours Company (The) | | |
| Term Loan, 3.75%, Maturing May 12, 2022 | 2,736 | 2,517,350 |
| ECO Services Operations, LLC | | |
| Term Loan, 4.75%, Maturing December 4, 2021 | 520 | 514,390 |
| Emerald Performance Materials, LLC | | |
| Term Loan, 4.50%, Maturing August 1, 2021 | 654 | 644,066 |
| Term Loan - Second Lien, 7.75%, Maturing August 1, 2022 | 725 | 687,844 |
| Flint Group GmbH | | |
| Term Loan, 4.50%, Maturing September 7, 2021 | 196 | 191,587 |
| Flint Group US, LLC | | |
| Term Loan, 4.50%, Maturing September 7, 2021 | 1,186 | 1,148,809 |
| Gemini HDPE, LLC | | |

| | | |
|---|-------|-----------|
| Term Loan, 4.75%, Maturing August 7, 2021 | 2,074 | 2,060,814 |
|---|-------|-----------|

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|----------------------|
| Huntsman International, LLC | | |
| Term Loan, 3.32%, Maturing April 19, 2019 | 2,079 | \$ 2,055,236 |
| Term Loan, 3.75%, Maturing October 1, 2021 | 2,525 | 2,508,722 |
| Ineos Finance PLC | | |
| Term Loan, 4.25%, Maturing March 31, 2022 | EUR 521 | 552,195 |
| Ineos US Finance, LLC | | |
| Term Loan, 3.75%, Maturing May 4, 2018 | 6,496 | 6,341,955 |
| Term Loan, 4.25%, Maturing March 31, 2022 | 844 | 816,505 |
| Kronos Worldwide, Inc. | | |
| Term Loan, 4.00%, Maturing February 18, 2020 | 393 | 357,303 |
| MacDermid, Inc. | | |
| Term Loan, 5.50%, Maturing June 7, 2020 | 673 | 653,618 |
| Term Loan, 5.50%, Maturing June 7, 2020 | 767 | 743,273 |
| Term Loan, 5.50%, Maturing June 7, 2020 | 1,618 | 1,569,803 |
| Minerals Technologies, Inc. | | |
| Term Loan, 3.77%, Maturing May 9, 2021 | 1,646 | 1,649,787 |
| Orion Engineered Carbons GmbH | | |
| Term Loan, 5.00%, Maturing July 25, 2021 | 822 | 826,378 |
| Term Loan, 5.00%, Maturing July 25, 2021 | EUR 1,179 | 1,286,541 |
| OXEA Finance, LLC | | |
| Term Loan, 4.25%, Maturing January 15, 2020 | 2,254 | 2,177,928 |
| PolyOne Corporation | | |
| Term Loan, 3.75%, Maturing November 11, 2022 | 600 | 599,250 |
| PQ Corporation | | |
| Term Loan, 4.00%, Maturing August 7, 2017 | 3,201 | 3,180,994 |
| Solenis International L.P. | | |
| Term Loan, 4.25%, Maturing July 31, 2021 | 395 | 379,858 |
| Term Loan, 4.50%, Maturing July 31, 2021 | EUR 1,284 | 1,388,139 |
| Sonneborn Refined Products B.V. | | |
| Term Loan, 4.75%, Maturing December 10, 2020 | 89 | 88,710 |
| Sonneborn, LLC | | |
| Term Loan, 4.75%, Maturing December 10, 2020 | 505 | 502,691 |
| Tata Chemicals North America, Inc. | | |
| Term Loan, 3.75%, Maturing August 7, 2020 | 1,264 | 1,232,659 |
| Trinseo Materials Operating S.C.A. | | |
| Term Loan, 4.25%, Maturing November 5, 2021 | 2,886 | 2,849,431 |
| Tronox Pigments (Netherlands) B.V. | | |
| Term Loan, 4.50%, Maturing March 19, 2020 | 2,433 | 2,170,296 |
| Univar, Inc. | | |
| Term Loan, 4.25%, Maturing July 1, 2022 | 3,840 | 3,730,306 |
| Zep, Inc. | | |
| Term Loan, 5.75%, Maturing June 27, 2022 | 398 | 394,518 |
| | | \$ 52,862,899 |
| Clothing/Textiles 0.1% | | |
| Ascena Retail Group, Inc. | | |
| Term Loan, 5.25%, Maturing August 21, 2022 | 1,900 | \$ 1,786,000 |
| | | \$ 1,786,000 |
| Conglomerates 0.4% | | |
| Bestway UK Holdco Limited | | |
| Term Loan, 5.25%, Maturing October 6, 2021 | GBP 1,103 | \$ 1,624,041 |
| RGIS Services, LLC | | |
| Term Loan, 5.50%, Maturing October 18, 2017 | 3,339 | 2,462,656 |

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Spectrum Brands, Inc.

| | | |
|--|-------|---------------------|
| Term Loan, 3.50%, Maturing June 23, 2022 | 2,194 | 2,189,787 |
| | | \$ 6,276,484 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--------------------------------------|---------------|
| Containers and Glass Products 1.5% | | |
| Berry Plastics Holding Corporation | | |
| Term Loan, 3.50%, Maturing February 8, 2020 | 2,529 | \$ 2,487,763 |
| Term Loan, 3.75%, Maturing January 6, 2021 | 5,670 | 5,600,100 |
| Term Loan, 4.00%, Maturing October 1, 2022 | 1,339 | 1,329,872 |
| Hilex Poly Co., LLC | | |
| Term Loan, 6.00%, Maturing December 5, 2021 | 2,733 | 2,734,505 |
| Libbey Glass, Inc. | | |
| Term Loan, 3.75%, Maturing April 9, 2021 | 542 | 534,978 |
| Onex Wizard US Acquisition, Inc. | | |
| Term Loan, 4.25%, Maturing March 13, 2022 | 1,538 | 1,518,459 |
| Owens-Illinois, Inc. | | |
| Term Loan, 3.50%, Maturing August 6, 2022 | 1,471 | 1,469,473 |
| Pelican Products, Inc. | | |
| Term Loan, 5.25%, Maturing April 10, 2020 | 369 | 362,668 |
| Reynolds Group Holdings, Inc. | | |
| Term Loan, 4.50%, Maturing December 1, 2018 | 5,944 | 5,892,935 |
| TricorBraun, Inc. | | |
| Term Loan, 4.00%, Maturing May 3, 2018 | 620 | 614,696 |
| Verallia | | |
| Term Loan, 5.00%, Maturing October 29, 2022 | EUR 1,925 | 2,094,899 |
| | | \$ 24,640,348 |
| Cosmetics/Toiletries 0.6% | | |
| Coty, Inc. | | |
| Term Loan, 3.75%, Maturing October 27, 2022 | 1,050 | \$ 1,050,656 |
| Galleria Co. | | |
| Term Loan, Maturing October 22, 2022 ⁽²⁾ | 2,100 | 2,085,563 |
| KIK Custom Products, Inc. | | |
| Term Loan, 6.00%, Maturing August 26, 2022 | 1,845 | 1,776,173 |
| Prestige Brands, Inc. | | |
| Term Loan, 3.50%, Maturing September 3, 2021 | 767 | 763,570 |
| Revlon Consumer Products Corporation | | |
| Term Loan, 4.00%, Maturing October 8, 2019 | 1,444 | 1,439,507 |
| Sun Products Corporation (The) | | |
| Term Loan, 5.50%, Maturing March 23, 2020 | 3,072 | 2,887,923 |
| | | \$ 10,003,392 |
| Drugs 1.3% | | |
| Alkermes, Inc. | | |
| Term Loan, 3.50%, Maturing September 18, 2019 | 1,162 | \$ 1,158,460 |
| AMAG Pharmaceuticals, Inc. | | |
| Term Loan, 4.75%, Maturing August 13, 2021 | 1,259 | 1,215,782 |
| DPx Holdings B.V. | | |
| Term Loan, 4.25%, Maturing March 11, 2021 | 1,157 | 1,118,314 |
| Endo Luxembourg Finance Company I S.a.r.l. | | |
| Term Loan, 3.75%, Maturing September 26, 2022 | 3,125 | 3,089,194 |
| Horizon Pharma, Inc. | | |
| Term Loan, 4.50%, Maturing May 7, 2021 | 274 | 256,523 |
| Mallinckrodt International Finance S.A. | | |
| Term Loan, 3.25%, Maturing March 19, 2021 | 1,990 | 1,934,850 |
| Term Loan, 3.50%, Maturing March 19, 2021 | 1,481 | 1,450,699 |
| Valeant Pharmaceuticals International, Inc. | | |
| Term Loan, 3.75%, Maturing December 11, 2019 | 3,432 | 3,313,431 |

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| | | |
|---|-------|----------------------|
| Term Loan, 3.75%, Maturing August 5, 2020 | 4,646 | 4,468,491 |
| Term Loan, 4.00%, Maturing April 1, 2022 | 3,456 | 3,338,858 |
| | | \$ 21,344,602 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|---------------------|
| Ecological Services and Equipment 0.4% | | |
| ADS Waste Holdings, Inc. | | |
| Term Loan, 3.75%, Maturing October 9, 2019 | 5,039 | \$ 4,920,579 |
| EnergySolutions, LLC | | |
| Term Loan, 6.75%, Maturing May 29, 2020 | 2,579 | 1,998,365 |
| | | \$ 6,918,944 |
| Electronics/Electrical 5.3% | | |
| Answers Corporation | | |
| Term Loan, 6.25%, Maturing October 3, 2021 | 1,510 | \$ 1,034,179 |
| Applied Systems, Inc. | | |
| Term Loan, 4.25%, Maturing January 25, 2021 | 1,095 | 1,076,975 |
| Avago Technologies Cayman Ltd. | | |
| Term Loan, 3.75%, Maturing May 6, 2021 | 10,626 | 10,619,813 |
| Campaign Monitor Finance Pty. Limited | | |
| Term Loan, 6.25%, Maturing March 18, 2021 | 927 | 913,028 |
| CommScope, Inc. | | |
| Term Loan, 3.83%, Maturing December 29, 2022 | 1,097 | 1,091,935 |
| CompuCom Systems, Inc. | | |
| Term Loan, 4.25%, Maturing May 11, 2020 | 2,272 | 1,454,305 |
| Dell International, LLC | | |
| Term Loan, 4.00%, Maturing April 29, 2020 | 7,040 | 7,005,891 |
| Dell, Inc. | | |
| Term Loan, 3.75%, Maturing October 29, 2018 | 1,046 | 1,043,804 |
| Deltek, Inc. | | |
| Term Loan, 5.00%, Maturing June 25, 2022 | 342 | 339,720 |
| Term Loan - Second Lien, 9.50%, Maturing June 25, 2023 | 475 | 473,813 |
| Entegris, Inc. | | |
| Term Loan, 3.50%, Maturing April 30, 2021 | 436 | 433,327 |
| Excelitas Technologies Corp. | | |
| Term Loan, 6.00%, Maturing October 31, 2020 | 2,007 | 1,793,578 |
| Eze Castle Software, Inc. | | |
| Term Loan, 4.00%, Maturing April 6, 2020 | 733 | 720,238 |
| FIDJI Luxembourg (BC4) S.a.r.l. | | |
| Term Loan, 6.25%, Maturing December 24, 2020 | 750 | 749,812 |
| Go Daddy Operating Company, LLC | | |
| Term Loan, 4.25%, Maturing May 13, 2021 | 5,031 | 5,008,294 |
| Hyland Software, Inc. | | |
| Term Loan, 4.75%, Maturing July 1, 2022 | 1,703 | 1,676,165 |
| Term Loan - Second Lien, 8.25%, Maturing July 1, 2023 | 675 | 635,344 |
| Infor (US), Inc. | | |
| Term Loan, 3.75%, Maturing June 3, 2020 | 8,560 | 8,076,656 |
| Informatica Corporation | | |
| Term Loan, 4.50%, Maturing August 5, 2022 | 3,666 | 3,536,747 |
| Lattice Semiconductor Corporation | | |
| Term Loan, 5.25%, Maturing March 10, 2021 | 697 | 661,675 |
| M/A-COM Technology Solutions Holdings, Inc. | | |
| Term Loan, 4.50%, Maturing May 7, 2021 | 665 | 663,213 |
| MA FinanceCo., LLC | | |
| Term Loan, 4.50%, Maturing November 20, 2019 | 1,425 | 1,412,235 |
| Term Loan, 5.25%, Maturing November 19, 2021 | 2,559 | 2,535,916 |
| Magic Newco, LLC | | |
| Term Loan, 5.00%, Maturing December 12, 2018 | 2,863 | 2,861,569 |
| MH Sub I, LLC | | |
| Term Loan, 4.75%, Maturing July 8, 2021 | 1,580 | 1,534,418 |

Microsemi Corporation

Term Loan, 3.25%, Maturing February 19, 2020

1,182

1,180,521

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| NXP B.V. | | |
| Term Loan, 3.25%, Maturing January 11, 2020 | 2,542 | \$ 2,507,825 |
| Term Loan, 3.75%, Maturing December 7, 2020 | 2,125 | 2,118,359 |
| Orbotech, Inc. | | |
| Term Loan, 5.00%, Maturing August 6, 2020 | 479 | 472,080 |
| Renaissance Learning, Inc. | | |
| Term Loan, 4.50%, Maturing April 9, 2021 | 909 | 872,839 |
| Term Loan - Second Lien, 8.00%, Maturing April 11, 2022 | 300 | 276,750 |
| Rocket Software, Inc. | | |
| Term Loan, 5.75%, Maturing February 8, 2018 | 428 | 426,041 |
| RP Crown Parent, LLC | | |
| Term Loan, 6.00%, Maturing December 21, 2018 | 5,125 | 4,586,586 |
| SGS Cayman L.P. | | |
| Term Loan, 6.00%, Maturing April 23, 2021 | 261 | 260,396 |
| SkillSoft Corporation | | |
| Term Loan, 5.75%, Maturing April 28, 2021 | 4,182 | 3,261,873 |
| Smart Technologies ULC | | |
| Term Loan, 10.50%, Maturing January 31, 2018 | 623 | 603,051 |
| SS&C Technologies, Inc. | | |
| Term Loan, 4.01%, Maturing July 8, 2022 | 2,333 | 2,321,509 |
| Term Loan, 4.02%, Maturing July 8, 2022 | 343 | 341,646 |
| SunEdison Semiconductor B.V. | | |
| Term Loan, 6.50%, Maturing May 27, 2019 | 914 | 905,114 |
| SurveyMonkey, Inc. | | |
| Term Loan, 6.25%, Maturing February 5, 2019 | 3,002 | 2,949,308 |
| Sutherland Global Services, Inc. | | |
| Term Loan, 6.00%, Maturing April 23, 2021 | 1,121 | 1,118,648 |
| Sybil Software, LLC | | |
| Term Loan, 4.25%, Maturing March 20, 2020 | 1,602 | 1,595,111 |
| Vertafore, Inc. | | |
| Term Loan, 4.25%, Maturing October 3, 2019 | 1,871 | 1,857,510 |
| Wall Street Systems Delaware, Inc. | | |
| Term Loan, 4.50%, Maturing April 30, 2021 | 1,692 | 1,673,251 |
| Zebra Technologies Corporation | | |
| Term Loan, 4.75%, Maturing October 27, 2021 | 2,659 | 2,665,816 |
| | | \$ 89,346,884 |
| Equipment Leasing 0.5% | | |
| Delos Finance S.a.r.l. | | |
| Term Loan, 3.50%, Maturing March 6, 2021 | 3,275 | \$ 3,267,222 |
| Flying Fortress, Inc. | | |
| Term Loan, 3.50%, Maturing April 30, 2020 | 4,712 | 4,700,867 |
| | | \$ 7,968,089 |
| Financial Intermediaries 2.3% | | |
| Armor Holding II, LLC | | |
| Term Loan, 5.75%, Maturing June 26, 2020 | 1,755 | \$ 1,706,121 |
| Term Loan - Second Lien, 10.25%, Maturing December 26, 2020 | 2,475 | 2,400,750 |
| Citco Funding, LLC | | |
| Term Loan, 4.25%, Maturing June 29, 2018 | 3,186 | 3,168,360 |
| Clipper Acquisitions Corp. | | |
| Term Loan, 3.00%, Maturing February 6, 2020 | 1,601 | 1,568,813 |
| First Data Corporation | | |
| Term Loan, 3.92%, Maturing March 24, 2018 | 3,100 | 3,065,125 |

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| | | |
|---|-------|-----------|
| Term Loan, 3.92%, Maturing September 24, 2018 | 4,650 | 4,598,269 |
| Term Loan, 4.17%, Maturing July 8, 2022 | 900 | 888,107 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--------------------------------------|----------------------|
| Grosvenor Capital Management Holdings, LLP | | |
| Term Loan, 3.75%, Maturing January 4, 2021 | 1,485 | \$ 1,432,643 |
| Guggenheim Partners, LLC | | |
| Term Loan, 4.25%, Maturing July 22, 2020 | 3,573 | 3,557,789 |
| Hamilton Lane Advisors, LLC | | |
| Term Loan, 4.25%, Maturing July 9, 2022 | 599 | 595,507 |
| Harbourvest Partners, LLC | | |
| Term Loan, 3.25%, Maturing February 4, 2021 | 891 | 886,824 |
| LPL Holdings, Inc. | | |
| Term Loan, 4.25%, Maturing March 29, 2021 | 3,918 | 3,888,894 |
| Medley, LLC | | |
| Term Loan, 6.50%, Maturing June 15, 2019 | 648 | 657,443 |
| MIP Delaware, LLC | | |
| Term Loan, 4.00%, Maturing March 9, 2020 | 498 | 495,330 |
| NXT Capital, Inc. | | |
| Term Loan, 6.25%, Maturing September 4, 2018 | 172 | 171,918 |
| Term Loan, 6.25%, Maturing September 4, 2018 | 769 | 769,080 |
| Term Loan, 6.25%, Maturing September 4, 2018 | 904 | 904,165 |
| Ocwen Financial Corporation | | |
| Term Loan, 5.50%, Maturing February 15, 2018 | 1,375 | 1,375,911 |
| Sesac Holdco II, LLC | | |
| Term Loan, 5.25%, Maturing February 8, 2019 | 1,905 | 1,887,872 |
| Starwood Property Trust, Inc. | | |
| Term Loan, 3.50%, Maturing April 17, 2020 | 1,269 | 1,246,014 |
| Walker & Dunlop, Inc. | | |
| Term Loan, 5.25%, Maturing December 11, 2020 | 842 | 844,260 |
| Walter Investment Management Corp. | | |
| Term Loan, 4.75%, Maturing December 19, 2020 | 1,979 | 1,714,331 |
| | | \$ 37,823,526 |
| Food Products 1.9% | | |
| AdvancePierre Foods, Inc. | | |
| Term Loan, 5.75%, Maturing July 10, 2017 | 4,286 | \$ 4,284,555 |
| Term Loan - Second Lien, 9.50%, Maturing October 10, 2017 | 750 | 738,750 |
| Blue Buffalo Company Ltd. | | |
| Term Loan, 3.75%, Maturing August 8, 2019 | 1,355 | 1,351,454 |
| Charger OpCo B.V. | | |
| Term Loan, 4.25%, Maturing July 2, 2022 | EUR 724 | 784,718 |
| Term Loan, 4.25%, Maturing July 2, 2022 | 2,983 | 2,965,977 |
| Clearwater Seafoods Limited Partnership | | |
| Term Loan, 4.75%, Maturing June 26, 2019 | 996 | 992,782 |
| Del Monte Foods, Inc. | | |
| Term Loan, 4.26%, Maturing February 18, 2021 | 1,699 | 1,636,236 |
| Diamond Foods, Inc. | | |
| Term Loan, 4.25%, Maturing August 20, 2018 | 240 | 239,814 |
| Dole Food Company, Inc. | | |
| Term Loan, 4.50%, Maturing November 1, 2018 | 2,033 | 2,023,050 |
| High Liner Foods Incorporated | | |
| Term Loan, 4.25%, Maturing April 24, 2021 | 1,105 | 1,091,496 |
| JBS USA, LLC | | |
| Term Loan, 3.75%, Maturing May 25, 2018 | 2,667 | 2,657,372 |
| Term Loan, 3.75%, Maturing September 18, 2020 | 1,955 | 1,944,003 |
| Term Loan, 4.00%, Maturing October 30, 2022 | 800 | 788,740 |
| NBTY, Inc. | | |
| Term Loan, 3.50%, Maturing October 1, 2017 | 9,127 | 8,936,344 |

Pinnacle Foods Finance, LLC

Term Loan, 3.00%, Maturing April 29, 2020

831

819,450

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|----------------------|
| Post Holdings, Inc. | | |
| Term Loan, 3.75%, Maturing June 2, 2021 | 337 | \$ 336,537 |
| | | \$ 31,591,278 |
| Food Service 1.5% | | |
| 1011778 B.C. Unlimited Liability Company | | |
| Term Loan, 3.75%, Maturing December 12, 2021 | 6,292 | \$ 6,262,852 |
| Aramark Services, Inc. | | |
| Term Loan, 3.69%, Maturing July 26, 2016 | 57 | 56,350 |
| Term Loan, 3.70%, Maturing July 26, 2016 | 32 | 31,521 |
| Centerplate, Inc. | | |
| Term Loan, 4.75%, Maturing November 26, 2019 | 1,146 | 1,137,003 |
| Landry's, Inc. | | |
| Term Loan, 4.00%, Maturing April 24, 2018 | 2,311 | 2,302,999 |
| NPC International, Inc. | | |
| Term Loan, 4.75%, Maturing December 28, 2018 | 674 | 667,855 |
| P.F. Chang's China Bistro, Inc. | | |
| Term Loan, 4.25%, Maturing July 2, 2019 | 898 | 857,909 |
| Seminole Hard Rock Entertainment, Inc. | | |
| Term Loan, 3.50%, Maturing May 14, 2020 | 317 | 311,330 |
| US Foods, Inc. | | |
| Term Loan, 4.50%, Maturing March 31, 2019 | 6,632 | 6,578,048 |
| Weight Watchers International, Inc. | | |
| Term Loan, 4.00%, Maturing April 2, 2020 | 8,735 | 6,431,177 |
| | | \$ 24,637,044 |
| Food/Drug Retailers 0.7% | | |
| Albertsons, LLC | | |
| Term Loan, 5.50%, Maturing March 21, 2019 | 1,353 | \$ 1,348,440 |
| Term Loan, 5.13%, Maturing August 25, 2019 | 2,863 | 2,840,172 |
| Term Loan, 5.50%, Maturing August 25, 2021 | 2,680 | 2,661,327 |
| Rite Aid Corporation | | |
| Term Loan - Second Lien, 5.75%, Maturing August 21, 2020 | 550 | 552,864 |
| Term Loan - Second Lien, 4.88%, Maturing June 21, 2021 | 700 | 699,344 |
| Supervalu, Inc. | | |
| Term Loan, 4.50%, Maturing March 21, 2019 | 2,895 | 2,860,932 |
| | | \$ 10,963,079 |
| Health Care 6.3% | | |
| Acadia Healthcare Company, Inc. | | |
| Term Loan, 4.25%, Maturing February 11, 2022 | 297 | \$ 297,743 |
| ADMI Corp. | | |
| Term Loan, 5.50%, Maturing April 30, 2022 | 398 | 398,166 |
| Akorn, Inc. | | |
| Term Loan, 6.00%, Maturing April 16, 2021 | 1,383 | 1,349,666 |
| Albany Molecular Research, Inc. | | |
| Term Loan, 5.75%, Maturing July 16, 2021 | 1,421 | 1,414,330 |
| Alere, Inc. | | |
| Term Loan, 4.25%, Maturing June 18, 2022 | 1,901 | 1,887,316 |
| Alliance Healthcare Services, Inc. | | |
| Term Loan, 4.25%, Maturing June 3, 2019 | 1,374 | 1,311,900 |
| Amneal Pharmaceuticals, LLC | | |

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| | | |
|--|-------|-----------|
| Term Loan, 4.50%, Maturing November 1, 2019 | 2,234 | 2,193,158 |
| AmSurg Corp. | | |
| Term Loan, 3.50%, Maturing July 16, 2021 | 788 | 782,309 |
| Ardent Legacy Acquisitions, Inc. | | |
| Term Loan, 6.50%, Maturing July 21, 2021 | 823 | 818,823 |
| ATI Holdings, Inc. | | |
| Term Loan, 5.25%, Maturing December 20, 2019 | 510 | 506,838 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--------------------------------------|------------|
| Auris Luxembourg III S.a.r.l. | | |
| Term Loan, 4.25%, Maturing January 15, 2022 | 993 | \$ 988,584 |
| BSN Medical, Inc. | | |
| Term Loan, 4.00%, Maturing August 28, 2019 | 618 | 609,070 |
| CareCore National, LLC | | |
| Term Loan, 5.50%, Maturing March 5, 2021 | 3,573 | 3,055,024 |
| CeramTec Acquisition Corporation | | |
| Term Loan, 4.25%, Maturing August 30, 2020 | 175 | 174,409 |
| CHG Healthcare Services, Inc. | | |
| Term Loan, 4.25%, Maturing November 19, 2019 | 2,049 | 2,015,492 |
| Community Health Systems, Inc. | | |
| Term Loan, 3.66%, Maturing December 31, 2018 | 1,904 | 1,880,297 |
| Term Loan, 3.75%, Maturing December 31, 2019 | 2,929 | 2,859,922 |
| Concentra, Inc. | | |
| Term Loan, 4.00%, Maturing June 1, 2022 | 373 | 371,259 |
| Convatec, Inc. | | |
| Term Loan, 4.25%, Maturing June 15, 2020 | 1,335 | 1,316,537 |
| CPI Buyer, LLC | | |
| Term Loan, 5.50%, Maturing August 18, 2021 | 1,333 | 1,283,136 |
| DaVita HealthCare Partners, Inc. | | |
| Term Loan, 3.50%, Maturing June 24, 2021 | 4,186 | 4,173,670 |
| DJO Finance, LLC | | |
| Term Loan, 4.25%, Maturing June 8, 2020 | 2,618 | 2,550,795 |
| Envision Healthcare Corporation | | |
| Term Loan, 4.25%, Maturing May 25, 2018 | 4,190 | 4,177,090 |
| Faenza Acquisition GmbH | | |
| Term Loan, 4.25%, Maturing August 30, 2020 | 512 | 509,444 |
| Term Loan, 4.25%, Maturing August 30, 2020 | 1,684 | 1,674,121 |
| Global Healthcare Exchange, LLC | | |
| Term Loan, 5.50%, Maturing August 15, 2022 | 1,272 | 1,264,262 |
| Greatbatch Ltd. | | |
| Term Loan, 5.25%, Maturing October 27, 2022 | 1,150 | 1,143,891 |
| Grifols Worldwide Operations USA, Inc. | | |
| Term Loan, 3.42%, Maturing February 27, 2021 | 6,190 | 6,140,232 |
| Iasis Healthcare, LLC | | |
| Term Loan, 4.50%, Maturing May 3, 2018 | 3,220 | 3,167,087 |
| Indivior Finance S.a.r.l. | | |
| Term Loan, 7.00%, Maturing December 19, 2019 | 1,211 | 1,147,659 |
| inVentiv Health, Inc. | | |
| Term Loan, 7.75%, Maturing May 15, 2018 | 1,249 | 1,232,229 |
| Term Loan, 7.75%, Maturing May 15, 2018 | 4,116 | 4,060,836 |
| Jaguar Holding Company II | | |
| Term Loan, 4.25%, Maturing August 18, 2022 | 5,149 | 5,016,535 |
| Kindred Healthcare, Inc. | | |
| Term Loan, 4.25%, Maturing April 9, 2021 | 3,343 | 3,226,448 |
| Kinetic Concepts, Inc. | | |
| Term Loan, 4.50%, Maturing May 4, 2018 | 6,706 | 6,465,343 |
| Knowledge Universe Education, LLC | | |
| Term Loan, 6.00%, Maturing July 28, 2022 | 1,322 | 1,288,645 |
| LHP Hospital Group, Inc. | | |
| Term Loan, 9.00%, Maturing July 3, 2018 | 2,170 | 2,127,040 |
| MedAssets, Inc. | | |
| Term Loan, 4.00%, Maturing December 13, 2019 | 403 | 400,555 |
| MMM Holdings, Inc. | | |
| Term Loan, 9.75%, Maturing December 12, 2017 ⁽³⁾ | 1,269 | 698,223 |
| MSO of Puerto Rico, Inc. | | |
| Term Loan, 9.75%, Maturing December 12, 2017 ⁽³⁾ | 923 | 507,605 |

National Mentor Holdings, Inc.

Term Loan, 4.25%, Maturing January 31, 2021

688

670,269

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|-----------------------|
| New Millennium HoldCo, Inc. | | |
| Term Loan, 7.50%, Maturing December 21, 2020 | 1,445 | \$ 1,322,384 |
| Onex Carestream Finance L.P. | | |
| Term Loan, 5.00%, Maturing June 7, 2019 | 3,629 | 3,339,807 |
| Opal Acquisition, Inc. | | |
| Term Loan, 5.00%, Maturing November 27, 2020 | 2,832 | 2,396,283 |
| Ortho-Clinical Diagnostics, Inc. | | |
| Term Loan, 4.75%, Maturing June 30, 2021 | 4,137 | 3,531,964 |
| Physio-Control International, Inc. | | |
| Term Loan, 5.50%, Maturing June 6, 2022 | 550 | 541,062 |
| PRA Holdings, Inc. | | |
| Term Loan, 4.50%, Maturing September 23, 2020 | 3,575 | 3,542,659 |
| Radnet Management, Inc. | | |
| Term Loan, 4.27%, Maturing October 10, 2018 | 3,342 | 3,316,815 |
| RCHP, Inc. | | |
| Term Loan, 6.00%, Maturing April 23, 2019 | 1,997 | 1,973,555 |
| Sage Products Holdings III, LLC | | |
| Term Loan, 4.25%, Maturing December 13, 2019 | 1,350 | 1,335,215 |
| Select Medical Corporation | | |
| Term Loan, 5.00%, Maturing June 1, 2018 | 1,400 | 1,395,659 |
| Sterigenics-Nordion Holdings, LLC | | |
| Term Loan, 4.25%, Maturing May 15, 2022 | 848 | 826,678 |
| Steward Health Care System, LLC | | |
| Term Loan, 6.75%, Maturing April 12, 2020 | 1,389 | 1,354,641 |
| Tecomet, Inc. | | |
| Term Loan, 5.75%, Maturing December 5, 2021 | 1,485 | 1,366,200 |
| Truven Health Analytics, Inc. | | |
| Term Loan, 4.50%, Maturing June 6, 2019 | 2,506 | 2,406,087 |
| | | \$ 105,804,967 |
| Home Furnishings 0.3% | | |
| Serta Simmons Holdings, LLC | | |
| Term Loan, 4.25%, Maturing October 1, 2019 | 4,987 | \$ 4,971,011 |
| | | \$ 4,971,011 |
| Industrial Equipment 1.9% | | |
| Apex Tool Group, LLC | | |
| Term Loan, 4.50%, Maturing January 31, 2020 | 2,360 | \$ 2,257,909 |
| Delachaux S.A. | | |
| Term Loan, 4.50%, Maturing October 28, 2021 | 565 | 562,981 |
| Doosan Infracore International, Inc. | | |
| Term Loan, 4.50%, Maturing May 28, 2021 | 1,339 | 1,322,671 |
| Filtration Group Corporation | | |
| Term Loan - Second Lien, 8.25%, Maturing November 21, 2021 | 262 | 255,542 |
| Gardner Denver, Inc. | | |
| Term Loan, 4.25%, Maturing July 30, 2020 | 4,806 | 4,342,974 |
| Term Loan, 4.75%, Maturing July 30, 2020 | EUR 464 | 464,476 |
| Generac Power Systems, Inc. | | |
| Term Loan, 3.50%, Maturing May 31, 2020 | 1,630 | 1,598,174 |
| Husky Injection Molding Systems Ltd. | | |
| Term Loan, 4.25%, Maturing June 30, 2021 | 3,610 | 3,488,442 |
| Term Loan - Second Lien, 7.25%, Maturing June 30, 2022 | 573 | 556,494 |
| Milacron, LLC | | |
| Term Loan, 4.50%, Maturing September 28, 2020 | 1,387 | 1,375,309 |

Paladin Brands Holding, Inc.

Term Loan, 7.25%, Maturing August 16, 2019

796

747,877

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--------------------------------------|----------------------|
| Rexnord, LLC | | |
| Term Loan, 4.00%, Maturing August 21, 2020 | 8,163 | \$ 7,931,711 |
| Signode Industrial Group US, Inc. | | |
| Term Loan, 3.75%, Maturing May 1, 2021 | 1,302 | 1,254,660 |
| STS Operating, Inc. | | |
| Term Loan, 4.75%, Maturing February 12, 2021 | 393 | 371,385 |
| Tank Holding Corp. | | |
| Term Loan, 5.25%, Maturing March 16, 2022 | 797 | 786,021 |
| Terex Corporation | | |
| Term Loan, 3.50%, Maturing August 13, 2021 | EUR 2,074 | 2,219,843 |
| Unifrax Corporation | | |
| Term Loan, 4.25%, Maturing November 28, 2018 | 514 | 496,475 |
| VAT Lux III S.a.r.l. | | |
| Term Loan, 4.25%, Maturing February 11, 2021 | 449 | 443,805 |
| Wittur GmbH | | |
| Term Loan, 6.00%, Maturing February 10, 2022 | EUR 1,100 | 1,179,983 |
| | | \$ 31,656,732 |
| Insurance 1.9% | | |
| Alliant Holdings I, Inc. | | |
| Term Loan, 4.50%, Maturing August 12, 2022 | 2,214 | \$ 2,171,674 |
| AmWINS Group, LLC | | |
| Term Loan, 5.25%, Maturing September 6, 2019 | 4,978 | 4,975,167 |
| AssuredPartners, Inc. | | |
| Term Loan, 5.75%, Maturing October 21, 2022 | 900 | 896,625 |
| Term Loan - Second Lien, 10.00%, Maturing October 20, 2023 | 875 | 857,500 |
| Asurion, LLC | | |
| Term Loan, 5.00%, Maturing May 24, 2019 | 4,886 | 4,620,690 |
| Term Loan, 5.00%, Maturing August 4, 2022 | 6,194 | 5,724,175 |
| Term Loan - Second Lien, 8.50%, Maturing March 3, 2021 | 2,850 | 2,445,656 |
| CGSC of Delaware Holding Corporation | | |
| Term Loan, 5.00%, Maturing April 16, 2020 | 1,562 | 1,507,758 |
| Cunningham Lindsey U.S., Inc. | | |
| Term Loan, 5.00%, Maturing December 10, 2019 ⁽³⁾ | 1,839 | 1,259,828 |
| Term Loan - Second Lien, 9.25%, Maturing June 10, 2020 ⁽³⁾ | 572 | 311,849 |
| Hub International Limited | | |
| Term Loan, 4.00%, Maturing October 2, 2020 | 3,495 | 3,298,289 |
| USI, Inc. | | |
| Term Loan, 4.25%, Maturing December 27, 2019 | 3,843 | 3,714,068 |
| | | \$ 31,783,279 |
| Leisure Goods/Activities/Movies 2.4% | | |
| Ancestry.com, Inc. | | |
| Term Loan, 5.00%, Maturing August 17, 2022 | 2,793 | \$ 2,782,526 |
| Bombardier Recreational Products, Inc. | | |
| Term Loan, 3.75%, Maturing January 30, 2019 | 4,582 | 4,541,045 |
| Bright Horizons Family Solutions, Inc. | | |
| Term Loan, 4.00%, Maturing January 30, 2020 | 218 | 218,230 |
| CDS U.S. Intermediate Holdings, Inc. | | |
| Term Loan, 5.00%, Maturing July 8, 2022 | 499 | 471,942 |
| ClubCorp Club Operations, Inc. | | |
| Term Loan, Maturing December 15, 2022 ⁽²⁾ | 2,350 | 2,341,188 |
| Emerald Expositions Holding, Inc. | | |
| Term Loan, 4.75%, Maturing June 17, 2020 | 1,135 | 1,121,118 |

Fender Musical Instruments Corporation

Term Loan, 5.75%, Maturing April 3, 2019

318

314,717

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|----------------------|
| Kasima, LLC | | |
| Term Loan, 3.25%, Maturing May 17, 2021 | 769 | \$ 764,814 |
| Lindblad Expeditions, Inc. | | |
| Term Loan, 5.50%, Maturing May 8, 2021 | 208 | 206,491 |
| Term Loan, 5.50%, Maturing May 8, 2021 | 1,608 | 1,600,305 |
| Live Nation Entertainment, Inc. | | |
| Term Loan, 3.50%, Maturing August 16, 2020 | 6,920 | 6,914,278 |
| LTF Merger Sub, Inc. | | |
| Term Loan, 4.25%, Maturing June 10, 2022 | 1,592 | 1,552,187 |
| Nord Anglia Education Finance, LLC | | |
| Term Loan, 5.00%, Maturing March 31, 2021 | 3,691 | 3,599,064 |
| Regal Cinemas Corporation | | |
| Term Loan, 3.80%, Maturing April 1, 2022 | 864 | 863,776 |
| Sabre, Inc. | | |
| Term Loan, 4.00%, Maturing February 19, 2019 | 1,407 | 1,394,193 |
| SeaWorld Parks & Entertainment, Inc. | | |
| Term Loan, 3.00%, Maturing May 14, 2020 | 2,289 | 2,149,910 |
| Sonifi Solutions, Inc. | | |
| Term Loan, 6.75%, Maturing March 28, 2018 ⁽³⁾ | 563 | 98,466 |
| SRAM, LLC | | |
| Term Loan, 4.02%, Maturing April 10, 2020 | 2,077 | 1,724,280 |
| Steinway Musical Instruments, Inc. | | |
| Term Loan, 4.75%, Maturing September 19, 2019 | 1,777 | 1,769,303 |
| Town Sports International, Inc. | | |
| Term Loan, 4.50%, Maturing November 15, 2020 | 1,526 | 617,969 |
| WMG Acquisition Corp. | | |
| Term Loan, 3.75%, Maturing July 1, 2020 | 1,149 | 1,091,709 |
| Zuffa, LLC | | |
| Term Loan, 3.75%, Maturing February 25, 2020 | 3,419 | 3,340,650 |
| | | \$ 39,478,161 |
| Lodging and Casinos 2.4% | | |
| Affinity Gaming, LLC | | |
| Term Loan, 5.25%, Maturing November 9, 2017 | 1,553 | \$ 1,555,274 |
| Amaya Holdings B.V. | | |
| Term Loan, 5.00%, Maturing August 1, 2021 | 4,426 | 4,145,289 |
| Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 | 1,006 | 1,005,937 |
| Boyd Gaming Corporation | | |
| Term Loan, 4.00%, Maturing August 14, 2020 | 487 | 485,514 |
| Caesars Entertainment Operating Company | | |
| Term Loan, 0.00%, Maturing March 1, 2017 ⁽⁴⁾ | 1,594 | 1,402,468 |
| CityCenter Holdings, LLC | | |
| Term Loan, 4.25%, Maturing October 16, 2020 | 2,461 | 2,450,134 |
| Four Seasons Holdings, Inc. | | |
| Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 | 3,100 | 3,094,832 |
| Gala Group Finance PLC | | |
| Term Loan, 5.51%, Maturing May 27, 2018 | GBP 2,775 | 4,091,138 |
| Golden Nugget, Inc. | | |
| Term Loan, 5.50%, Maturing November 21, 2019 | 169 | 168,143 |
| Term Loan, 5.50%, Maturing November 21, 2019 | 395 | 392,332 |
| Hilton Worldwide Finance, LLC | | |
| Term Loan, 3.50%, Maturing October 26, 2020 | 6,629 | 6,623,558 |
| La Quinta Intermediate Holdings, LLC | | |
| Term Loan, 3.75%, Maturing April 14, 2021 | 1,286 | 1,256,775 |
| MGM Resorts International | | |

| | | |
|--|-------|-----------|
| Term Loan, 3.50%, Maturing December 20, 2019 | 6,330 | 6,260,331 |
|--|-------|-----------|

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|----------------------|
| Pinnacle Entertainment, Inc. | | |
| Term Loan, 3.75%, Maturing August 13, 2020 | 330 | \$ 329,236 |
| Playa Resorts Holding B.V. | | |
| Term Loan, 4.00%, Maturing August 9, 2019 | 587 | 570,371 |
| RHP Hotel Properties L.P. | | |
| Term Loan, 3.50%, Maturing January 15, 2021 | 862 | 860,932 |
| Scientific Games International, Inc. | | |
| Term Loan, 6.00%, Maturing October 18, 2020 | 4,116 | 3,795,981 |
| Term Loan, 6.00%, Maturing October 1, 2021 | 1,139 | 1,043,151 |
| | | \$ 39,531,396 |
| Nonferrous Metals/Minerals 0.7% | | |
| Alpha Natural Resources, LLC | | |
| DIP Loan, 10.00%, Maturing January 31, 2017 | 150 | \$ 143,250 |
| Term Loan, 3.50%, Maturing May 22, 2020 | 904 | 406,131 |
| Arch Coal, Inc. | | |
| Term Loan, 6.25%, Maturing May 16, 2018 | 2,993 | 1,381,797 |
| Dynacast International, LLC | | |
| Term Loan, 4.50%, Maturing January 28, 2022 | 769 | 749,958 |
| Fairmount Santrol, Inc. | | |
| Term Loan, 3.88%, Maturing March 15, 2017 | 489 | 345,791 |
| Term Loan, 4.50%, Maturing September 5, 2019 | 3,165 | 1,586,268 |
| Murray Energy Corporation | | |
| Term Loan, 7.00%, Maturing April 16, 2017 | 373 | 299,725 |
| Term Loan, 7.50%, Maturing April 16, 2020 | 2,263 | 1,458,776 |
| Noranda Aluminum Acquisition Corporation | | |
| Term Loan, 5.75%, Maturing February 28, 2019 | 1,011 | 514,577 |
| Novelis, Inc. | | |
| Term Loan, 4.00%, Maturing June 2, 2022 | 3,806 | 3,642,938 |
| Oxbow Carbon, LLC | | |
| Term Loan, 4.25%, Maturing July 19, 2019 | 481 | 451,774 |
| Term Loan - Second Lien, 8.00%, Maturing January 17, 2020 | 1,425 | 1,198,781 |
| United Central Industrial Supply Company, LLC | | |
| Term Loan - Second Lien, 12.50%, Maturing April 9, 2019 ⁽³⁾ | 500 | 308,400 |
| | | \$ 12,488,166 |
| Oil and Gas 1.5% | | |
| Ameriforge Group, Inc. | | |
| Term Loan, 5.00%, Maturing December 19, 2019 | 2,685 | \$ 832,201 |
| Bronco Midstream Funding, LLC | | |
| Term Loan, 5.00%, Maturing August 15, 2020 | 1,856 | 1,531,478 |
| CITGO Holding, Inc. | | |
| Term Loan, 9.50%, Maturing May 12, 2018 | 1,166 | 1,164,898 |
| CITGO Petroleum Corporation | | |
| Term Loan, 4.50%, Maturing July 29, 2021 | 1,284 | 1,245,238 |
| Crestwood Holdings, LLC | | |
| Term Loan, 7.00%, Maturing June 19, 2019 | 957 | 607,910 |
| Drillships Ocean Ventures, Inc. | | |
| Term Loan, 5.50%, Maturing July 25, 2021 | 1,383 | 663,600 |
| Energy Transfer Equity L.P. | | |
| Term Loan, 3.25%, Maturing December 2, 2019 | 2,200 | 1,987,333 |
| Term Loan, 4.00%, Maturing December 2, 2019 | 1,488 | 1,356,816 |
| Fieldwood Energy, LLC | | |
| Term Loan, 3.88%, Maturing September 28, 2018 | 1,296 | 887,717 |

Term Loan - Second Lien, 8.38%, Maturing September 30, 2020

875

137,813

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Floatel International Ltd. | | |
| Term Loan, 6.00%, Maturing June 27, 2020 | 1,400 | \$ 633,528 |
| MEG Energy Corp. | | |
| Term Loan, 3.75%, Maturing March 31, 2020 | 6,594 | 5,785,954 |
| Paragon Offshore Finance Company | | |
| Term Loan, 3.75%, Maturing July 18, 2021 | 1,111 | 324,949 |
| Samson Investment Company | | |
| Term Loan - Second Lien, 0.00%, Maturing September 25, 2018 ⁽⁴⁾ | 1,900 | 95,000 |
| Seadrill Partners Finco, LLC | | |
| Term Loan, 4.00%, Maturing February 21, 2021 | 5,619 | 2,324,990 |
| Seventy Seven Operating, LLC | | |
| Term Loan, 3.75%, Maturing June 25, 2021 | 690 | 506,208 |
| Sheridan Investment Partners II L.P. | | |
| Term Loan, 4.25%, Maturing December 16, 2020 | 47 | 27,353 |
| Term Loan, 4.25%, Maturing December 16, 2020 | 126 | 73,343 |
| Term Loan, 4.25%, Maturing December 16, 2020 | 905 | 527,239 |
| Sheridan Production Partners I, LLC | | |
| Term Loan, 4.25%, Maturing October 1, 2019 | 259 | 152,947 |
| Term Loan, 4.25%, Maturing October 1, 2019 | 424 | 250,402 |
| Term Loan, 4.25%, Maturing October 1, 2019 | 3,203 | 1,889,706 |
| Southcross Holdings Borrower L.P. | | |
| Term Loan, 6.00%, Maturing August 4, 2021 | 517 | 280,540 |
| Targa Resources Corp. | | |
| Term Loan, 5.75%, Maturing February 25, 2022 | 316 | 307,581 |
| Tervita Corporation | | |
| Term Loan, 6.25%, Maturing May 15, 2018 | 1,204 | 936,900 |
| | | \$ 24,531,644 |
| Publishing 1.0% | | |
| 682534 N.B., Inc. | | |
| Term Loan, 12.00%, (8.00% Cash, 4.00% PIK), Maturing October 1, 2020 ⁽³⁾ | 438 | \$ 349,277 |
| Getty Images, Inc. | | |
| Term Loan, 4.75%, Maturing October 18, 2019 | 8,948 | 5,676,546 |
| Laureate Education, Inc. | | |
| Term Loan, 5.00%, Maturing June 15, 2018 | 6,019 | 5,055,650 |
| McGraw-Hill Global Education Holdings, LLC | | |
| Term Loan, 4.75%, Maturing March 22, 2019 | 832 | 823,020 |
| Merrill Communications, LLC | | |
| Term Loan, 6.25%, Maturing June 1, 2022 | 696 | 636,670 |
| Multi Packaging Solutions, Inc. | | |
| Term Loan, 4.25%, Maturing September 30, 2020 | 338 | 329,123 |
| Penton Media, Inc. | | |
| Term Loan, 4.75%, Maturing October 3, 2019 | 797 | 792,968 |
| ProQuest, LLC | | |
| Term Loan, 5.75%, Maturing October 24, 2021 | 891 | 867,597 |
| Springer Science+Business Media Deutschland GmbH | | |
| Term Loan, 4.75%, Maturing August 14, 2020 | 2,670 | 2,566,613 |
| | | \$ 17,097,464 |
| Radio and Television 1.7% | | |
| ALM Media Holdings, Inc. | | |
| Term Loan, 5.50%, Maturing July 31, 2020 | 557 | \$ 502,888 |
| AP NMT Acquisition B.V. | | |
| Term Loan, 6.75%, Maturing August 13, 2021 | 592 | 530,288 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Block Communications, Inc. | | |
| Term Loan, 4.00%, Maturing November 7, 2021 | 296 | \$ 294,028 |
| CCO Safari III, LLC | | |
| Term Loan, 3.50%, Maturing January 24, 2023 | 2,425 | 2,423,181 |
| Cumulus Media Holdings, Inc. | | |
| Term Loan, 4.25%, Maturing December 23, 2020 | 5,477 | 4,171,329 |
| Entercom Radio, LLC | | |
| Term Loan, 4.00%, Maturing November 23, 2018 | 388 | 386,458 |
| Entravision Communications Corporation | | |
| Term Loan, 3.50%, Maturing May 31, 2020 | 1,138 | 1,111,444 |
| Gray Television, Inc. | | |
| Term Loan, 3.75%, Maturing June 10, 2021 | 334 | 330,607 |
| Hubbard Radio, LLC | | |
| Term Loan, 4.25%, Maturing May 27, 2022 | 761 | 709,477 |
| iHeartCommunications, Inc. | | |
| Term Loan, 7.17%, Maturing January 30, 2019 | 1,066 | 751,727 |
| Term Loan, 7.92%, Maturing July 30, 2019 | 1,682 | 1,187,299 |
| MGOC, Inc. | | |
| Term Loan, 4.00%, Maturing July 31, 2020 | 1,632 | 1,614,721 |
| Mission Broadcasting, Inc. | | |
| Term Loan, 3.75%, Maturing October 1, 2020 | 928 | 923,345 |
| Nexstar Broadcasting, Inc. | | |
| Term Loan, 3.75%, Maturing October 1, 2020 | 1,052 | 1,047,087 |
| Raycom TV Broadcasting, LLC | | |
| Term Loan, 3.75%, Maturing August 4, 2021 | 3,380 | 3,362,823 |
| Sinclair Television Group, Inc. | | |
| Term Loan, 3.00%, Maturing April 9, 2020 | 511 | 504,416 |
| Townsquare Media, Inc. | | |
| Term Loan, 4.25%, Maturing April 1, 2022 | 823 | 820,219 |
| TWCC Holding Corp. | | |
| Term Loan, 5.75%, Maturing February 11, 2020 | 1,099 | 1,099,169 |
| Term Loan - Second Lien, 7.00%, Maturing June 26, 2020 | 825 | 823,711 |
| Univision Communications, Inc. | | |
| Term Loan, 4.00%, Maturing March 1, 2020 | 6,538 | 6,414,241 |
| | | \$ 29,008,458 |
| Retailers (Except Food and Drug) 3.1% | | |
| 99 Cents Only Stores | | |
| Term Loan, 4.50%, Maturing January 11, 2019 | 2,110 | \$ 1,392,424 |
| B&M Retail Limited | | |
| Term Loan, 3.34%, Maturing May 21, 2019 | GBP 475 | 694,618 |
| Term Loan, 3.84%, Maturing April 28, 2020 | GBP 375 | 549,646 |
| Bass Pro Group, LLC | | |
| Term Loan, 4.00%, Maturing June 5, 2020 | 3,127 | 3,014,026 |
| CDW, LLC | | |
| Term Loan, 3.25%, Maturing April 29, 2020 | 2,597 | 2,539,279 |
| David s Bridal, Inc. | | |
| Term Loan, 5.25%, Maturing October 11, 2019 | 669 | 560,465 |
| Dollar Tree, Inc. | | |
| Term Loan, 3.50%, Maturing July 6, 2022 | 3,586 | 3,580,825 |
| Evergreen Acqco 1 L.P. | | |
| Term Loan, 5.00%, Maturing July 9, 2019 | 1,448 | 1,179,012 |
| Harbor Freight Tools USA, Inc. | | |
| Term Loan, 4.75%, Maturing July 26, 2019 | 1,206 | 1,209,216 |
| J. Crew Group, Inc. | | |

| | | |
|--|-------|-----------|
| Term Loan, 4.00%, Maturing March 5, 2021 | 3,792 | 2,466,544 |
|--|-------|-----------|

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|----------------------|
| Jo-Ann Stores, Inc. | | |
| Term Loan, 4.00%, Maturing March 16, 2018 | 3,847 | \$ 3,596,581 |
| Men s Wearhouse, Inc. (The) | | |
| Term Loan, 4.50%, Maturing June 18, 2021 | 1,191 | 1,060,557 |
| Michaels Stores, Inc. | | |
| Term Loan, 3.75%, Maturing January 28, 2020 | 4,448 | 4,406,888 |
| Term Loan, 4.00%, Maturing January 28, 2020 | 1,075 | 1,070,080 |
| Neiman Marcus Group, Inc. (The) | | |
| Term Loan, 4.25%, Maturing October 25, 2020 | 4,366 | 3,875,960 |
| Party City Holdings, Inc. | | |
| Term Loan, 4.25%, Maturing August 19, 2022 | 3,167 | 3,082,939 |
| Pep Boys-Manny, Moe & Jack (The) | | |
| Term Loan, 5.50%, Maturing October 11, 2018 | 485 | 484,842 |
| Petco Animal Supplies, Inc. | | |
| Term Loan, 4.00%, Maturing November 24, 2017 | 2,365 | 2,361,285 |
| PetSmart, Inc. | | |
| Term Loan, 4.25%, Maturing March 11, 2022 | 5,871 | 5,735,660 |
| PFS Holding Corporation | | |
| Term Loan, 4.50%, Maturing January 31, 2021 | 295 | 266,749 |
| Pier 1 Imports (U.S.), Inc. | | |
| Term Loan, 4.50%, Maturing April 30, 2021 | 665 | 611,685 |
| Pilot Travel Centers, LLC | | |
| Term Loan, 3.75%, Maturing October 1, 2021 | 1,982 | 1,989,103 |
| Rent-A-Center, Inc. | | |
| Term Loan, 3.75%, Maturing March 19, 2021 | 663 | 623,396 |
| Spin Holdco, Inc. | | |
| Term Loan, 4.25%, Maturing November 14, 2019 | 1,957 | 1,886,804 |
| Toys R Us Property Company I, LLC | | |
| Term Loan, 6.00%, Maturing August 21, 2019 | 2,335 | 2,108,914 |
| Vivarte SA | | |
| Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁵⁾ | EUR 836 | 904,233 |
| Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁶⁾ | EUR 1,252 | 899,427 |
| Term Loan, 0.10%, (0.10% Cash, 0.00% PIK), Maturing October 29, 2021 ⁽³⁾ | EUR 204 | 0 |
| Wilton Brands, LLC | | |
| Term Loan, 8.50%, Maturing August 30, 2018 | 520 | 495,712 |
| | | \$ 52,646,870 |
| Steel 0.6% | | |
| FMG Resources (August 2006) Pty. Ltd. | | |
| Term Loan, 4.25%, Maturing June 30, 2019 | 8,453 | \$ 6,345,537 |
| JMC Steel Group, Inc. | | |
| Term Loan, 4.75%, Maturing April 1, 2017 | 1,194 | 1,160,118 |
| Neenah Foundry Company | | |
| Term Loan, 6.75%, Maturing April 26, 2017 | 2,041 | 2,030,725 |
| | | \$ 9,536,380 |
| Surface Transport 0.4% | | |
| Hertz Corporation (The) | | |
| Term Loan, 3.00%, Maturing March 11, 2018 | 3,193 | \$ 3,164,781 |
| Term Loan, 3.75%, Maturing March 11, 2018 | 1,000 | 990,000 |
| Kenan Advantage Group, Inc. | | |
| Term Loan, 1.50%, Maturing January 23, 2017 ⁽⁷⁾ | 57 | 56,729 |
| Term Loan, 4.00%, Maturing July 31, 2022 | 131 | 129,242 |
| Term Loan, 4.00%, Maturing July 31, 2022 | 410 | 405,190 |

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Stena International S.a.r.l.

| | | |
|--|-------|---------------------|
| Term Loan, 4.00%, Maturing March 3, 2021 | 2,063 | 1,753,762 |
| | | \$ 6,499,704 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|-----------------------|
| Telecommunications 1.6% | | |
| Ciena Corporation | | |
| Term Loan, 3.75%, Maturing July 15, 2019 | 1,754 | \$ 1,739,373 |
| Intelsat Jackson Holdings S.A. | | |
| Term Loan, 3.75%, Maturing June 30, 2019 | 11,600 | 11,002,600 |
| IPC Corp. | | |
| Term Loan, 5.50%, Maturing August 6, 2021 | 2,084 | 1,969,616 |
| Mitel US Holdings, Inc. | | |
| Term Loan, 5.50%, Maturing April 29, 2022 | 1,040 | 1,031,407 |
| Syniverse Holdings, Inc. | | |
| Term Loan, 4.00%, Maturing April 23, 2019 | 2,400 | 1,781,678 |
| Term Loan, 4.00%, Maturing April 23, 2019 | 2,841 | 2,109,578 |
| Telesat Canada | | |
| Term Loan, 3.50%, Maturing March 28, 2019 | 5,753 | 5,680,769 |
| Windstream Corporation | | |
| Term Loan, 3.50%, Maturing August 8, 2019 | 968 | 939,524 |
| | | \$ 26,254,545 |
| Utilities 1.4% | | |
| Calpine Construction Finance Company L.P. | | |
| Term Loan, 3.00%, Maturing May 3, 2020 | 1,219 | \$ 1,156,797 |
| Term Loan, 3.25%, Maturing January 31, 2022 | 1,223 | 1,162,508 |
| Calpine Corporation | | |
| Term Loan, 4.00%, Maturing October 9, 2019 | 4,741 | 4,646,921 |
| Term Loan, 4.00%, Maturing October 30, 2020 | 466 | 455,026 |
| Term Loan, 3.50%, Maturing May 27, 2022 | 3,756 | 3,578,885 |
| Dynegy Holdings, Inc. | | |
| Term Loan, 4.00%, Maturing April 23, 2020 | 2,132 | 2,067,138 |
| EFS Cogen Holdings I, LLC | | |
| Term Loan, 3.75%, Maturing December 17, 2020 | 567 | 550,448 |
| Electrical Components International, Inc. | | |
| Term Loan, 5.75%, Maturing May 28, 2021 | 1,277 | 1,268,898 |
| EWT Holdings III Corp. | | |
| Term Loan, 4.75%, Maturing January 15, 2021 | 515 | 506,782 |
| Granite Acquisition, Inc. | | |
| Term Loan, 5.00%, Maturing December 19, 2021 | 143 | 128,786 |
| Term Loan, 5.00%, Maturing December 19, 2021 | 3,224 | 2,897,694 |
| Invenergy Thermal Operating I, LLC | | |
| Term Loan, 6.50%, Maturing October 7, 2022 | 224 | 217,704 |
| La Frontera Generation, LLC | | |
| Term Loan, 4.50%, Maturing September 30, 2020 | 1,408 | 1,339,042 |
| Lonestar Generation, LLC | | |
| Term Loan, 5.25%, Maturing February 20, 2021 | 1,339 | 1,034,430 |
| Longview Power, LLC | | |
| Term Loan, 7.00%, Maturing April 13, 2021 | 348 | 304,719 |
| PowerTeam Services, LLC | | |
| Term Loan, 4.25%, Maturing May 6, 2020 | 799 | 779,593 |
| TPF II Power, LLC | | |
| Term Loan, 5.50%, Maturing October 2, 2021 | 1,795 | 1,759,260 |
| | | \$ 23,854,631 |
| Total Senior Floating-Rate Loans (identified cost \$1,013,788,076) | | \$ 945,185,189 |

Corporate Bonds & Notes 58.6%

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Aerospace and Defense 0.9% | | |
| Aerojet Rocketdyne Holdings, Inc. | | |
| 7.125%, 3/15/21 | 2,215 | \$ 2,314,675 |
| CBC Ammo, LLC/CBC FinCo, Inc. | | |
| 7.25%, 11/15/21 ⁽⁸⁾ | 2,415 | 2,005,658 |
| Hexcel Corp. | | |
| 4.70%, 8/15/25 | 369 | 366,403 |
| Huntington Ingalls Industries, Inc. | | |
| 5.00%, 11/15/25 ⁽⁸⁾ | 675 | 686,813 |
| Orbital ATK, Inc. | | |
| 5.25%, 10/1/21 | 1,515 | 1,530,150 |
| TransDigm, Inc. | | |
| 7.50%, 7/15/21 | 460 | 478,400 |
| 6.00%, 7/15/22 | 2,850 | 2,800,125 |
| 6.50%, 7/15/24 | 2,785 | 2,783,607 |
| VistaJet Malta Finance PLC/VistaJet Co. Finance, LLC | | |
| 7.75%, 6/1/20 ⁽⁸⁾ | 2,490 | 1,879,950 |
| | | \$ 14,845,781 |
| Agriculture 0.0% | | |
| Lorillard Tobacco Co. | | |
| 7.00%, 8/4/41 | 237 | \$ 267,208 |
| | | \$ 267,208 |
| Automotive 1.4% | | |
| American Axle & Manufacturing, Inc. | | |
| 5.125%, 2/15/19 | 660 | \$ 669,075 |
| Fiat Chrysler Automobiles N.V. | | |
| 5.25%, 4/15/23 | 1,885 | 1,861,437 |
| General Motors Financial Co., Inc. | | |
| 2.75%, 5/15/16 | 3,070 | 3,079,216 |
| 4.75%, 8/15/17 | 1,615 | 1,674,576 |
| 6.75%, 6/1/18 | 1,365 | 1,480,194 |
| 4.25%, 5/15/23 | 874 | 865,950 |
| Jaguar Land Rover Automotive PLC | | |
| 5.00%, 2/15/22 ⁽¹⁰⁾ | GBP 400 | 610,319 |
| Magna International, Inc. | | |
| 4.15%, 10/1/25 | 945 | 964,424 |
| Navistar International Corp. | | |
| 8.25%, 11/1/21 | 865 | 596,850 |
| Schaeffler Holding Finance B.V. | | |
| 6.875%, 8/15/18 ⁽⁸⁾⁽¹¹⁾ | 2,785 | 2,875,512 |
| 6.75%, 11/15/22 ⁽⁸⁾⁽¹¹⁾ | 4,135 | 4,465,800 |
| Volkswagen International Finance N.V. | | |
| 4.00%, 8/12/20 ⁽⁸⁾ | 1,500 | 1,513,018 |
| ZF North America Capital, Inc. | | |
| 4.00%, 4/29/20 ⁽⁸⁾ | 1,200 | 1,214,400 |
| 4.50%, 4/29/22 ⁽⁸⁾ | 720 | 706,500 |
| 4.75%, 4/29/25 ⁽⁸⁾ | 630 | 602,438 |

\$ 23,179,709

| | | | |
|---|-------------|-----|------------|
| Banks and Thrifts | 0.7% | | |
| Banco Bilbao Vizcaya Argentaria SA | | | |
| 4.875%, 4/21/25 ⁽⁸⁾ | | 910 | \$ 873,600 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Banco do Brasil SA | | |
| 9.00% to 6/18/24, 6/29/49 ⁽⁸⁾⁽¹²⁾ | 801 | \$ 528,660 |
| BankUnited, Inc. | | |
| 4.875%, 11/17/25 | 1,200 | 1,183,212 |
| Capital One Financial Corp. | | |
| 4.20%, 10/29/25 | 950 | 940,341 |
| Credit Suisse Group AG | | |
| 6.25% to 12/18/24, 12/29/49 ⁽⁸⁾⁽¹²⁾ | 1,394 | 1,397,303 |
| First Horizon National Corp. | | |
| 3.50%, 12/15/20 | 1,900 | 1,885,898 |
| Morgan Stanley | | |
| 4.35%, 9/8/26 | 1,578 | 1,587,455 |
| Santander Issuances SAU | | |
| 5.179%, 11/19/25 | 2,000 | 1,973,704 |
| Societe Generale SA | | |
| 8.25% to 11/29/18, 12/31/49 ⁽¹⁰⁾⁽¹²⁾ | 1,500 | 1,593,825 |
| | | \$ 11,963,998 |
| Beverage and Tobacco 0.3% | | |
| Constellation Brands, Inc. | | |
| 6.00%, 5/1/22 | 1,530 | \$ 1,686,825 |
| 4.25%, 5/1/23 | 2,910 | 2,917,275 |
| | | \$ 4,604,100 |
| Brokerage/Securities Dealers/Investment Houses 0.1% | | |
| Alliance Data Systems Corp. | | |
| 6.375%, 4/1/20 ⁽⁸⁾ | 1,210 | \$ 1,226,638 |
| | | \$ 1,226,638 |
| Building and Development 2.0% | | |
| Builders FirstSource, Inc. | | |
| 10.75%, 8/15/23 ⁽⁸⁾ | 1,450 | \$ 1,446,375 |
| Building Materials Corp. of America | | |
| 5.375%, 11/15/24 ⁽⁸⁾ | 2,825 | 2,832,062 |
| 6.00%, 10/15/25 ⁽⁸⁾ | 2,230 | 2,285,750 |
| Greystar Real Estate Partners, LLC | | |
| 8.25%, 12/1/22 ⁽⁸⁾ | 1,855 | 1,933,838 |
| HD Supply, Inc. | | |
| 7.50%, 7/15/20 | 3,650 | 3,814,250 |
| 5.25%, 12/15/21 ⁽⁸⁾ | 1,545 | 1,581,694 |
| Hillman Group, Inc. (The) | | |
| 6.375%, 7/15/22 ⁽⁸⁾ | 2,665 | 2,225,275 |
| MDC Holdings, Inc. | | |
| 5.625%, 2/1/20 | 778 | 801,340 |
| 6.00%, 1/15/43 | 657 | 522,315 |
| Nortek, Inc. | | |
| 8.50%, 4/15/21 | 1,840 | 1,918,384 |
| Pfleiderer GmbH | | |
| 7.875%, 8/1/19 ⁽¹⁰⁾ | EUR 400 | 454,370 |
| Reliance Intermediate Holdings, L.P. | | |
| 6.50%, 4/1/23 ⁽⁸⁾ | 4,610 | 4,817,450 |
| Rexel SA | | |

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| | | |
|----------------------------------|-------|-----------|
| 5.25%, 6/15/20 ⁽⁸⁾ | 2,710 | 2,804,850 |
| TRI Pointe Holdings, Inc. | | |
| 4.375%, 6/15/19 | 1,725 | 1,694,813 |
| 5.875%, 6/15/24 | 2,235 | 2,184,712 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| USG Corp. | | |
| 5.875%, 11/1/21 ⁽⁸⁾ | 870 | \$ 909,150 |
| 5.50%, 3/1/25 ⁽⁸⁾ | 345 | 351,469 |
| | | \$ 32,578,097 |
| Business Equipment and Services 2.1% | | |
| Acosta, Inc. | | |
| 7.75%, 10/1/22 ⁽⁸⁾ | 5,360 | \$ 4,743,600 |
| Audatex North America, Inc. | | |
| 6.00%, 6/15/21 ⁽⁸⁾ | 2,445 | 2,472,506 |
| Carlson Travel Holdings, Inc. | | |
| 7.50%, 8/15/19 ⁽⁸⁾⁽¹¹⁾ | 1,700 | 1,678,750 |
| Carlson Wagonlit B.V. | | |
| 6.875%, 6/15/19 ⁽⁸⁾ | 3,970 | 4,079,175 |
| FTI Consulting, Inc. | | |
| 6.00%, 11/15/22 | 3,974 | 4,177,667 |
| National CineMedia, LLC | | |
| 7.875%, 7/15/21 | 3,090 | 3,229,050 |
| 6.00%, 4/15/22 | 3,625 | 3,779,063 |
| ServiceMaster Co., LLC (The) | | |
| 7.45%, 8/15/27 | 1,775 | 1,775,000 |
| United Rentals North America, Inc. | | |
| 7.375%, 5/15/20 | 4,375 | 4,626,562 |
| 8.25%, 2/1/21 | 203 | 213,404 |
| 7.625%, 4/15/22 | 3,665 | 3,935,111 |
| 6.125%, 6/15/23 | 1,060 | 1,089,150 |
| | | \$ 35,799,038 |
| Cable and Satellite Television 3.4% | | |
| AMC Networks, Inc. | | |
| 7.75%, 7/15/21 | 2,720 | \$ 2,869,600 |
| Cable One, Inc. | | |
| 5.75%, 6/15/22 ⁽⁸⁾ | 810 | 807,975 |
| Cablevision Systems Corp. | | |
| 7.75%, 4/15/18 | 1,055 | 1,099,838 |
| CCO Holdings, LLC/CCO Holdings Capital Corp. | | |
| 5.25%, 9/30/22 | 4,295 | 4,348,687 |
| 5.75%, 1/15/24 | 1,980 | 2,039,400 |
| 5.375%, 5/1/25 ⁽⁸⁾ | 3,605 | 3,595,987 |
| CSC Holdings, LLC | | |
| 8.625%, 2/15/19 | 190 | 202,825 |
| 6.75%, 11/15/21 | 2,780 | 2,738,300 |
| 5.25%, 6/1/24 | 355 | 312,400 |
| DISH DBS Corp. | | |
| 6.75%, 6/1/21 | 7,310 | 7,383,100 |
| 5.875%, 7/15/22 | 3,495 | 3,267,825 |
| 5.875%, 11/15/24 | 2,145 | 1,914,412 |
| IAC/InterActiveCorp | | |
| 4.875%, 11/30/18 | 1,825 | 1,836,406 |
| Neptune Finco Corp. | | |
| 10.125%, 1/15/23 ⁽⁸⁾ | 2,880 | 3,009,600 |
| 10.875%, 10/15/25 ⁽⁸⁾ | 3,350 | 3,517,500 |
| Numericable-SFR SAS | | |
| 4.875%, 5/15/19 ⁽⁸⁾ | 1,470 | 1,460,812 |

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| | | |
|-------------------------------|-------|-----------|
| 6.00%, 5/15/22 ⁽⁸⁾ | 4,020 | 3,909,450 |
| 6.25%, 5/15/24 ⁽⁸⁾ | 555 | 536,963 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| UPCB Finance V, Ltd. 7.25%, 11/15/21 ⁽⁸⁾ | 2,750 | \$ 2,931,654 |
| UPCB Finance VI, Ltd. 6.875%, 1/15/22 ⁽⁸⁾ | 1,823 | 1,934,128 |
| Virgin Media Secured Finance PLC 5.50%, 1/15/25 ⁽⁸⁾ | 725 | 726,813 |
| 5.25%, 1/15/26 ⁽⁸⁾ | 2,430 | 2,369,250 |
| 6.25%, 3/28/29 ⁽¹⁰⁾ | GBP 700 | 1,041,021 |
| VTR Finance B.V. 6.875%, 1/15/24 ⁽⁸⁾ | 1,575 | 1,452,938 |
| Ziggo Bond Finance B.V. 5.875%, 1/15/25 ⁽⁸⁾ | 930 | 866,063 |
| | | \$ 56,172,947 |
| Capital Goods 0.0% | | |
| Valmont Industries, Inc. 5.00%, 10/1/44 | 475 | \$ 415,681 |
| | | \$ 415,681 |
| Chemicals and Plastics 0.7% | | |
| Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding B B.V. 7.375%, 5/1/21 ⁽⁸⁾ | 2,810 | \$ 2,969,819 |
| LYB International Finance B.V. 4.00%, 7/15/23 | 423 | 422,568 |
| Platform Specialty Products Corp. 10.375%, 5/1/21 ⁽⁸⁾ | 660 | 660,000 |
| 6.50%, 2/1/22 ⁽⁸⁾ | 2,325 | 2,022,750 |
| Scotts Miracle-Gro Co. (The) 6.00%, 10/15/23 ⁽⁸⁾ | 670 | 701,825 |
| Tronox Finance, LLC 6.375%, 8/15/20 | 3,475 | 2,108,630 |
| 7.50%, 3/15/22 ⁽⁸⁾ | 910 | 530,075 |
| W.R. Grace & Co. 5.125%, 10/1/21 ⁽⁸⁾ | 2,170 | 2,197,125 |
| 5.625%, 10/1/24 ⁽⁸⁾ | 490 | 496,737 |
| | | \$ 12,109,529 |
| Clothing/Textiles 0.3% | | |
| PVH Corp. 7.75%, 11/15/23 | 3,740 | \$ 4,244,900 |
| | | \$ 4,244,900 |
| Commercial Services 0.3% | | |
| Block Financial, LLC 4.125%, 10/1/20 | 1,900 | \$ 1,926,049 |
| CEB, Inc. 5.625%, 6/15/23 ⁽⁸⁾ | 710 | 706,450 |
| ExamWorks Group, Inc. 5.625%, 4/15/23 | 1,170 | 1,168,537 |
| Verisure Holding AB | | |

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| | | | |
|-------------------------------|-----|-------|--------------|
| 6.00%, 11/1/22 ⁽⁸⁾ | EUR | 400 | 453,664 |
| | | | \$ 4,254,700 |
| Conglomerates 0.3% | | | |
| Spectrum Brands, Inc. | | | |
| 6.375%, 11/15/20 | | 1,100 | \$ 1,174,250 |
| 5.75%, 7/15/25 ⁽⁸⁾ | | 2,995 | 3,084,850 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| TMS International Corp. | | |
| 7.625%, 10/15/21 ⁽⁸⁾ | 1,625 | \$ 1,263,437 |
| | | \$ 5,522,537 |
| Consumer Products 0.1% | | |
| Central Garden & Pet Co. | | |
| 6.125%, 11/15/23 | 880 | \$ 893,200 |
| | | \$ 893,200 |
| Containers and Glass Products 0.8% | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc. | | |
| 3.512%, 12/15/19 ⁽⁸⁾⁽¹³⁾ | 1,020 | \$ 999,600 |
| 7.00%, 11/15/20 ⁽⁸⁾ | 784 | 774,607 |
| 6.00%, 6/30/21 ⁽⁸⁾ | 615 | 576,563 |
| Ball Corp. | | |
| 4.375%, 12/15/20 | 2,375 | 2,416,562 |
| 4.375%, 12/15/23 | EUR 800 | 897,003 |
| Berry Plastics Corp. | | |
| 6.00%, 10/15/22 ⁽⁸⁾ | 970 | 991,825 |
| Beverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holdings II Issuer, Inc. | | |
| 5.625%, 12/15/16 ⁽⁸⁾ | 385 | 381,631 |
| Owens-Brockway Glass Container, Inc. | | |
| 5.875%, 8/15/23 ⁽⁸⁾ | 1,345 | 1,367,697 |
| 6.375%, 8/15/25 ⁽⁸⁾ | 625 | 643,359 |
| Reynolds Group Holdings, Inc. | | |
| 9.875%, 8/15/19 | 4,150 | 4,186,312 |
| 5.75%, 10/15/20 | 250 | 254,923 |
| Smurfit Kappa Acquisitions | | |
| 2.75%, 2/1/25 ⁽¹⁰⁾ | EUR 400 | 419,855 |
| | | \$ 13,909,937 |
| Cosmetics/Toiletries 0.2% | | |
| Alphabet Holding Co., Inc. | | |
| 7.75%, 11/1/17 ⁽¹¹⁾ | 3,785 | \$ 3,699,837 |
| | | \$ 3,699,837 |
| Distribution & Wholesale 0.1% | | |
| American Tire Distributors, Inc. | | |
| 10.25%, 3/1/22 ⁽⁸⁾ | 1,875 | \$ 1,725,000 |
| | | \$ 1,725,000 |
| Diversified Financial Services 0.8% | | |
| AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust | | |
| 4.625%, 10/30/20 | 730 | \$ 749,163 |
| 4.625%, 7/1/22 | 210 | 212,888 |
| BPCE SA | | |
| 4.625%, 7/11/24 ⁽⁸⁾ | 1,775 | 1,730,000 |
| Citigroup, Inc. | | |
| 4.30%, 11/20/26 | 92 | 91,802 |

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| | | | |
|--|-----|-------|-----------|
| Discover Financial Services | | | |
| 3.85%, 11/21/22 | | 1,156 | 1,148,064 |
| Garfunkelux Holdco 3 SA | | | |
| 8.50%, 11/1/22 ⁽¹⁰⁾ | GBP | 500 | 747,198 |
| Goldman Sachs Group, Inc. (The) | | | |
| 4.25%, 10/21/25 | | 1,235 | 1,228,762 |
| Invesco Finance PLC | | | |
| 3.75%, 1/15/26 | | 1,340 | 1,351,974 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Leucadia National Corp. | | |
| 6.625%, 10/23/43 | 683 | \$ 560,557 |
| Lock AS | | |
| 7.00%, 8/15/21 ⁽¹⁰⁾ | EUR 400 | 455,370 |
| Och-Ziff Finance Co., LLC | | |
| 4.50%, 11/20/19 ⁽⁸⁾ | 779 | 793,707 |
| Quicken Loans, Inc. | | |
| 5.75%, 5/1/25 ⁽⁸⁾ | 1,210 | 1,157,062 |
| Royal Bank of Scotland Group PLC | | |
| 6.125%, 12/15/22 | 842 | 917,997 |
| 8.00% to 8/10/25, 12/29/49 ⁽¹²⁾ | 1,590 | 1,685,400 |
| Worldpay Finance PLC | | |
| 3.75%, 11/15/22 ⁽¹⁰⁾ | EUR 400 | 445,024 |
| | | \$ 13,274,968 |
| Drugs 1.7% | | |
| ConvaTec Finance International SA | | |
| 8.25%, 1/15/19 ⁽⁸⁾⁽¹¹⁾ | 4,815 | \$ 4,496,006 |
| Endo Finance, LLC/Endo FinCo, Inc. | | |
| 7.75%, 1/15/22 ⁽⁸⁾ | 185 | 190,088 |
| 6.00%, 7/15/23 ⁽⁸⁾ | 1,740 | 1,740,000 |
| 6.00%, 2/1/25 ⁽⁸⁾ | 1,640 | 1,623,600 |
| Horizon Pharma Financing, Inc. | | |
| 6.625%, 5/1/23 ⁽⁸⁾ | 3,175 | 2,841,625 |
| Mallinckrodt International Finance S.A./Mallinckrodt CB, LLC | | |
| 4.875%, 4/15/20 ⁽⁸⁾ | 1,210 | 1,170,675 |
| 5.625%, 10/15/23 ⁽⁸⁾ | 3,730 | 3,562,150 |
| 5.50%, 4/15/25 ⁽⁸⁾ | 1,215 | 1,123,875 |
| Valeant Pharmaceuticals International, Inc. | | |
| 6.375%, 10/15/20 ⁽⁸⁾ | 425 | 412,250 |
| 7.50%, 7/15/21 ⁽⁸⁾ | 1,615 | 1,619,038 |
| 5.50%, 3/1/23 ⁽⁸⁾ | 1,165 | 1,031,025 |
| 5.875%, 5/15/23 ⁽⁸⁾ | 4,715 | 4,231,712 |
| 6.125%, 4/15/25 ⁽⁸⁾ | 5,165 | 4,622,675 |
| | | \$ 28,664,719 |
| Ecological Services and Equipment 0.3% | | |
| ADS Waste Holdings, Inc. | | |
| 8.25%, 10/1/20 | 765 | \$ 774,562 |
| Clean Harbors, Inc. | | |
| 5.25%, 8/1/20 | 1,095 | 1,122,375 |
| 5.125%, 6/1/21 | 900 | 915,750 |
| Covanta Holding Corp. | | |
| 6.375%, 10/1/22 | 1,800 | 1,800,000 |
| 5.875%, 3/1/24 | 900 | 819,000 |
| | | \$ 5,431,687 |
| Electric Utilities 0.5% | | |
| Dynegy, Inc. | | |
| 6.75%, 11/1/19 | 3,130 | \$ 2,957,850 |
| 7.375%, 11/1/22 | 2,490 | 2,178,750 |
| 7.625%, 11/1/24 | 2,120 | 1,822,776 |

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E.CL SA

| | | |
|--------------------------------------|-----|---------------------|
| 4.50%, 1/29/25 ⁽⁸⁾ | 637 | 629,199 |
| FirstEnergy Transmission, LLC | | |
| 5.45%, 7/15/44 ⁽⁸⁾ | 546 | 551,685 |
| | | \$ 8,140,260 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Electronics/Electrical 2.2% | | |
| AES Panama SA | | |
| 6.00%, 6/25/22 ⁽⁸⁾ | 463 | \$ 461,842 |
| Alcatel-Lucent USA, Inc. | | |
| 4.625%, 7/1/17 ⁽⁸⁾ | 1,090 | 1,119,975 |
| 8.875%, 1/1/20 ⁽⁸⁾ | 6,085 | 6,472,919 |
| 6.75%, 11/15/20 ⁽⁸⁾ | 4,240 | 4,483,800 |
| Anixter, Inc. | | |
| 5.50%, 3/1/23 ⁽⁸⁾ | 1,890 | 1,904,175 |
| Comision Federal de Electricidad | | |
| 4.875%, 5/26/21 ⁽⁸⁾ | 1,001 | 1,016,015 |
| CommScope, Inc. | | |
| 4.375%, 6/15/20 ⁽⁸⁾ | 825 | 833,250 |
| Exelon Corp. | | |
| 5.625%, 6/15/35 | 819 | 876,631 |
| Flextronics International, Ltd. | | |
| 4.75%, 6/15/25 ⁽⁸⁾ | 1,000 | 976,250 |
| Freescale Semiconductor, Inc. | | |
| 6.00%, 1/15/22 ⁽⁸⁾ | 1,670 | 1,753,500 |
| Infor (US), Inc. | | |
| 5.75%, 8/15/20 ⁽⁸⁾ | 1,490 | 1,504,900 |
| 6.50%, 5/15/22 ⁽⁸⁾ | 1,760 | 1,491,600 |
| Ingram Micro, Inc. | | |
| 4.95%, 12/15/24 | 869 | 867,780 |
| Midamerican Funding, LLC | | |
| 6.927%, 3/1/29 | 314 | 402,654 |
| Molex Electronic Technologies, LLC | | |
| 3.90%, 4/15/25 ⁽⁸⁾ | 874 | 819,850 |
| NeuStar, Inc. | | |
| 4.50%, 1/15/23 | 695 | 560,170 |
| Nuance Communications, Inc. | | |
| 5.375%, 8/15/20 ⁽⁸⁾ | 885 | 890,593 |
| NXP B.V./NXP Funding, LLC | | |
| 4.125%, 6/15/20 ⁽⁸⁾ | 1,000 | 1,002,500 |
| 5.75%, 2/15/21 ⁽⁸⁾ | 1,105 | 1,153,344 |
| Rapid Holding GmbH | | |
| 6.625%, 11/15/20 ⁽¹⁰⁾ | EUR 400 | 448,832 |
| SS&C Technologies Holdings, Inc. | | |
| 5.875%, 7/15/23 ⁽⁸⁾ | 2,650 | 2,742,750 |
| Trimble Navigation, Ltd. | | |
| 4.75%, 12/1/24 | 855 | 851,528 |
| Zebra Technologies Corp. | | |
| 7.25%, 10/15/22 | 4,020 | 4,210,950 |
| | | \$ 36,845,808 |
| Engineering & Construction 0.0% | | |
| Swissport Investments SA | | |
| 6.75%, 12/15/21 ⁽¹⁰⁾ | EUR 400 | \$ 453,175 |
| | | \$ 453,175 |
| Entertainment 0.0% | | |
| CPUK Finance, Ltd. | | |
| 7.00%, 8/28/20 ⁽⁸⁾ | GBP 400 | \$ 605,926 |

\$ 605,926

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Equipment Leasing 0.6% | | |
| International Lease Finance Corp. | | |
| 8.75%, 3/15/17 | 1,525 | \$ 1,627,937 |
| 6.25%, 5/15/19 | 1,025 | 1,100,594 |
| 8.25%, 12/15/20 | 3,275 | 3,880,875 |
| 4.625%, 4/15/21 | 100 | 102,750 |
| 8.625%, 1/15/22 | 2,615 | 3,173,956 |
| | | \$ 9,886,112 |
| Financial Intermediaries 3.0% | | |
| Ally Financial, Inc. | | |
| 5.50%, 2/15/17 | 5,000 | \$ 5,162,500 |
| 6.25%, 12/1/17 | 3,295 | 3,463,869 |
| 8.00%, 12/31/18 | 250 | 274,375 |
| 5.75%, 11/20/25 | 950 | 964,250 |
| CIT Group, Inc. | | |
| 5.25%, 3/15/18 | 8,780 | 9,087,300 |
| First Data Corp. | | |
| 6.75%, 11/1/20 ⁽⁸⁾ | 3,932 | 4,133,515 |
| 7.00%, 12/1/23 ⁽⁸⁾ | 6,630 | 6,646,575 |
| 5.00%, 1/15/24 ⁽⁸⁾ | 2,120 | 2,114,700 |
| Icahn Enterprises, L.P./Icahn Enterprises Finance Corp. | | |
| 3.50%, 3/15/17 | 1,500 | 1,511,250 |
| 6.00%, 8/1/20 | 1,360 | 1,376,524 |
| Janus Capital Group, Inc. | | |
| 4.875%, 8/1/25 | 1,894 | 1,947,562 |
| JPMorgan Chase & Co. | | |
| 6.75% to 2/1/24, 1/29/49 ⁽¹²⁾ | 2,640 | 2,880,900 |
| McGraw Hill Financial, Inc. | | |
| 4.40%, 2/15/26 | 950 | 974,449 |
| Navient Corp. | | |
| 5.50%, 1/15/19 | 4,490 | 4,209,375 |
| 8.00%, 3/25/20 | 3,743 | 3,707,441 |
| 5.00%, 10/26/20 | 995 | 875,600 |
| 7.25%, 1/25/22 | 430 | 403,663 |
| 5.875%, 10/25/24 | 1,245 | 1,000,669 |
| | | \$ 50,734,517 |
| Financial Services 0.5% | | |
| ABN AMRO Bank N.V. | | |
| 4.75%, 7/28/25 ⁽⁸⁾ | 1,000 | \$ 998,650 |
| BNP Paribas SA | | |
| 7.375% to 8/19/25, 12/29/49 ⁽⁸⁾⁽¹²⁾ | 1,496 | 1,537,140 |
| Santander Holdings USA, Inc. | | |
| 4.50%, 7/17/25 | 1,445 | 1,473,941 |
| Sensata Technologies UK Financing Co. PLC | | |
| 6.25%, 2/15/26 ⁽⁸⁾ | 3,300 | 3,440,250 |
| Trade and Development Bank of Mongolia, LLC | | |
| 9.375%, 5/19/20 ⁽¹⁰⁾ | 1,450 | 1,398,629 |
| | | \$ 8,848,610 |
| Food Products 0.9% | | |

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BRF SA

| | | | |
|-------------------------------|-----|----|---------|
| 3.95%, 5/22/23 ⁽⁸⁾ | 600 | \$ | 544,500 |
|-------------------------------|-----|----|---------|

Corn Products International, Inc.

| | | | |
|-----------------|-----|--|---------|
| 6.625%, 4/15/37 | 296 | | 349,446 |
|-----------------|-----|--|---------|

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Dean Foods Co. | | |
| 6.50%, 3/15/23 ⁽⁸⁾ | 1,875 | \$ 1,954,687 |
| Delhaize Group SA | | |
| 5.70%, 10/1/40 | 500 | 515,791 |
| Iceland Bondco PLC | | |
| 4.829%, 7/15/20 ⁽⁸⁾⁽¹³⁾ | GBP 4,000 | 5,248,152 |
| Pilgrim s Pride Corp. | | |
| 5.75%, 3/15/25 ⁽⁸⁾ | 1,705 | 1,662,375 |
| Post Holdings, Inc. | | |
| 6.75%, 12/1/21 ⁽⁸⁾ | 570 | 582,825 |
| 7.75%, 3/15/24 ⁽⁸⁾ | 1,495 | 1,569,750 |
| 8.00%, 7/15/25 ⁽⁸⁾ | 745 | 791,563 |
| WhiteWave Foods Co. (The) | | |
| 5.375%, 10/1/22 | 855 | 906,300 |
| | | \$ 14,125,389 |
| Food Service 0.8% | | |
| 1011778 B.C. Unlimited Liability Company/New Red Finance, Inc. | | |
| 4.625%, 1/15/22 ⁽⁸⁾ | 2,410 | \$ 2,422,050 |
| 6.00%, 4/1/22 ⁽⁸⁾ | 4,775 | 4,930,188 |
| NPC International, Inc. | | |
| 10.50%, 1/15/20 | 4,405 | 4,581,200 |
| Yum! Brands, Inc. | | |
| 5.30%, 9/15/19 | 425 | 439,246 |
| 3.75%, 11/1/21 | 705 | 649,763 |
| 3.875%, 11/1/23 | 190 | 168,584 |
| | | \$ 13,191,031 |
| Food/Drug Retailers 0.3% | | |
| ESAL GmbH | | |
| 6.25%, 2/5/23 ⁽⁸⁾ | 1,410 | \$ 1,251,375 |
| Rite Aid Corp. | | |
| 6.125%, 4/1/23 ⁽⁸⁾ | 4,230 | 4,393,912 |
| | | \$ 5,645,287 |
| Forest Products 0.0% | | |
| Domtar Corp. | | |
| 10.75%, 6/1/17 | 677 | \$ 753,552 |
| | | \$ 753,552 |
| Health Care 5.0% | | |
| Alere, Inc. | | |
| 7.25%, 7/1/18 | 485 | \$ 497,731 |
| 6.50%, 6/15/20 | 1,055 | 1,018,075 |
| 6.375%, 7/1/23 ⁽⁸⁾ | 2,635 | 2,470,313 |
| AmSurg Corp. | | |
| 5.625%, 11/30/20 | 1,865 | 1,902,300 |
| 5.625%, 7/15/22 | 1,690 | 1,679,438 |
| Capsugel SA | | |
| 7.00%, 5/15/19 ⁽⁸⁾⁽¹¹⁾ | 780 | 761,963 |
| Centene Corp. | | |

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| | | | |
|---|-----|-------|-----------|
| 4.75%, 5/15/22 | | 870 | 846,075 |
| Cerberus Nightingale 1 S.a.r.l. | | | |
| 8.25%, 2/1/20 ⁽¹⁰⁾ | EUR | 400 | 448,010 |
| CHS/Community Health Systems, Inc. | | | |
| 5.125%, 8/15/18 | | 4,830 | 4,878,300 |
| 7.125%, 7/15/20 | | 2,785 | 2,788,481 |
| 6.875%, 2/1/22 | | 3,030 | 2,889,863 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| ConvaTec Healthcare E SA | | |
| 10.50%, 12/15/18 ⁽⁸⁾ | 2,235 | \$ 2,258,266 |
| DJO Finco, Inc./DJO Finance, LLC/DJO Finance Corp. | | |
| 8.125%, 6/15/21 ⁽⁸⁾ | 1,485 | 1,321,650 |
| Ephios Bondco PLC | | |
| 6.25%, 7/1/22 ⁽¹⁰⁾ | EUR 650 | 736,268 |
| Fresenius Medical Care US Finance II, Inc. | | |
| 5.625%, 7/31/19 ⁽⁸⁾ | 1,640 | 1,773,250 |
| 5.875%, 1/31/22 ⁽⁸⁾ | 1,365 | 1,467,375 |
| Grifols Worldwide Operations, Ltd. | | |
| 5.25%, 4/1/22 | 1,235 | 1,244,263 |
| HCA Holdings, Inc. | | |
| 6.25%, 2/15/21 | 1,710 | 1,816,875 |
| HCA, Inc. | | |
| 6.50%, 2/15/20 | 3,215 | 3,510,780 |
| 7.50%, 2/15/22 | 2,930 | 3,259,625 |
| 4.75%, 5/1/23 | 1,125 | 1,116,563 |
| 5.875%, 2/15/26 | 2,705 | 2,721,906 |
| Healthcare Realty Trust | | |
| 3.875%, 5/1/25 | 306 | 296,799 |
| HealthSouth Corp. | | |
| 5.75%, 11/1/24 ⁽⁸⁾ | 715 | 685,506 |
| Hill-Rom Holdings, Inc. | | |
| 5.75%, 9/1/23 ⁽⁸⁾ | 1,030 | 1,055,750 |
| Hologic, Inc. | | |
| 5.25%, 7/15/22 ⁽⁸⁾ | 2,835 | 2,902,331 |
| Jaguar Holding Co. II/Pharmaceutical Product Development, LLC | | |
| 6.375%, 8/1/23 ⁽⁸⁾ | 5,605 | 5,478,887 |
| Kinetic Concepts, Inc./KCI USA, Inc. | | |
| 10.50%, 11/1/18 | 3,115 | 3,044,912 |
| MEDNAX, Inc. | | |
| 5.25%, 12/1/23 ⁽⁸⁾ | 2,105 | 2,120,788 |
| MPH Acquisition Holdings, LLC | | |
| 6.625%, 4/1/22 ⁽⁸⁾ | 5,170 | 5,195,850 |
| Opal Acquisition, Inc. | | |
| 8.875%, 12/15/21 ⁽⁸⁾ | 1,960 | 1,634,150 |
| Surgical Care Affiliates, Inc. | | |
| 6.00%, 4/1/23 ⁽⁸⁾ | 1,475 | 1,445,500 |
| TeamHealth, Inc. | | |
| 7.25%, 12/15/23 ⁽⁸⁾ | 3,360 | 3,486,000 |
| Teleflex, Inc. | | |
| 5.25%, 6/15/24 | 790 | 790,000 |
| Tenet Healthcare Corp. | | |
| 6.00%, 10/1/20 | 1,795 | 1,898,213 |
| 8.125%, 4/1/22 | 6,185 | 6,200,462 |
| 6.75%, 6/15/23 | 745 | 692,384 |
| Unilabs Subholding AB | | |
| 8.50%, 7/15/18 ⁽¹⁰⁾ | EUR 750 | 849,184 |
| WellCare Health Plans, Inc. | | |
| 5.75%, 11/15/20 | 4,015 | 4,150,506 |
| | | \$ 83,334,592 |
| Holding Company - Diversified 0.5% | | |
| Argos Merger Sub, Inc. | | |
| 7.125%, 3/15/23 ⁽⁸⁾ | 3,370 | \$ 3,349,780 |

HRG Group, Inc.

| | | |
|--------------------------------|-------|-----------|
| 7.875%, 7/15/19 | 2,155 | 2,257,362 |
| 7.875%, 7/15/19 ⁽⁸⁾ | 1,625 | 1,702,188 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Monitchem HoldCo 2 SA | | |
| 6.875%, 6/15/22 ⁽¹⁰⁾ | EUR 400 | \$ 390,608 |
| | | \$ 7,699,938 |
| Home Furnishings 0.4% | | |
| Harman International Industries, Inc. | | |
| 4.15%, 5/15/25 | 940 | \$ 903,132 |
| Magnolia BC SA | | |
| 9.00%, 8/1/20 ⁽¹⁰⁾ | EUR 400 | 464,346 |
| Tempur Sealy International, Inc. | | |
| 6.875%, 12/15/20 | 3,125 | 3,289,063 |
| 5.625%, 10/15/23 ⁽⁸⁾ | 1,445 | 1,466,675 |
| | | \$ 6,123,216 |
| Homebuilders/Real Estate 0.0% | | |
| Bormioli Rocco Holdings SA | | |
| 10.00%, 8/1/18 ⁽¹⁰⁾ | EUR 400 | \$ 456,435 |
| | | \$ 456,435 |
| Industrial Equipment 0.6% | | |
| Accudyne Industries Borrower/Accudyne Industries, LLC | | |
| 7.75%, 12/15/20 ⁽⁸⁾ | 1,395 | \$ 1,011,375 |
| BlueLine Rental Finance Corp. | | |
| 7.00%, 2/1/19 ⁽⁸⁾ | 2,690 | 2,434,450 |
| CNH Industrial Capital, LLC | | |
| 6.25%, 11/1/16 | 2,055 | 2,103,806 |
| 3.625%, 4/15/18 | 2,500 | 2,473,750 |
| Erickson Air-Crane, Inc., Promissory Note | | |
| 6.00%, 11/2/20 ⁽³⁾⁽¹⁴⁾ | 66 | 28,486 |
| Kennametal, Inc. | | |
| 3.875%, 2/15/22 | 883 | 820,198 |
| Vander Intermediate Holding II Corp. | | |
| 9.75%, 2/1/19 ⁽⁸⁾⁽¹¹⁾ | 1,980 | 1,296,900 |
| | | \$ 10,168,965 |
| Insurance 0.8% | | |
| CNO Financial Group, Inc. | | |
| 4.50%, 5/30/20 | 1,430 | \$ 1,462,175 |
| Genworth Financial, Inc. | | |
| 7.70%, 6/15/20 | 306 | 289,170 |
| 7.625%, 9/24/21 | 1,654 | 1,381,834 |
| Hub Holdings, LLC/Hub Holdings Finance, Inc. | | |
| 8.125%, 7/15/19 ⁽⁸⁾⁽¹¹⁾ | 1,695 | 1,593,300 |
| Hub International, Ltd. | | |
| 7.875%, 10/1/21 ⁽⁸⁾ | 2,325 | 2,098,313 |
| Principal Financial Group, Inc. | | |
| 6.05%, 10/15/36 | 309 | 358,354 |
| 4.35%, 5/15/43 | 455 | 427,405 |
| Prudential Financial, Inc. | | |
| 4.60%, 5/15/44 | 750 | 749,161 |
| USI, Inc. | | |

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| | | |
|--|-------|----------------------|
| 7.75%, 1/15/21 ⁽⁸⁾ | 2,670 | 2,573,212 |
| Wayne Merger Sub, LLC | | |
| 8.25%, 8/1/23 ⁽⁸⁾ | 1,655 | 1,559,838 |
| XLIT, Ltd. | | |
| 6.50% to 4/15/17, 10/29/49 ⁽¹²⁾ | 583 | 424,861 |
| | | \$ 12,917,623 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Internet Software & Services 0.5% | | |
| Netflix, Inc. | | |
| 5.50%, 2/15/22 ⁽⁸⁾ | 3,215 | \$ 3,311,450 |
| 5.875%, 2/15/25 ⁽⁸⁾ | 4,600 | 4,738,000 |
| | | \$ 8,049,450 |
| Leisure Goods/Activities/Movies 0.7% | | |
| Activision Blizzard, Inc. | | |
| 6.125%, 9/15/23 ⁽⁸⁾ | 1,190 | \$ 1,264,375 |
| AMC Entertainment, Inc. | | |
| 5.75%, 6/15/25 | 250 | 251,875 |
| NCL Corp., Ltd. | | |
| 5.25%, 11/15/19 ⁽⁸⁾ | 985 | 1,004,700 |
| 4.625%, 11/15/20 ⁽⁸⁾ | 1,870 | 1,840,491 |
| Nord Anglia Education Finance, LLC | | |
| 5.75%, 7/15/22 ⁽¹⁰⁾ | CHF 600 | 627,819 |
| Regal Entertainment Group | | |
| 5.75%, 3/15/22 | 1,030 | 1,033,863 |
| Royal Caribbean Cruises, Ltd. | | |
| 7.25%, 6/15/16 | 660 | 675,398 |
| 7.25%, 3/15/18 | 1,680 | 1,822,800 |
| Sabre GLBL, Inc. | | |
| 5.375%, 4/15/23 ⁽⁸⁾ | 855 | 855,000 |
| Viking Cruises, Ltd. | | |
| 8.50%, 10/15/22 ⁽⁸⁾ | 1,650 | 1,571,625 |
| 6.25%, 5/15/25 ⁽⁸⁾ | 1,690 | 1,394,250 |
| | | \$ 12,342,196 |
| Lodging and Casinos 1.6% | | |
| Buffalo Thunder Development Authority | | |
| 11.00%, 12/9/22 ⁽⁸⁾ | 2,006 | \$ 1,023,100 |
| Caesars Entertainment Operating Co., Inc. | | |
| 8.50%, 2/15/20 ⁽⁴⁾ | 2,175 | 1,663,875 |
| GLP Capital, L.P./GLP Financing II, Inc. | | |
| 4.875%, 11/1/20 | 2,650 | 2,610,250 |
| Hilton Worldwide Finance, LLC/Hilton Worldwide Finance Corp. | | |
| 5.625%, 10/15/21 | 3,645 | 3,795,356 |
| MGM Resorts International | | |
| 6.625%, 12/15/21 | 2,455 | 2,525,581 |
| 7.75%, 3/15/22 | 3,970 | 4,233,013 |
| 6.00%, 3/15/23 | 2,460 | 2,447,700 |
| Playa Resorts Holding B.V. | | |
| 8.00%, 8/15/20 ⁽⁸⁾ | 1,220 | 1,244,400 |
| RHP Hotel Properties, L.P./RHP Finance Corp. | | |
| 5.00%, 4/15/23 | 1,215 | 1,221,075 |
| Studio City Finance, Ltd. | | |
| 8.50%, 12/1/20 ⁽⁸⁾ | 4,085 | 3,962,450 |
| Tunica-Biloxi Gaming Authority | | |
| 9.00%, 11/15/15 ⁽⁴⁾⁽⁸⁾ | 3,565 | 1,871,625 |
| | | \$ 26,598,425 |
| Manufacturing 0.0% | | |

Trinity Industries, Inc.

4.55%, 10/1/24

833

\$

764,909

\$

764,909

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Media 0.3% | | |
| Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH | | |
| 5.50%, 1/15/23 ⁽⁸⁾ | 4,295 | \$ 4,300,369 |
| 4.00%, 1/15/25 ⁽¹⁰⁾ | EUR 500 | 525,036 |
| | | \$ 4,825,405 |
| Metals/Mining 0.3% | | |
| Alcoa, Inc. | | |
| 5.95%, 2/1/37 | 683 | \$ 553,230 |
| Freeport-McMoRan, Inc. | | |
| 3.55%, 3/1/22 | 1,000 | 585,000 |
| Glencore Finance Canada, Ltd. | | |
| 5.80%, 11/15/16 ⁽⁸⁾ | 949 | 945,637 |
| Glencore Funding, LLC | | |
| 4.00%, 4/16/25 ⁽⁸⁾ | 1,300 | 905,121 |
| Newcrest Finance Pty. Ltd. | | |
| 5.75%, 11/15/41 ⁽⁸⁾ | 794 | 550,912 |
| Southern Copper Corp. | | |
| 5.25%, 11/8/42 | 1,128 | 818,353 |
| Timken Co. (The) | | |
| 3.875%, 9/1/24 | 851 | 804,981 |
| | | \$ 5,163,234 |
| Nonferrous Metals/Minerals 0.9% | | |
| Barrick International Barbados Corp. | | |
| 6.35%, 10/15/36 ⁽⁸⁾ | 550 | \$ 409,554 |
| BHP Billiton Finance USA, Ltd. | | |
| 6.75% to 10/19/25, 10/19/75 ⁽⁸⁾⁽¹²⁾ | 1,460 | 1,412,550 |
| Eldorado Gold Corp. | | |
| 6.125%, 12/15/20 ⁽⁸⁾ | 3,315 | 2,917,200 |
| Imperial Metals Corp. | | |
| 7.00%, 3/15/19 ⁽⁸⁾ | 880 | 787,600 |
| Kissner Milling Co., Ltd. | | |
| 7.25%, 6/1/19 ⁽⁸⁾ | 4,245 | 4,000,912 |
| New Gold, Inc. | | |
| 6.25%, 11/15/22 ⁽⁸⁾ | 1,535 | 1,228,000 |
| Novelis, Inc. | | |
| 8.375%, 12/15/17 | 1,565 | 1,529,788 |
| SunCoke Energy Partners, L.P./SunCoke Energy Partners Finance Corp. | | |
| 7.375%, 2/1/20 ⁽⁸⁾ | 2,330 | 1,456,250 |
| SunCoke Energy, Inc. | | |
| 7.625%, 8/1/19 | 92 | 89,700 |
| Teck Resources, Ltd. | | |
| 4.75%, 1/15/22 | 2,060 | 1,009,400 |
| | | \$ 14,840,954 |
| Oil and Gas 6.3% | | |
| AmeriGas Finance LLC/AmeriGas Finance Corp. | | |
| 6.75%, 5/20/20 | 1,245 | \$ 1,216,988 |
| 7.00%, 5/20/22 | 4,620 | 4,492,950 |
| AmeriGas Partners, L.P./AmeriGas Finance Corp. | | |
| 6.25%, 8/20/19 | 1,570 | 1,511,125 |

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Anadarko Finance Co.

| | | |
|---------------|-----|---------|
| 7.50%, 5/1/31 | 655 | 697,625 |
|---------------|-----|---------|

Antero Resources Corp.

| | | |
|----------------|-----|---------|
| 6.00%, 12/1/20 | 473 | 397,320 |
|----------------|-----|---------|

| | | |
|-----------------|-------|-----------|
| 5.375%, 11/1/21 | 3,515 | 2,829,575 |
|-----------------|-------|-----------|

| | | |
|-------------------------------|-------|---------|
| 5.625%, 6/1/23 ⁽⁸⁾ | 1,270 | 996,950 |
|-------------------------------|-------|---------|

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|------------|
| Apache Corp. | | |
| 6.00%, 1/15/37 | 479 | \$ 464,034 |
| Blue Racer Midstream, LLC/Blue Racer Finance Corp. | | |
| 6.125%, 11/15/22 ⁽⁸⁾ | 1,605 | 1,115,475 |
| Bonanza Creek Energy, Inc. | | |
| 6.75%, 4/15/21 | 2,010 | 1,226,100 |
| Canbriam Energy, Inc. | | |
| 9.75%, 11/15/19 ⁽⁸⁾ | 1,105 | 1,066,325 |
| Chesapeake Energy Corp. | | |
| 8.00%, 12/15/22 ⁽⁸⁾ | 846 | 418,770 |
| 5.75%, 3/15/23 | 2,201 | 649,295 |
| Concho Resources, Inc. | | |
| 7.00%, 1/15/21 | 1,800 | 1,782,000 |
| 6.50%, 1/15/22 | 685 | 661,025 |
| 5.50%, 4/1/23 | 5,200 | 4,836,000 |
| CrownRock, L.P./CrownRock Finance, Inc. | | |
| 7.125%, 4/15/21 ⁽⁸⁾ | 2,840 | 2,676,700 |
| 7.75%, 2/15/23 ⁽⁸⁾ | 2,450 | 2,315,250 |
| CVR Refining, LLC/Coffeyville Finance, Inc. | | |
| 6.50%, 11/1/22 | 5,210 | 5,079,750 |
| Denbury Resources, Inc. | | |
| 5.50%, 5/1/22 | 675 | 227,462 |
| Devon Energy Corp. | | |
| 5.85%, 12/15/25 | 949 | 924,739 |
| Endeavor Energy Resources, L.P./EER Finance, Inc. | | |
| 7.00%, 8/15/21 ⁽⁸⁾ | 3,275 | 2,931,125 |
| 8.125%, 9/15/23 ⁽⁸⁾ | 975 | 882,375 |
| Energy Transfer Equity, L.P. | | |
| 7.50%, 10/15/20 | 1,950 | 1,813,500 |
| 5.875%, 1/15/24 | 2,070 | 1,697,400 |
| EnSCO PLC | | |
| 5.20%, 3/15/25 | 737 | 525,626 |
| EP Energy, LLC/Everest Acquisition Finance, Inc. | | |
| 7.75%, 9/1/22 | 2,065 | 1,063,475 |
| Gulfport Energy Corp. | | |
| 7.75%, 11/1/20 | 4,585 | 4,126,500 |
| 6.625%, 5/1/23 | 2,420 | 2,032,800 |
| Halcon Resources Corp. | | |
| 8.625%, 2/1/20 ⁽⁸⁾ | 315 | 218,531 |
| Harvest Operations Corp. | | |
| 6.875%, 10/1/17 | 920 | 713,000 |
| Holly Energy Partners, L.P./Holly Energy Finance Corp. | | |
| 6.50%, 3/1/20 | 615 | 611,925 |
| Kinder Morgan Energy Partners, L.P. | | |
| 4.25%, 9/1/24 | 2,245 | 1,914,478 |
| Laredo Petroleum, Inc. | | |
| 7.375%, 5/1/22 | 860 | 795,500 |
| Matador Resources Co. | | |
| 6.875%, 4/15/23 | 2,675 | 2,501,125 |
| Memorial Resource Development Corp. | | |
| 5.875%, 7/1/22 | 4,580 | 4,030,400 |
| Murphy Oil Corp. | | |
| 3.70%, 12/1/22 | 901 | 690,347 |
| Noble Energy, Inc. | | |
| 5.625%, 5/1/21 | 1,715 | 1,679,491 |
| 5.875%, 6/1/22 | 2,695 | 2,567,103 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|------------|
| Pacific Drilling SA | | |
| 5.375%, 6/1/20 ⁽⁸⁾ | 1,274 | \$ 535,080 |
| Pacific Exploration and Production Corp. | | |
| 5.625%, 1/19/25 ⁽⁸⁾ | 910 | 186,550 |
| Paramount Resources, Ltd. | | |
| 6.875%, 6/30/23 ⁽⁸⁾ | 1,250 | 993,750 |
| PBF Holding Co., LLC/PBF Finance Corp. | | |
| 8.25%, 2/15/20 | 2,545 | 2,646,800 |
| PBF Logistics, L.P./PBF Logistics Finance Corp. | | |
| 6.875%, 5/15/23 | 1,800 | 1,647,000 |
| Petrobras Global Finance B.V. | | |
| 4.875%, 3/17/20 | 2,160 | 1,625,400 |
| Precision Drilling Corp. | | |
| 6.50%, 12/15/21 | 1,390 | 1,077,250 |
| Rowan Cos., Inc. | | |
| 7.875%, 8/1/19 | 1,356 | 1,334,361 |
| RSP Permian, Inc. | | |
| 6.625%, 10/1/22 | 3,090 | 2,858,250 |
| Sabine Pass Liquefaction, LLC | | |
| 5.625%, 2/1/21 | 3,640 | 3,367,000 |
| 5.625%, 4/15/23 | 4,451 | 3,928,007 |
| 5.75%, 5/15/24 | 1,640 | 1,435,000 |
| 5.625%, 3/1/25 ⁽⁸⁾ | 3,950 | 3,357,500 |
| SESI, LLC | | |
| 6.375%, 5/1/19 | 455 | 423,437 |
| Seven Generations Energy, Ltd. | | |
| 8.25%, 5/15/20 ⁽⁸⁾ | 4,390 | 3,972,950 |
| 6.75%, 5/1/23 ⁽⁸⁾ | 2,225 | 1,880,125 |
| Seventy Seven Energy, Inc. | | |
| 6.50%, 7/15/22 | 1,255 | 203,938 |
| Seventy Seven Operating, LLC | | |
| 6.625%, 11/15/19 | 1,100 | 390,500 |
| SM Energy Co. | | |
| 6.125%, 11/15/22 | 870 | 643,800 |
| 6.50%, 1/1/23 | 1,995 | 1,476,300 |
| Southwestern Energy Co. | | |
| 4.10%, 3/15/22 | 868 | 547,022 |
| Sunoco, L.P./Sunoco Finance Corp. | | |
| 6.375%, 4/1/23 ⁽⁸⁾ | 1,835 | 1,734,075 |
| Tesoro Logistics, L.P./Tesoro Logistics Finance Corp. | | |
| 5.50%, 10/15/19 ⁽⁸⁾ | 630 | 614,250 |
| 6.25%, 10/15/22 ⁽⁸⁾ | 1,505 | 1,433,512 |
| Triangle USA Petroleum Corp. | | |
| 6.75%, 7/15/22 ⁽⁸⁾ | 1,375 | 426,250 |
| Williams Partners, L.P./ACMP Finance Corp. | | |
| 4.875%, 3/15/24 | 385 | 308,986 |

\$ 105,427,252

Packaging & Containers 0.0%

Horizon Holdings I SASU

| | | |
|------------------------------|---------|------------|
| 7.25%, 8/1/23 ⁽⁸⁾ | EUR 500 | \$ 565,104 |
|------------------------------|---------|------------|

\$ 565,104

Pharmaceuticals 0.1%

AbbVie, Inc.

4.40%, 11/6/42

700

\$

656,202

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Actavis Funding SCS | | |
| 3.00%, 3/12/20 | 480 | \$ 480,818 |
| IDH Finance PLC | | |
| 6.00%, 12/1/18 ⁽¹⁰⁾ | GBP 600 | 888,500 |
| | | \$ 2,025,520 |
| Pipelines 0.2% | | |
| Plains All America Pipeline L.P./PAA Finance Corp. | | |
| 4.65%, 10/15/25 | 1,735 | \$ 1,518,297 |
| Regency Energy Partners, L.P./Regency Energy Finance Corp. | | |
| 5.00%, 10/1/22 | 2,002 | 1,776,757 |
| | | \$ 3,295,054 |
| Publishing 1.1% | | |
| Laureate Education, Inc. | | |
| 9.25%, 9/1/19 ⁽⁸⁾ | 15,215 | \$ 9,490,356 |
| McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance | | |
| 9.75%, 4/1/21 | 4,645 | 4,946,925 |
| MHGE Parent, LLC/MHGE Parent Finance, Inc. | | |
| 8.50%, 8/1/19 ⁽⁸⁾⁽¹¹⁾ | 1,020 | 1,013,625 |
| Tribune Media Co. | | |
| 5.875%, 7/15/22 ⁽⁸⁾ | 2,390 | 2,395,975 |
| | | \$ 17,846,881 |
| Radio and Television 0.9% | | |
| CCO Safari II, LLC | | |
| 6.384%, 10/23/35 ⁽⁸⁾ | 452 | \$ 457,184 |
| CCOH Safari, LLC | | |
| 5.75%, 2/15/26 ⁽⁸⁾ | 1,885 | 1,894,425 |
| Clear Channel Worldwide Holdings, Inc. | | |
| Series A, 7.625%, 3/15/20 | 470 | 429,463 |
| Series A, 6.50%, 11/15/22 | 1,100 | 1,065,625 |
| Series B, 6.50%, 11/15/22 | 2,130 | 2,084,737 |
| iHeartCommunications, Inc. | | |
| 9.00%, 12/15/19 | 226 | 168,088 |
| 11.25%, 3/1/21 | 1,505 | 1,059,144 |
| Nielsen Co. Luxembourg S.a.r.l. (The) | | |
| 5.50%, 10/1/21 ⁽⁸⁾ | 1,250 | 1,285,937 |
| Sirius XM Radio, Inc. | | |
| 5.875%, 10/1/20 ⁽⁸⁾ | 745 | 782,250 |
| 6.00%, 7/15/24 ⁽⁸⁾ | 2,830 | 2,964,425 |
| Starz, LLC/Starz Finance Corp. | | |
| 5.00%, 9/15/19 | 1,470 | 1,492,050 |
| Univision Communications, Inc. | | |
| 5.125%, 5/15/23 ⁽⁸⁾ | 1,260 | 1,219,050 |
| | | \$ 14,902,378 |
| Real Estate Investment Trusts (REITs) 0.2% | | |
| ARC Properties Operating Partnership, L.P. | | |
| 3.00%, 2/6/19 | 442 | \$ 426,309 |

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| | | |
|---|-------|---------------------|
| CBL & Associates, L.P. | | |
| 4.60%, 10/15/24 | 878 | 829,367 |
| Communications Sales & Leasing, Inc./CSL Capital LLC | | |
| 8.25%, 10/15/23 | 485 | 415,887 |
| DDR Corp. | | |
| 3.625%, 2/1/25 | 455 | 430,395 |
| ESH Hospitality, Inc. | | |
| 5.25%, 5/1/25 ⁽⁸⁾ | 1,260 | 1,234,800 |
| | | \$ 3,336,758 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Retail 0.1% | | |
| Kirk Beauty Zero GmbH | | |
| 6.25%, 7/15/22 ⁽⁸⁾ | EUR 500 | \$ 572,310 |
| PizzaExpress Financing 2 PLC | | |
| 6.625%, 8/1/21 ⁽¹⁰⁾ | GBP 400 | 606,274 |
| | | \$ 1,178,584 |
| Retailers (Except Food and Drug) 3.1% | | |
| Best Buy Co., Inc. | | |
| 5.00%, 8/1/18 | 1,120 | \$ 1,164,520 |
| Chinos Intermediate Holdings A, Inc. | | |
| 7.75%, 5/1/19 ⁽⁸⁾⁽¹¹⁾ | 1,505 | 363,367 |
| Dollar General Corp. | | |
| 3.25%, 4/15/23 | 945 | 901,460 |
| Dollar Tree, Inc. | | |
| 5.25%, 3/1/20 ⁽⁸⁾ | 1,905 | 1,976,438 |
| 5.75%, 3/1/23 ⁽⁸⁾ | 6,595 | 6,908,262 |
| Gap, Inc. (The) | | |
| 5.95%, 4/12/21 | 295 | 312,571 |
| Hot Topic, Inc. | | |
| 9.25%, 6/15/21 ⁽⁸⁾ | 4,740 | 4,218,600 |
| L Brands, Inc. | | |
| 8.50%, 6/15/19 | 3,325 | 3,881,937 |
| 6.625%, 4/1/21 | 6,135 | 6,825,187 |
| 5.625%, 2/15/22 | 790 | 840,363 |
| 6.875%, 11/1/35 ⁽⁸⁾ | 2,850 | 2,939,063 |
| Levi Strauss & Co. | | |
| 6.875%, 5/1/22 | 2,125 | 2,284,375 |
| Michaels Stores, Inc. | | |
| 5.875%, 12/15/20 ⁽⁸⁾ | 1,775 | 1,837,125 |
| Murphy Oil USA, Inc. | | |
| 6.00%, 8/15/23 | 4,165 | 4,394,075 |
| Party City Holdings, Inc. | | |
| 6.125%, 8/15/23 ⁽⁸⁾ | 3,215 | 3,134,625 |
| Radio Systems Corp. | | |
| 8.375%, 11/1/19 ⁽⁸⁾ | 3,300 | 3,432,000 |
| Sally Holdings, LLC/Sally Capital, Inc. | | |
| 5.75%, 6/1/22 | 1,225 | 1,274,000 |
| 5.625%, 12/1/25 | 2,385 | 2,420,775 |
| Vista Outdoor, Inc. | | |
| 5.875%, 10/1/23 ⁽⁸⁾ | 1,620 | 1,668,600 |
| Walgreens Boots Alliance, Inc. | | |
| 3.80%, 11/18/24 | 846 | 822,934 |
| | | \$ 51,600,277 |
| Road & Rail 0.1% | | |
| Florida East Coast Holdings Corp. | | |
| 6.75%, 5/1/19 ⁽⁸⁾ | 800 | \$ 734,000 |
| Watco Cos., LLC/Watco Finance Corp. | | |
| 6.375%, 4/1/23 ⁽⁸⁾ | 1,045 | 1,034,550 |
| | | \$ 1,768,550 |

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Software and Services 0.5%

HP Enterprise Co.

| | | | |
|--------------------------------|-----|----|---------|
| 3.60%, 10/15/20 ⁽⁸⁾ | 950 | \$ | 953,301 |
|--------------------------------|-----|----|---------|

IHS, Inc.

| | | | |
|----------------|-------|--|-----------|
| 5.00%, 11/1/22 | 2,240 | | 2,276,400 |
|----------------|-------|--|-----------|

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Infor Software Parent, LLC/Infor Software Parent, Inc. | | |
| 7.125%, 5/1/21 ⁽⁸⁾⁽¹¹⁾ | 2,090 | \$ 1,517,863 |
| Italics Merger Sub, Inc. | | |
| 7.125%, 7/15/23 ⁽⁸⁾ | 2,045 | 1,860,950 |
| SunGard Availability Services Capital, Inc. | | |
| 8.75%, 4/1/22 ⁽⁸⁾ | 2,350 | 1,451,125 |
| | | \$ 8,059,639 |
| Steel 0.3% | | |
| ArcelorMittal | | |
| 7.25%, 2/25/22 | 4,000 | \$ 3,240,000 |
| JMC Steel Group, Inc. | | |
| 8.25%, 3/15/18 ⁽⁸⁾ | 2,635 | 1,758,862 |
| Steel Dynamics, Inc. | | |
| 6.375%, 8/15/22 | 500 | 482,500 |
| | | \$ 5,481,362 |
| Super Retail 0.1% | | |
| AutoNation, Inc. | | |
| 5.50%, 2/1/20 | 983 | \$ 1,065,856 |
| 4.50%, 10/1/25 | 370 | 376,348 |
| Dufry Finance SCA | | |
| 4.50%, 8/1/23 ⁽¹⁰⁾ | EUR 500 | 571,821 |
| | | \$ 2,014,025 |
| Surface Transport 0.7% | | |
| Hertz Corp. (The) | | |
| 6.25%, 10/15/22 | 690 | \$ 717,600 |
| XPO Logistics, Inc. | | |
| 7.875%, 9/1/19 ⁽⁸⁾ | 7,190 | 7,337,539 |
| 6.50%, 6/15/22 ⁽⁸⁾ | 3,035 | 2,818,756 |
| | | \$ 10,873,895 |
| Technology 0.5% | | |
| Abengoa Finance S.A.U. | | |
| 7.75%, 2/1/20 ⁽⁸⁾ | 1,125 | \$ 161,719 |
| International Game Technology PLC | | |
| 6.50%, 2/15/25 ⁽⁸⁾ | 720 | 637,200 |
| Israel Electric Corp., Ltd. | | |
| 5.00%, 11/12/24 ⁽⁸⁾⁽¹⁰⁾ | 1,000 | 1,022,230 |
| KLA-Tencor Corp. | | |
| 4.65%, 11/1/24 | 864 | 871,296 |
| Micron Technology, Inc. | | |
| 5.25%, 8/1/23 ⁽⁸⁾ | 2,160 | 1,949,400 |
| 5.625%, 1/15/26 ⁽⁸⁾ | 1,080 | 936,900 |
| Seagate HDD Cayman | | |
| 4.75%, 6/1/23 | 1,750 | 1,534,206 |
| Western Union Co. (The) | | |
| 6.20%, 11/17/36 | 637 | 621,048 |
| | | \$ 7,733,999 |

| | | | |
|--------------------------------|-------------|-------|--------------|
| Telecommunications | 6.7% | | |
| Altice Financing SA | | | |
| 6.625%, 2/15/23 ⁽⁸⁾ | | 2,580 | \$ 2,554,200 |
| Altice Luxembourg SA | | | |
| 7.75%, 5/15/22 ⁽⁸⁾ | | 2,515 | 2,276,075 |
| 7.625%, 2/15/25 ⁽⁸⁾ | | 1,290 | 1,115,850 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|------------|
| AT&T, Inc. | | |
| 4.35%, 6/15/45 | 455 | \$ 392,544 |
| Avaya, Inc. | | |
| 9.00%, 4/1/19 ⁽⁸⁾ | 2,250 | 1,738,125 |
| 10.50%, 3/1/21 ⁽⁸⁾ | 3,390 | 1,169,700 |
| Axtel SAB de CV | | |
| 9.00%, 1/31/20 ⁽⁸⁾ | 860 | 896,550 |
| CenturyLink, Inc. | | |
| 5.80%, 3/15/22 | 210 | 193,253 |
| 6.75%, 12/1/23 | 2,250 | 2,117,812 |
| Colombia Telecomunicaciones SA ESP | | |
| 8.50% to 3/30/20, 12/29/49 ⁽⁸⁾⁽¹²⁾ | 1,593 | 1,373,963 |
| CommScope Technologies Finance, LLC | | |
| 6.00%, 6/15/25 ⁽⁸⁾ | 2,595 | 2,504,175 |
| Digicel, Ltd. | | |
| 6.00%, 4/15/21 ⁽⁸⁾ | 1,450 | 1,228,875 |
| 6.75%, 3/1/23 ⁽⁸⁾ | 2,230 | 1,873,200 |
| Equinix, Inc. | | |
| 5.875%, 1/15/26 | 2,725 | 2,813,562 |
| Frontier Communications Corp. | | |
| 6.25%, 9/15/21 | 1,600 | 1,364,000 |
| 10.50%, 9/15/22 ⁽⁸⁾ | 685 | 682,431 |
| 7.625%, 4/15/24 | 285 | 240,825 |
| 6.875%, 1/15/25 | 1,845 | 1,526,737 |
| 11.00%, 9/15/25 ⁽⁸⁾ | 3,205 | 3,180,962 |
| Hughes Satellite Systems Corp. | | |
| 6.50%, 6/15/19 | 2,912 | 3,148,600 |
| Intelsat Jackson Holdings SA | | |
| 7.25%, 10/15/20 | 2,350 | 2,056,250 |
| 7.50%, 4/1/21 | 630 | 551,250 |
| Intelsat Luxembourg SA | | |
| 7.75%, 6/1/21 | 3,185 | 1,496,950 |
| 8.125%, 6/1/23 | 4,100 | 1,865,500 |
| Interoute Finco PLC | | |
| 7.375%, 10/15/20 ⁽¹⁰⁾ | EUR 400 | 455,566 |
| Level 3 Financing, Inc. | | |
| 5.375%, 1/15/24 ⁽⁸⁾ | 1,000 | 1,007,500 |
| Matterhorn Telecom SA | | |
| 3.625%, 5/1/22 ⁽¹⁰⁾ | CHF 600 | 548,123 |
| Oi Brasil Holdings Cooperatief UA | | |
| 5.75%, 2/10/22 ⁽⁸⁾ | 1,092 | 507,780 |
| Plantronics, Inc. | | |
| 5.50%, 5/31/23 ⁽⁸⁾ | 2,370 | 2,364,075 |
| Play Topco SA | | |
| 7.75%, 2/28/20 ⁽¹⁰⁾⁽¹¹⁾ | EUR 400 | 445,567 |
| SBA Telecommunications, Inc. | | |
| 5.75%, 7/15/20 | 1,985 | 2,071,844 |
| Sprint Capital Corp. | | |
| 8.75%, 3/15/32 | 1,365 | 1,027,163 |
| Sprint Communications, Inc. | | |
| 9.125%, 3/1/17 | 1,225 | 1,246,438 |
| 9.00%, 11/15/18 ⁽⁸⁾ | 13,520 | 14,263,600 |
| 7.00%, 8/15/20 | 4,810 | 3,727,750 |
| 6.00%, 11/15/22 | 250 | 180,000 |
| Sprint Corp. | | |
| 7.25%, 9/15/21 | 2,060 | 1,539,850 |
| 7.875%, 9/15/23 | 8,550 | 6,442,425 |

7.625%, 2/15/25

1,870

1,374,450

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|-----------------------|
| T-Mobile USA, Inc. | | |
| 5.25%, 9/1/18 | 4,725 | \$ 4,832,257 |
| 6.25%, 4/1/21 | 1,100 | 1,138,500 |
| 6.633%, 4/28/21 | 1,735 | 1,817,412 |
| 6.731%, 4/28/22 | 620 | 647,900 |
| 6.625%, 4/1/23 | 1,670 | 1,707,575 |
| 6.375%, 3/1/25 | 1,395 | 1,415,925 |
| 6.50%, 1/15/26 | 610 | 617,314 |
| Telecom Italia Capital SA | | |
| 7.721%, 6/4/38 | 546 | 571,935 |
| Verizon Communications, Inc. | | |
| 4.50%, 9/15/20 | 664 | 714,262 |
| 6.00%, 4/1/41 | 431 | 467,005 |
| Virgin Media Finance PLC | | |
| 6.375%, 4/15/23 ⁽⁸⁾ | 10,705 | 10,905,719 |
| 5.75%, 1/15/25 ⁽⁸⁾ | 2,015 | 1,944,475 |
| Wind Acquisition Finance SA | | |
| 5.183%, 4/30/19 ⁽⁸⁾⁽¹³⁾ | EUR 600 | 654,032 |
| 3.951%, 7/15/20 ⁽⁸⁾⁽¹³⁾ | EUR 625 | 676,672 |
| 4.75%, 7/15/20 ⁽⁸⁾ | 3,800 | 3,771,500 |
| 7.375%, 4/23/21 ⁽⁸⁾ | 2,540 | 2,406,650 |
| Windstream Corp. | | |
| 7.50%, 6/1/22 | 1,870 | 1,442,238 |
| 6.375%, 8/1/23 | 180 | 130,275 |
| Windstream Services, LLC | | |
| 7.75%, 10/1/21 | 1,265 | 1,001,722 |
| | | \$ 112,426,888 |
| Utilities 0.8% | | |
| AES Corp. (The) | | |
| 5.50%, 3/15/24 | 760 | \$ 682,100 |
| AES Gener SA | | |
| 5.25%, 8/15/21 ⁽⁸⁾ | 660 | 678,710 |
| Air Medical Merger Sub Corp. | | |
| 6.375%, 5/15/23 ⁽⁸⁾ | 1,915 | 1,713,925 |
| Calpine Corp. | | |
| 5.375%, 1/15/23 | 1,905 | 1,719,263 |
| 5.75%, 1/15/25 | 610 | 540,613 |
| Enel SpA | | |
| 8.75% to 9/24/23, 9/24/73 ⁽⁸⁾⁽¹²⁾ | 1,092 | 1,246,245 |
| ITC Holdings Corp. | | |
| 5.30%, 7/1/43 | 660 | 678,248 |
| NRG Energy, Inc. | | |
| 8.25%, 9/1/20 | 2,330 | 2,271,750 |
| 7.875%, 5/15/21 | 2,015 | 1,899,137 |
| PPL Capital Funding, Inc. | | |
| Series A, 6.70% to 3/30/17, 3/30/67 ⁽¹²⁾ | 325 | 251,128 |
| Southwestern Electric Power Co. | | |
| 6.20%, 3/15/40 | 696 | 822,512 |
| TerraForm Global Operating, LLC | | |
| 9.75%, 8/15/22 ⁽⁸⁾ | 1,080 | 866,700 |
| | | \$ 13,370,331 |

Total Corporate Bonds & Notes
(identified cost \$1,043,128,386)

\$ 979,205,717

Foreign Government and Agency Securities 3.3%

| Security | Principal Amount* | Value |
|--|----------------------|---------------------|
| | (000 s omitted) | |
| Albania 0.2% | | |
| Republic of Albania | | |
| 5.75%, 11/12/20 ⁽¹⁰⁾ | EUR 2,270 | \$ 2,519,036 |
| Total Albania | | \$ 2,519,036 |
| Angola 0.2% | | |
| Republic of Angola | | |
| 9.50%, 11/12/25 ⁽⁸⁾ | 1,175 | \$ 1,092,750 |
| Republic of Angola Via Northern Lights III B.V. | | |
| 7.00%, 8/16/19 ⁽¹⁰⁾ | 1,808 | 1,744,237 |
| Total Angola | | \$ 2,836,987 |
| Argentina 0.1% | | |
| Republic of Argentina | | |
| 8.28%, 12/31/33 ⁽¹⁵⁾ | 1,094 | \$ 1,080,513 |
| Total Argentina | | \$ 1,080,513 |
| Armenia 0.1% | | |
| Republic of Armenia | | |
| 6.00%, 9/30/20 ⁽¹⁰⁾ | 200 | \$ 194,846 |
| 7.15%, 3/26/25 ⁽¹⁰⁾ | 950 | 922,555 |
| Total Armenia | | \$ 1,117,401 |
| Barbados 0.2% | | |
| Barbados Government International Bond | | |
| 6.625%, 12/5/35 ⁽¹⁰⁾ | 4,200 | \$ 3,454,500 |
| Total Barbados | | \$ 3,454,500 |
| Belarus 0.1% | | |
| Republic of Belarus | | |
| 8.95%, 1/26/18 ⁽¹⁰⁾ | 1,473 | \$ 1,516,866 |
| Total Belarus | | \$ 1,516,866 |
| Brazil 0.1% | | |
| Federative Republic of Brazil | | |
| 6.00%, 1/17/17 | 1,408 | \$ 1,450,240 |
| Total Brazil | | \$ 1,450,240 |
| Colombia 0.1% | | |
| Republic of Colombia | | |
| 7.375%, 1/27/17 | 1,375 | \$ 1,450,625 |

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| | | | |
|---|-----|-------|---------------------|
| Total Colombia | | | \$ 1,450,625 |
| Congo 0.1% | | | |
| Republic of Congo | | | |
| 4.00% to 6/30/17, 6/30/29 ⁽¹⁰⁾⁽¹⁶⁾ | | 1,282 | \$ 1,029,205 |
| Total Congo | | | \$ 1,029,205 |
| Cyprus 0.1% | | | |
| Republic of Cyprus | | | |
| 3.875%, 5/6/22 ⁽¹⁰⁾ | EUR | 1,615 | \$ 1,829,703 |
| 4.625%, 2/3/20 ⁽⁸⁾⁽¹⁰⁾ | EUR | 120 | 140,317 |
| 4.75%, 6/25/19 ⁽¹⁰⁾ | EUR | 415 | 486,405 |
| Total Cyprus | | | \$ 2,456,425 |

| Security | Principal Amount* | Value |
|---|----------------------|---------------------|
| | (000 s omitted) | |
| Dominican Republic 0.1% | | |
| Dominican Republic International Bond | | |
| 8.625%, 4/20/27 ⁽¹⁰⁾ | 2,000 | \$ 2,350,000 |
| Total Dominican Republic | | \$ 2,350,000 |
| Ecuador 0.1% | | |
| Republic of Ecuador | | |
| 10.50%, 3/24/20 ⁽⁸⁾ | 1,965 | \$ 1,591,650 |
| 10.50%, 3/24/20 ⁽¹⁰⁾ | 1,000 | 810,000 |
| Total Ecuador | | \$ 2,401,650 |
| Egypt 0.0% | | |
| Arab Republic of Egypt | | |
| 5.875%, 6/11/25 ⁽⁸⁾ | 244 | \$ 212,390 |
| Total Egypt | | \$ 212,390 |
| Fiji 0.1% | | |
| Republic of Fiji | | |
| 6.625%, 10/2/20 ⁽¹⁰⁾ | 2,443 | \$ 2,428,635 |
| Total Fiji | | \$ 2,428,635 |
| Georgia 0.0% | | |
| Republic of Georgia | | |
| 6.875%, 4/12/21 ⁽¹⁰⁾ | 240 | \$ 249,474 |
| Total Georgia | | \$ 249,474 |
| Indonesia 0.1% | | |
| Republic of Indonesia | | |
| 6.875%, 3/9/17 ⁽¹⁰⁾ | 1,351 | \$ 1,431,897 |
| Total Indonesia | | \$ 1,431,897 |
| Iraq 0.1% | | |
| Republic of Iraq | | |
| 5.80%, 1/15/28 ⁽¹⁰⁾ | 2,250 | \$ 1,524,398 |
| Total Iraq | | \$ 1,524,398 |
| Ivory Coast 0.1% | | |
| Ivory Coast | | |
| 5.75%, 12/31/32 ⁽¹⁰⁾ | 2,500 | \$ 2,236,175 |
| Total Ivory Coast | | \$ 2,236,175 |
| Kazakhstan 0.1% | | |
| Kazakhstan Government International Bond | | |
| 5.125%, 7/21/25 ⁽⁸⁾ | 2,040 | \$ 2,014,500 |

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| | | | |
|---------------------------------|-------|-----------|------------------|
| 6.50%, 7/21/45 ⁽⁸⁾ | 220 | | 217,259 |
| Total Kazakhstan | | \$ | 2,231,759 |
| Kenya 0.1% | | | |
| Republic of Kenya | | | |
| 6.875%, 6/24/24 ⁽¹⁰⁾ | 1,684 | \$ | 1,481,920 |
| 6.875%, 6/24/24 ⁽⁸⁾ | 200 | | 176,000 |
| Total Kenya | | \$ | 1,657,920 |
| Lebanon 0.2% | | | |
| Lebanese Republic | | | |
| 5.00%, 10/12/17 ⁽¹⁰⁾ | 1,800 | \$ | 1,802,700 |
| 9.00%, 3/20/17 | 750 | | 786,150 |
| Total Lebanon | | \$ | 2,588,850 |

| Security | Principal Amount* | | Value |
|---|----------------------|---------|---------------------|
| | (000 s omitted) | | |
| Macedonia 0.2% | | | |
| Republic of Macedonia | | | |
| 3.975%, 7/24/21 ⁽¹⁰⁾ | EUR | 2,500 | \$ 2,593,257 |
| 4.875%, 12/1/20 ⁽⁸⁾ | EUR | 485 | 523,998 |
| Total Macedonia | | | \$ 3,117,255 |
| Mongolia 0.0% | | | |
| Mongolia International Bond | | | |
| 4.125%, 1/5/18 ⁽¹⁰⁾ | | 655 | \$ 601,814 |
| 5.125%, 12/5/22 ⁽¹⁰⁾ | | 200 | 159,823 |
| Total Mongolia | | | \$ 761,637 |
| Nigeria 0.1% | | | |
| Republic of Nigeria | | | |
| 5.125%, 7/12/18 ⁽¹⁰⁾ | | 1,800 | \$ 1,721,250 |
| Total Nigeria | | | \$ 1,721,250 |
| Russia 0.1% | | | |
| Russian Federation | | | |
| 3.25%, 4/4/17 ⁽¹⁰⁾ | | 1,400 | \$ 1,399,002 |
| Total Russia | | | \$ 1,399,002 |
| Rwanda 0.1% | | | |
| Republic of Rwanda | | | |
| 6.625%, 5/2/23 ⁽¹⁰⁾ | | 1,875 | \$ 1,796,257 |
| Total Rwanda | | | \$ 1,796,257 |
| Serbia 0.1% | | | |
| Republic of Serbia | | | |
| 5.25%, 11/21/17 ⁽¹⁰⁾ | | 200 | \$ 208,089 |
| 5.875%, 12/3/18 ⁽¹⁰⁾ | | 980 | 1,033,655 |
| Total Serbia | | | \$ 1,241,744 |
| Sweden 0.1% | | | |
| Svensk Exportkredit AB | | | |
| 2.875% to 11/14/18, 11/14/23 ⁽⁸⁾⁽¹²⁾ | | 900,000 | \$ 891,936 |
| Total Sweden | | | \$ 891,936 |
| Tanzania 0.1% | | | |
| United Republic of Tanzania | | | |
| 6.538%, 3/9/20 ⁽¹⁰⁾⁽¹³⁾ | | 2,588 | \$ 2,451,871 |
| Total Tanzania | | | \$ 2,451,871 |
| Venezuela 0.1% | | | |

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| | | |
|--|-------|----------------------|
| Bolivarian Republic of Venezuela | | |
| 9.25%, 9/15/27 | 4,376 | \$ 1,816,040 |
| Total Venezuela | | \$ 1,816,040 |
| Zambia 0.1% | | |
| Republic of Zambia | | |
| 5.375%, 9/20/22 ⁽¹⁰⁾ | 585 | \$ 425,728 |
| 8.97%, 7/30/27 ⁽⁸⁾ | 1,191 | 948,274 |
| Total Zambia | | \$ 1,374,002 |
| Total Foreign Government and Agency Securities (identified cost \$57,116,218) | | \$ 54,795,940 |

Sovereign Loans 0.1%

| Borrower | Principal Amount* | Value |
|--|----------------------|---------------------|
| | (000 s omitted) | |
| Kenya 0.1% | | |
| Government of Kenya | | |
| Term Loan, 5.95%, Maturing October 28, 2017 ⁽¹⁷⁾ | 1,150 | \$ 1,132,750 |
| Total Kenya | | \$ 1,132,750 |
| Total Sovereign Loans (identified cost \$1,133,179) | | \$ 1,132,750 |

Mortgage Pass-Throughs 15.3%

| Security | Principal Amount | Value |
|--|---------------------|----------------------|
| | (000 s omitted) | |
| Federal Home Loan Mortgage Corp.: | | |
| 2.528%, with maturity at 2035 ⁽¹⁸⁾ | \$ 4,131 | \$ 4,379,258 |
| 5.00%, with various maturities to 2019 ⁽¹⁹⁾ | 4,413 | 4,592,549 |
| 5.50%, with various maturities to 2032 | 1,892 | 2,055,399 |
| 6.00%, with various maturities to 2031 | 851 | 910,498 |
| 6.50%, with various maturities to 2036 | 9,545 | 10,929,649 |
| 7.00%, with various maturities to 2036 ⁽¹⁹⁾ | 9,976 | 11,475,692 |
| 7.13%, with maturity at 2023 | 171 | 189,167 |
| 7.50%, with various maturities to 2035 | 6,684 | 7,735,703 |
| 7.65%, with maturity at 2022 | 161 | 177,404 |
| 8.00%, with various maturities to 2030 | 3,852 | 4,328,514 |
| 8.25%, with maturity at 2020 | 95 | 102,465 |
| 8.30%, with maturity at 2020 | 351 | 378,831 |
| 8.50%, with various maturities to 2031 | 3,414 | 3,958,408 |
| 9.00%, with various maturities to 2031 | 535 | 592,575 |
| 9.50%, with various maturities to 2025 | 543 | 582,294 |
| 10.00%, with maturity at 2020 | 57 | 61,035 |
| 10.50%, with maturity at 2020 | 51 | 56,586 |
| | | \$ 52,506,027 |
| Federal National Mortgage Association: | | |
| 2.514%, with maturity at 2036 ⁽¹⁸⁾ | \$ 19,121 | \$ 20,227,750 |
| 2.529%, with maturity at 2022 ⁽¹⁸⁾ | 545 | 555,359 |
| 2.581%, with maturity at 2036 ⁽¹⁸⁾ | 1,742 | 1,776,629 |
| 4.50%, with maturity at 2042 ⁽¹⁹⁾ | 14,216 | 15,407,413 |
| 4.557%, with maturity at 2037 ⁽¹⁸⁾ | 3,149 | 3,247,799 |
| 5.00%, with various maturities to 2040 ⁽¹⁹⁾ | 18,610 | 20,377,375 |
| 5.50%, with various maturities to 2033 | 1,853 | 2,063,715 |
| 6.00%, with various maturities to 2033 | 5,641 | 6,218,134 |
| 6.319%, with maturity at 2032 ⁽¹⁸⁾ | 5,549 | 6,137,952 |
| 6.50%, with various maturities to 2036 ⁽¹⁹⁾ | 39,478 | 45,131,320 |
| 6.75%, with maturity at 2023 | 89 | 99,033 |
| 7.00%, with various maturities to 2037 | 18,215 | 21,020,051 |
| 7.50%, with various maturities to 2035 | 7,512 | 8,783,904 |
| 7.972%, with maturity at 2027 ⁽²⁰⁾ | 570 | 655,918 |

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| | | |
|---|-------|-----------|
| 8.00%, with various maturities to 2034 | 2,561 | 2,968,154 |
| 8.241%, with maturity at 2029 ⁽²⁰⁾ | 190 | 219,748 |
| 8.25%, with maturity at 2018 | 1 | 1,190 |
| 8.30%, with maturity at 2024 ⁽²⁰⁾ | 28 | 32,297 |
| 8.316%, with maturity at 2028 ⁽²⁰⁾ | 179 | 205,515 |
| 8.50%, with various maturities to 2030 | 2,651 | 3,007,577 |

| Security | Principal Amount (000 s omitted) | Value |
|---|--|-----------------------|
| 8.57%, with maturity at 2027 ⁽²⁰⁾ | \$ 221 | \$ 254,674 |
| 8.63%, with maturity at 2018 ⁽²⁰⁾ | 26 | 26,757 |
| 9.00%, with various maturities to 2027 | 3,632 | 4,124,248 |
| 9.496%, with maturity at 2025 ⁽²⁰⁾ | 102 | 111,646 |
| 9.50%, with various maturities to 2030 | 882 | 984,998 |
| 9.787%, with maturity at 2019 ⁽²⁰⁾ | 42 | 43,979 |
| 10.00%, with various maturities to 2020 | 172 | 185,291 |
| 10.50%, with maturity at 2021 | 155 | 173,457 |
| | | \$ 164,041,883 |

Government National Mortgage Association:

| | | |
|--|--------|----------------------|
| 6.00%, with maturity at 2024 | \$ 985 | \$ 1,090,114 |
| 6.50%, with various maturities to 2032 ⁽¹⁹⁾ | 7,222 | 8,108,324 |
| 7.00%, with various maturities to 2033 | 5,064 | 5,859,520 |
| 7.50%, with various maturities to 2032 ⁽¹⁹⁾ | 10,475 | 12,006,611 |
| 8.00%, with various maturities to 2034 ⁽¹⁹⁾ | 6,138 | 7,170,102 |
| 8.30%, with maturity at 2020 | 174 | 189,047 |
| 8.50%, with various maturities to 2022 | 322 | 360,910 |
| 9.00%, with various maturities to 2026 | 1,411 | 1,617,248 |
| 9.50%, with various maturities to 2026 | 2,073 | 2,352,887 |
| 10.00%, with maturity at 2019 | 88 | 95,969 |
| | | \$ 38,850,732 |

**Total Mortgage Pass-Throughs
(identified cost \$247,534,278)**

\$ 255,398,642

Collateralized Mortgage Obligations 12.1%

| Security | Principal Amount (000 s omitted) | Value |
|---|--|------------|
| Federal Home Loan Mortgage Corp.: | | |
| Series 24, Class J, 6.25%, 11/25/23 | \$ 530 | \$ 581,880 |
| Series 1497, Class K, 7.00%, 4/15/23 | 515 | 576,621 |
| Series 1529, Class Z, 7.00%, 6/15/23 | 746 | 837,196 |
| Series 1620, Class Z, 6.00%, 11/15/23 | 620 | 682,122 |
| Series 1677, Class Z, 7.50%, 7/15/23 | 444 | 504,120 |
| Series 1702, Class PZ, 6.50%, 3/15/24 | 5,097 | 5,676,829 |
| Series 2113, Class QG, 6.00%, 1/15/29 | 1,055 | 1,186,465 |
| Series 2122, Class K, 6.00%, 2/15/29 | 198 | 222,058 |
| Series 2130, Class K, 6.00%, 3/15/29 | 134 | 150,447 |
| Series 2167, Class BZ, 7.00%, 6/15/29 | 142 | 162,570 |
| Series 2182, Class ZB, 8.00%, 9/15/29 | 1,412 | 1,672,307 |
| Series 2198, Class ZA, 8.50%, 11/15/29 | 1,718 | 2,037,069 |
| Series 2245, Class A, 8.00%, 8/15/27 | 4,232 | 5,003,922 |
| Series 2458, Class ZB, 7.00%, 6/15/32 | 1,412 | 1,644,775 |
| Series 3727, (Interest Only), Class PS, 6.37%, 11/15/38 ⁽²¹⁾⁽²²⁾ | 8,475 | 595,096 |
| Series 3762, Class SH, 9.513%, 11/15/40 ⁽²¹⁾ | 1,166 | 1,359,213 |
| Series 3780, (Interest Only), Class PS, 6.12%, 8/15/35 ⁽²¹⁾⁽²²⁾ | 5,228 | 198,041 |
| Series 3973, (Interest Only), Class SG, 6.32%, 4/15/30 ⁽²¹⁾⁽²²⁾ | 7,781 | 916,564 |

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| | | |
|---|--------|-----------|
| Series 4067, (Interest Only) Class JI, 3.50%, 6/15/27 ⁽²²⁾ | 8,265 | 1,148,041 |
| Series 4070, (Interest Only), Class S, 5.77%, 6/15/32 ⁽²¹⁾⁽²²⁾ | 14,130 | 2,657,591 |
| Series 4088, (Interest Only), Class EI, 3.50%, 9/15/41 ⁽²²⁾ | 18,528 | 2,942,267 |
| Series 4095, (Interest Only), Class HS, 5.77%, 7/15/32 ⁽²¹⁾⁽²²⁾ | 5,956 | 1,178,596 |
| Series 4109, (Interest Only), Class ES, 5.82%, 12/15/41 ⁽²¹⁾⁽²²⁾ | 2,321 | 110,659 |
| Series 4109, (Interest Only), Class KS, 5.77%, 5/15/32 ⁽²¹⁾⁽²²⁾ | 11,201 | 808,815 |

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| Security | Principal Amount (000 s omitted) | Value |
|--|--|----------------------|
| Series 4110, (Interest Only), Class SA, 5.32%, 9/15/42 ⁽²¹⁾⁽²²⁾ | \$ 9,391 | \$ 1,369,184 |
| Series 4149, (Interest Only), Class S, 5.92%, 1/15/33 ⁽²¹⁾⁽²²⁾ | 6,804 | 1,356,588 |
| Series 4186, (Interest Only), Class IQ, 4.00%, 12/15/28 ⁽²²⁾ | 9,023 | 480,538 |
| Series 4188, (Interest Only), Class AI, 3.50%, 4/15/28 ⁽²²⁾ | 5,871 | 663,675 |
| Series 4203, (Interest Only), Class QS, 5.92%, 5/15/43 ⁽²¹⁾⁽²²⁾ | 5,449 | 1,122,710 |
| Series 4233, (Interest Only), Class GI, 3.50%, 3/15/25 ⁽²²⁾ | 6,721 | 346,485 |
| Series 4273, Class PU, 4.00%, 11/15/43 | 6,506 | 6,590,406 |
| Series 4273, Class SP, 11.35%, 11/15/43 ⁽²¹⁾ | 1,446 | 1,739,788 |
| Series 4313, Class SY, 11.119%, 3/15/44 ⁽²¹⁾ | 862 | 931,297 |
| Series 4316, (Interest Only), Class JS, 5.77%, 1/15/44 ⁽²¹⁾⁽²²⁾ | 5,886 | 966,362 |
| Series 4326, Class TS, 12.98%, 4/15/44 ⁽²¹⁾ | 3,615 | 3,801,645 |
| Series 4336, Class GU, 3.50%, 2/15/53 | 5,630 | 5,765,134 |
| Series 4407, Class LN, 8.752%, 12/15/43 ⁽²¹⁾ | 1,951 | 2,047,028 |
| Series 4417, (Principal Only), Class KO, 0.00%, 12/15/43 ⁽²³⁾ | 1,438 | 1,208,802 |
| Series 4443, Class ZJ, 3.00%, 9/15/44 | 376 | 376,472 |
| Series 4450, Class DS, 5.504%, 9/15/44 ⁽²¹⁾ | 2,307 | 2,319,676 |
| Series 4478, (Principal Only), Class PO, 0.00%, 5/15/45 ⁽²³⁾ | 8,032 | 7,110,251 |
| Series 4490, Class ZP, 4.00%, 7/15/45 | 3,692 | 3,707,793 |
| | | \$ 74,757,098 |

Federal National Mortgage Association:

| | | |
|--|-------|-----------|
| Series G92-44, Class Z, 8.00%, 7/25/22 | \$ 39 | \$ 40,023 |
| Series G92-44, Class ZQ, 8.00%, 7/25/22 | 63 | 65,124 |
| Series G92-46, Class Z, 7.00%, 8/25/22 | 287 | 313,859 |
| Series G92-60, Class Z, 7.00%, 10/25/22 | 412 | 449,249 |
| Series G93-35, Class ZQ, 6.50%, 11/25/23 | 6,653 | 7,344,574 |
| Series G93-40, Class H, 6.40%, 12/25/23 | 1,417 | 1,559,187 |
| Series 1988-14, Class I, 9.20%, 6/25/18 | 36 | 38,599 |
| Series 1989-1, Class D, 10.30%, 1/25/19 | 21 | 21,339 |
| Series 1989-34, Class Y, 9.85%, 7/25/19 | 114 | 124,053 |
| Series 1990-17, Class G, 9.00%, 2/25/20 | 93 | 102,570 |
| Series 1990-27, Class Z, 9.00%, 3/25/20 | 48 | 52,376 |
| Series 1990-29, Class J, 9.00%, 3/25/20 | 49 | 54,406 |
| Series 1990-43, Class Z, 9.50%, 4/25/20 | 188 | 207,837 |
| Series 1991-98, Class J, 8.00%, 8/25/21 | 104 | 116,028 |
| Series 1992-77, Class ZA, 8.00%, 5/25/22 | 647 | 722,037 |
| Series 1992-103, Class Z, 7.50%, 6/25/22 | 42 | 47,035 |
| Series 1992-113, Class Z, 7.50%, 7/25/22 | 81 | 90,434 |
| Series 1992-185, Class ZB, 7.00%, 10/25/22 | 146 | 161,338 |
| Series 1993-16, Class Z, 7.50%, 2/25/23 | 407 | 453,563 |
| Series 1993-22, Class PM, 7.40%, 2/25/23 | 354 | 393,809 |
| Series 1993-25, Class J, 7.50%, 3/25/23 | 425 | 479,090 |
| Series 1993-30, Class PZ, 7.50%, 3/25/23 | 777 | 874,318 |
| Series 1993-42, Class ZQ, 6.75%, 4/25/23 | 1,153 | 1,269,222 |
| Series 1993-56, Class PZ, 7.00%, 5/25/23 | 167 | 186,172 |
| Series 1993-156, Class ZB, 7.00%, 9/25/23 | 192 | 214,983 |
| Series 1994-45, Class Z, 6.50%, 2/25/24 | 1,448 | 1,582,738 |
| Series 1994-89, Class ZQ, 8.00%, 7/25/24 | 871 | 996,260 |
| Series 1996-57, Class Z, 7.00%, 12/25/26 | 873 | 992,119 |
| Series 1997-77, Class Z, 7.00%, 11/18/27 | 369 | 415,347 |
| Series 1998-44, Class ZA, 6.50%, 7/20/28 | 409 | 461,940 |
| Series 1999-45, Class ZG, 6.50%, 9/25/29 | 131 | 145,393 |
| Series 2000-22, Class PN, 6.00%, 7/25/30 | 1,300 | 1,457,956 |
| Series 2001-37, Class GA, 8.00%, 7/25/16 | 8 | 7,943 |
| Series 2002-1, Class G, 7.00%, 7/25/23 | 260 | 288,168 |

Series 2002-21, Class PE, 6.50%, 4/25/32

1,012

1,135,477

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| Security | Principal Amount (000 s omitted) | Value |
|--|--|-----------------------|
| Series 2005-75, Class CS, 22.514%, 9/25/35 ⁽²¹⁾ | \$ 948 | \$ 1,993,168 |
| Series 2006-8, (Principal Only), Class WQ, 0.00%, 3/25/36 ⁽²³⁾ | 7,822 | 6,728,316 |
| Series 2007-74, Class AC, 5.00%, 8/25/37 | 11,557 | 12,534,888 |
| Series 2010-99, (Interest Only), Class NS, 6.178%, 3/25/39 ⁽²¹⁾⁽²²⁾ | 6,775 | 715,557 |
| Series 2010-119, (Interest Only), Class SK, 5.578%, 4/25/40 ⁽²¹⁾⁽²²⁾ | 3,613 | 163,250 |
| Series 2010-124, (Interest Only), Class SJ, 5.628%, 11/25/38 ⁽²¹⁾⁽²²⁾ | 5,903 | 797,816 |
| Series 2010-151, (Interest Only), Class PI, 4.00%, 5/25/28 ⁽²²⁾ | 14,000 | 385,563 |
| Series 2011-45, (Interest Only), Class SA, 6.228%, 1/25/29 ⁽²¹⁾⁽²²⁾ | 5,717 | 442,402 |
| Series 2011-49, Class NT, 6.00%, 6/25/41 ⁽²¹⁾ | 1,511 | 1,647,091 |
| Series 2011-101, (Interest Only), Class IC, 3.50%, 10/25/26 ⁽²²⁾ | 12,113 | 1,351,609 |
| Series 2011-101, (Interest Only), Class IE, 3.50%, 10/25/26 ⁽²²⁾ | 6,714 | 747,996 |
| Series 2011-109, Class PE, 3.00%, 8/25/41 | 6,338 | 6,417,771 |
| Series 2012-24, (Interest Only), Class S, 5.078%, 5/25/30 ⁽²¹⁾⁽²²⁾ | 5,439 | 579,122 |
| Series 2012-33, (Interest Only), Class CI, 3.50%, 3/25/27 ⁽²²⁾ | 11,099 | 1,226,970 |
| Series 2012-56, (Interest Only), Class SU, 6.328%, 8/25/26 ⁽²¹⁾⁽²²⁾ | 5,910 | 552,593 |
| Series 2012-103, (Interest Only), Class GS, 5.678%, 2/25/40 ⁽²¹⁾⁽²²⁾ | 15,327 | 2,282,648 |
| Series 2012-124, (Interest Only), Class IO, 1.547%, 11/25/42 ⁽²⁰⁾⁽²²⁾ | 14,858 | 815,814 |
| Series 2012-129, (Interest Only), Class IO, 5.00%, 12/25/42 ⁽²²⁾ | 5,505 | 1,194,501 |
| Series 2012-150, (Interest Only), Class SK, 5.728%, 1/25/43 ⁽²¹⁾⁽²²⁾ | 8,947 | 1,653,499 |
| Series 2013-6, Class TA, 1.50%, 1/25/43 | 11,932 | 11,202,483 |
| Series 2013-12, (Interest Only), Class SP, 5.228%, 11/25/41 ⁽²¹⁾⁽²²⁾ | 5,199 | 754,395 |
| Series 2013-15, (Interest Only), Class DS, 5.778%, 3/25/33 ⁽²¹⁾⁽²²⁾ | 18,433 | 3,543,110 |
| Series 2013-16, (Interest Only), Class SY, 5.728%, 3/25/43 ⁽²¹⁾⁽²²⁾ | 4,161 | 894,054 |
| Series 2013-54, (Interest Only), Class HS, 5.878%, 10/25/41 ⁽²¹⁾⁽²²⁾ | 7,029 | 983,179 |
| Series 2013-64, (Interest Only), Class PS, 5.828%, 4/25/43 ⁽²¹⁾⁽²²⁾ | 7,473 | 1,506,745 |
| Series 2013-75, (Interest Only), Class SC, 5.828%, 7/25/42 ⁽²¹⁾⁽²²⁾ | 16,865 | 2,516,088 |
| Series 2014-32, (Interest Only), Class EI, 4.00%, 6/25/44 ⁽²²⁾ | 3,598 | 695,108 |
| Series 2014-36, (Interest Only), Class ID, 4.00%, 6/25/44 ⁽²²⁾ | 3,724 | 713,167 |
| Series 2014-55, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽²²⁾ | 8,333 | 1,709,995 |
| Series 2014-64, Class PA, 3.00%, 3/25/44 | 15,328 | 15,437,421 |
| Series 2014-72, Class CS, 8.35%, 11/25/44 ⁽²¹⁾ | 1,928 | 1,930,274 |
| Series 2014-74, Class HS, 7.757%, 11/25/44 ⁽²¹⁾ | 778 | 778,555 |
| Series 2014-89, (Interest Only), Class IO, 3.50%, 1/25/45 ⁽²²⁾ | 9,983 | 1,816,005 |
| Series 2015-17, (Interest Only), Class SA, 5.778%, 11/25/43 ⁽²¹⁾⁽²²⁾ | 14,820 | 2,747,980 |
| Series 2015-42, Class SC, 7.815%, 5/25/45 ⁽²¹⁾ | 1,837 | 1,849,563 |
| Series 2015-43, Class ZA, 4.00%, 6/25/45 | 2,777 | 2,837,800 |
| Series 2015-52, (Interest Only), Class MI, 3.50%, 7/25/45 ⁽²²⁾ | 9,396 | 1,640,605 |
| | | \$ 118,651,667 |

Government National Mortgage Association:

| | | |
|--|--------|---------------------|
| Series 2002-45, Class PG, 6.00%, 3/17/32 | \$ 990 | \$ 1,030,720 |
| Series 2011-156, Class GA, 2.00%, 12/16/41 | 1,604 | 1,463,633 |
| Series 2013-168, Class US, 10.928%, 11/20/43 ⁽²¹⁾ | 144 | 145,026 |
| Series 2014-117, Class HS, 29.583%, 8/20/44 ⁽²¹⁾ | 465 | 498,405 |
| Series 2014-146, Class S, 5.547%, 10/20/44 ⁽²¹⁾ | 916 | 909,860 |
| Series 2015-72, Class ZN, 3.50%, 5/20/45 | 2,881 | 2,904,359 |
| Series 2015-79, Class CS, 5.264%, 5/20/45 ⁽²¹⁾ | 2,319 | 2,272,514 |
| | | \$ 9,224,517 |

**Total Collateralized Mortgage Obligations
(identified cost \$203,583,927)**

\$ 202,633,282

Commercial Mortgage-Backed Securities 7.2%

| Security | Principal | |
|--|-----------------|------------|
| | Amount | Value |
| | (000 s omitted) | |
| A10 Securitization, LLC | | |
| Series 2013-1, Class A, 2.40%, 11/15/25 ⁽⁸⁾ | \$ 421 | \$ 421,485 |
| Series 2015-1, Class A2, 3.13%, 4/15/34 ⁽⁸⁾ | 2,400 | 2,388,506 |
| Americold LLC Trust | | |
| Series 2010-ARTA, Class D, 7.443%, 1/14/29 ⁽⁸⁾ | 3,000 | 3,383,048 |
| Banc of America Commercial Mortgage Trust | | |
| Series 2006-3, Class A4, 5.889%, 7/10/44 ⁽²⁰⁾ | 1,916 | 1,927,134 |
| Series 2006-5, Class AM, 5.448%, 9/10/47 | 3,000 | 3,057,419 |
| Banc of America Merrill Lynch Large Loan, Inc. | | |
| Series 2013-DSNY, Class E, 2.931%, 9/15/26 ⁽⁸⁾⁽²⁰⁾ | 1,500 | 1,486,055 |
| Bear Stearns Commercial Mortgage Securities Trust | | |
| Series 2006-PW14, Class A4, 5.201%, 12/11/38 | 1,325 | 1,351,523 |
| CD Commercial Mortgage Trust | | |
| Series 2006-CD3, Class A5, 5.617%, 10/15/48 | 1,443 | 1,457,665 |
| Citigroup Commercial Mortgage Trust | | |
| Series 2012-GC8, Class A2, 1.813%, 9/10/45 | 3,258 | 3,256,252 |
| Series 2015-P1, Class D, 3.225%, 9/15/48 ⁽⁸⁾ | 1,500 | 1,121,290 |
| Commercial Mortgage Trust | | |
| Series 2006-C8, Class A4, 5.306%, 12/10/46 | 587 | 597,768 |
| Series 2012-CR2, Class AM, 3.791%, 8/15/45 | 395 | 408,787 |
| Series 2012-CR2, Class D, 4.855%, 8/15/45 ⁽⁸⁾⁽²⁰⁾ | 1,650 | 1,676,942 |
| Series 2012-LC4, Class AM, 4.063%, 12/10/44 | 750 | 790,045 |
| Series 2013-CR10, Class D, 4.791%, 8/10/46 ⁽⁸⁾⁽²⁰⁾ | 1,700 | 1,579,722 |
| Series 2013-CR11, Class D, 5.17%, 10/10/46 ⁽⁸⁾⁽²⁰⁾ | 2,500 | 2,330,207 |
| Series 2014-CR21, Class D, 4.066%, 12/10/47 ⁽⁸⁾⁽²⁰⁾ | 2,500 | 2,026,943 |
| Series 2014-KYO, Class D, 2.301%, 6/11/27 ⁽⁸⁾⁽²⁰⁾ | 3,250 | 3,187,318 |
| Series 2014-UBS2, Class A2, 2.82%, 3/10/47 | 2,200 | 2,238,939 |
| Series 2015-CR22, Class D, 4.128%, 3/10/48 ⁽⁸⁾⁽²⁰⁾ | 3,000 | 2,379,644 |
| Series 2015-LC19, Class C, 4.263%, 2/10/48 ⁽²⁰⁾ | 775 | 747,473 |
| Credit Suisse Commercial Mortgage Trust | | |
| Series 2006-C3, Class A3, 5.817%, 6/15/38 ⁽²⁰⁾ | 1,654 | 1,657,064 |
| Series 2006-C4, Class A3, 5.467%, 9/15/39 | 536 | 542,045 |
| DBUBS Mortgage Trust | | |
| Series 2011-LC1A, Class A1, 3.742%, 11/10/46 ⁽⁸⁾ | 250 | 250,404 |
| Extended Stay America Trust | | |
| Series 2013-ESH5, Class D5, 3.391%, 12/5/31 ⁽⁸⁾⁽²⁰⁾ | 500 | 497,745 |
| Series 2013-ESH7, Class D7, 5.053%, 12/5/31 ⁽⁸⁾⁽²⁰⁾ | 4,200 | 4,221,401 |
| Hilton USA Trust | | |
| Series 2013-HLT, Class DFX, 4.407%, 11/5/30 ⁽⁸⁾ | 2,400 | 2,407,899 |
| JPMBB Commercial Mortgage Securities Trust | | |
| Series 2014-C19, Class A2, 3.046%, 4/15/47 | 2,448 | 2,502,321 |
| Series 2014-C19, Class D, 4.676%, 4/15/47 ⁽⁸⁾⁽²⁰⁾ | 1,425 | 1,212,561 |
| Series 2014-C21, Class D, 4.661%, 8/15/47 ⁽⁸⁾⁽²⁰⁾ | 1,000 | 838,179 |
| Series 2014-C22, Class D, 4.561%, 9/15/47 ⁽⁸⁾⁽²⁰⁾ | 2,500 | 1,999,705 |
| Series 2014-C23, Class C, 4.46%, 9/15/47 ⁽²⁰⁾ | 500 | 489,820 |
| Series 2014-C25, Class D, 3.949%, 11/15/47 ⁽⁸⁾⁽²⁰⁾ | 2,100 | 1,747,635 |
| Series 2015-C29, Class D, 3.702%, 5/15/48 ⁽²⁰⁾ | 2,000 | 1,512,515 |
| JPMorgan Chase Commercial Mortgage Securities Trust | | |
| Series 2006-CB16, Class A4, 5.552%, 5/12/45 | 1,281 | 1,296,600 |
| Series 2006-LDP7, Class A4, 5.909%, 4/15/45 ⁽²⁰⁾ | 2,758 | 2,767,272 |
| Series 2006-LDP8, Class A4, 5.399%, 5/15/45 | 2,153 | 2,166,057 |
| Series 2006-LDP9, Class A3, 5.336%, 5/15/47 | 1,667 | 1,698,939 |

| Security | Principal Amount | |
|--|------------------|-----------------------|
| | (000 s omitted) | Value |
| Series 2006-LDP9, Class AM, 5.372%, 5/15/47 | \$ 3,000 | \$ 3,052,815 |
| Series 2010-C2, Class D, 5.551%, 11/15/43 ⁽⁸⁾⁽²⁰⁾ | 3,247 | 3,351,086 |
| Series 2011-C5, Class D, 5.323%, 8/15/46 ⁽⁸⁾⁽²⁰⁾ | 3,000 | 3,104,796 |
| Series 2012-CBX, Class AS, 4.271%, 6/15/45 | 1,000 | 1,058,724 |
| Series 2013-LC11, Class AS, 3.216%, 4/15/46 | 1,110 | 1,097,475 |
| Series 2014-DSTY, Class B, 3.771%, 6/10/27 ⁽⁸⁾ | 2,700 | 2,779,604 |
| Series 2014-FBLU, Class D, 2.931%, 12/15/28 ⁽⁸⁾⁽²⁰⁾ | 1,500 | 1,500,038 |
| ML-CFC Commercial Mortgage Trust | | |
| Series 2006-4, Class A3, 5.172%, 12/12/49 | 2,040 | 2,073,574 |
| Morgan Stanley Bank of America Merrill Lynch Trust | | |
| Series 2014-C15, Class D, 4.896%, 4/15/47 ⁽⁸⁾⁽²⁰⁾ | 2,450 | 2,242,648 |
| Morgan Stanley Capital I Trust | | |
| Series 2006-IQ12, Class A4, 5.332%, 12/15/43 | 1,744 | 1,776,336 |
| Series 2007-IQ15, Class A4, 5.917%, 6/11/49 ⁽²⁰⁾ | 3,341 | 3,473,520 |
| Motel 6 Trust | | |
| Series 2015-MTL6, Class D, 4.532%, 2/5/30 ⁽⁸⁾ | 2,500 | 2,464,067 |
| UBS Commercial Mortgage Trust | | |
| Series 2012-C1, Class D, 5.534%, 5/10/45 ⁽⁸⁾⁽²⁰⁾ | 3,000 | 3,048,090 |
| UBS-Citigroup Commercial Mortgage Trust | | |
| Series 2011-C1, Class D, 5.888%, 1/10/45 ⁽⁸⁾⁽²⁰⁾ | 2,850 | 3,092,735 |
| Wachovia Bank Commercial Mortgage Trust | | |
| Series 2004-C11, Class A5, 5.169%, 1/15/41 ⁽²⁰⁾ | 134 | 133,523 |
| Series 2006-C27, Class A3, 5.765%, 7/15/45 ⁽²⁰⁾ | 2,459 | 2,456,821 |
| Series 2006-C29, Class A4, 5.308%, 11/15/48 | 1,902 | 1,929,149 |
| Wells Fargo Commercial Mortgage Trust | | |
| Series 2013-LC12, Class D, 4.299%, 7/15/46 ⁽⁸⁾⁽²⁰⁾ | 3,000 | 2,746,240 |
| Series 2015-C29, Class D, 4.366%, 6/15/48 ⁽²⁰⁾ | 3,000 | 2,386,890 |
| Series 2015-C31, Class D, 3.852%, 11/15/48 | 1,000 | 744,878 |
| Series 2015-LC22, Class C, 4.539%, 9/15/58 ⁽²⁰⁾ | 1,000 | 955,906 |
| Series 2015-NXS1, Class D, 4.105%, 5/15/48 ⁽²⁰⁾ | 2,500 | 2,036,196 |
| Series 2015-SG1, Class C, 4.471%, 12/15/47 ⁽²⁰⁾ | 1,275 | 1,211,752 |
| WF-RBS Commercial Mortgage Trust | | |
| Series 2012-C9, Class D, 4.802%, 11/15/45 ⁽⁸⁾⁽²⁰⁾ | 2,750 | 2,679,659 |
| Series 2013-C13, Class AS, 3.345%, 5/15/45 | 660 | 662,535 |
| Series 2014-LC14, Class D, 4.586%, 3/15/47 ⁽⁸⁾⁽²⁰⁾ | 3,000 | 2,594,403 |
| Total Commercial Mortgage-Backed Securities (identified cost \$122,386,928) | | \$ 120,275,787 |

Asset-Backed Securities 3.5%

| Security | Principal Amount | |
|---|------------------|------------|
| | (000 s omitted) | Value |
| American Homes 4 Rent | | |
| Series 2014-SFR1, Class C, 2.101%, 6/17/31 ⁽⁸⁾⁽¹³⁾ | \$ 975,000 | \$ 946,709 |
| Series 2014-SFR1, Class D, 2.451%, 6/17/31 ⁽⁸⁾⁽¹³⁾ | 1,475,000 | 1,435,537 |
| American Residential Properties Trust | | |
| Series 2014-SFR1, Class C, 2.701%, 9/17/31 ⁽⁸⁾⁽¹³⁾ | 3,000,000 | 2,954,920 |
| Series 2014-SFR1, Class D, 3.351%, 9/17/31 ⁽⁸⁾⁽¹³⁾ | 1,250,000 | 1,245,490 |
| Apidos CLO XVII | | |
| Series 2014-17A, Class B, 3.165%, 4/17/26 ⁽⁸⁾⁽¹³⁾ | 750,000 | 728,710 |

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|--|-----------|-----------|
| Series 2014-17A, Class C, 3.615%, 4/17/26 ⁽⁸⁾⁽¹³⁾ | 1,000,000 | 883,571 |
| Series 2014-17A, Class D, 5.065%, 4/17/26 ⁽⁸⁾⁽¹³⁾ | 1,000,000 | 768,918 |
| Avis Budget Rental Car Funding LLC | | |
| Series 2013-2A, Class B, 3.66%, 2/20/20 ⁽⁸⁾ | 450,000 | 455,274 |
| Series 2014-1A, Class B, 2.96%, 7/20/20 ⁽⁸⁾ | 1,335,000 | 1,319,995 |

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| Security | Principal Amount (000 s omitted) | Value |
|--|--|------------|
| Centurion CDO IX Ltd. | | |
| Series 2005-9A, Class D1, 5.065%, 7/17/19 ⁽⁸⁾⁽¹³⁾ | \$ 500 | \$ 478,920 |
| CIFC Funding, Ltd. | | |
| Series 2013-2A, Class A3L, 2.965%, 4/21/25 ⁽⁸⁾⁽¹³⁾ | 3,100 | 2,965,550 |
| Colony American Homes | | |
| Series 2014-1A, Class C, 2.201%, 5/17/31 ⁽⁸⁾⁽¹³⁾ | 2,740,000 | 2,666,850 |
| Series 2014-1A, Class D, 2.501%, 5/17/31 ⁽⁸⁾⁽¹³⁾ | 500,000 | 487,882 |
| DB Master Finance LLC | | |
| Series 2015-1A, Class A2I, 3.262%, 2/20/45 ⁽⁸⁾ | 1,677 | 1,663,754 |
| Dell Equipment Finance Trust | | |
| Series 2014-1, Class C, 1.80%, 6/22/20 ⁽⁸⁾ | 1,000,000 | 999,627 |
| Series 2015-1, Class C, 2.42%, 3/23/20 ⁽⁸⁾ | 1,950,000 | 1,934,748 |
| First Investors Auto Owner Trust | | |
| Series 2015-1A, Class C, 2.71%, 6/15/21 ⁽⁸⁾ | 1,400 | 1,379,037 |
| FirstKey Lending Trust | | |
| Series 2015-SFR1, Class A, 2.553%, 3/9/47 ⁽⁸⁾ | 1,477 | 1,449,392 |
| Ford Credit Auto Owner Trust | | |
| Series 2014-1, Class B, 2.41%, 11/15/25 ⁽⁸⁾ | 2,600 | 2,600,276 |
| GMF Floorplan Owner Revolving Trust | | |
| Series 2015-1, Class B, 1.97%, 5/15/20 ⁽⁸⁾ | 255 | 254,136 |
| Invitation Homes Trust | | |
| Series 2013-SFR1, Class C, 2.268%, 12/17/30 ⁽⁸⁾⁽¹³⁾ | 1,250 | 1,211,332 |
| Series 2013-SFR1, Class D, 2.568%, 12/17/30 ⁽⁸⁾⁽¹³⁾ | 1,000,000 | 971,937 |
| Series 2014-SFR1, Class D, 2.951%, 6/17/31 ⁽⁸⁾⁽¹³⁾ | 1,431,000 | 1,414,321 |
| MVW Owner Trust | | |
| Series 2014-1A, Class A, 2.25%, 9/22/31 ⁽⁸⁾ | 1,477 | 1,462,231 |
| Nextgear Floorplan Master Owner Trust | | |
| Series 2015-2A, Class A, 2.38%, 10/15/20 ⁽⁸⁾ | 1,300 | 1,288,731 |
| Octagon Investment Partners XVI Ltd. | | |
| Series 2013-1A, Class C1, 3.065%, 7/17/25 ⁽⁸⁾⁽¹³⁾ | 1,075,000 | 1,033,239 |
| Series 2013-1A, Class D, 3.665%, 7/17/25 ⁽⁸⁾⁽¹³⁾ | 1,075,000 | 928,051 |
| Series 2013-1A, Class E, 4.815%, 7/17/25 ⁽⁸⁾⁽¹³⁾ | 1,300,000 | 987,857 |
| OneMain Financial Issuance Trust | | |
| Series 2014-1A, Class A, 2.43%, 6/18/24 ⁽⁸⁾ | 1,040,000 | 1,036,685 |
| Series 2014-1A, Class B, 3.24%, 6/18/24 ⁽⁸⁾ | 1,200,000 | 1,195,054 |
| Series 2015-1A, Class B, 3.85%, 3/18/26 ⁽⁸⁾ | 1,200,000 | 1,215,108 |
| Progress Residential Trust | | |
| Series 2014-SFR1, Class C, 2.601%, 10/17/31 ⁽⁸⁾⁽¹³⁾ | 1,250 | 1,226,347 |
| Santander Drive Auto Receivables Trust | | |
| Series 2014-3, Class D, 2.65%, 8/17/20 | 3,400 | 3,385,616 |
| Sierra Receivables Funding Co., LLC | | |
| Series 2014-1A, Class B, 2.42%, 3/20/30 ⁽⁸⁾ | 918,000 | 914,082 |
| Series 2015-1A, Class B, 3.05%, 3/22/32 ⁽⁸⁾ | 1,901,000 | 1,881,890 |
| Silver Bay Realty Trust | | |
| Series 2014-1, Class C, 2.356%, 9/17/31 ⁽⁸⁾⁽¹³⁾ | 2,700 | 2,631,054 |
| SpringCastle Funding Trust | | |
| Series 2014-AA, Class B, 4.61%, 10/25/27 ⁽⁸⁾ | 2,955 | 2,965,053 |
| Synchrony Credit Card Master Note Trust | | |
| Series 2015-3, Class A, 1.74%, 9/15/21 | 1,000 | 992,853 |
| Tricon American Homes | | |
| Series 2015-SFR1, Class D, 2.517%, 5/17/32 ⁽⁸⁾⁽¹³⁾ | 1,000 | 953,875 |
| Wendys Funding LLC | | |
| Series 2015-1A, Class A2I, 3.371%, 6/15/45 ⁽⁸⁾ | 3,192 | 3,123,504 |

Total Asset-Backed Securities
(identified cost \$59,800,221)

\$ 58,438,116

U.S. Government Agency Obligations 1.6%

| | Principal Amount | |
|--|---------------------|----------------------|
| Security | (000 s omitted) | Value |
| Federal Farm Credit Bank | | |
| 3.25%, 7/1/30 ⁽¹⁹⁾ | \$ 5,000 | \$ 4,959,980 |
| | | \$ 4,959,980 |
| Federal Home Loan Bank | | |
| 4.125%, 12/13/19 ⁽¹⁹⁾ | \$ 3,975 | \$ 4,325,062 |
| 5.25%, 12/9/22 ⁽¹⁹⁾ | 9,000 | 10,709,685 |
| 5.375%, 5/15/19 ⁽¹⁹⁾ | 6,585 | 7,421,032 |
| | | \$ 22,455,779 |
| Total U.S. Government Agency Obligations (identified cost \$26,172,187) | | \$ 27,415,759 |

U.S. Treasury Obligations 1.9%

| | Principal Amount | |
|---|---------------------|----------------------|
| Security | (000 s omitted) | Value |
| U.S. Treasury Bond, 8.875%, 2/15/19 ⁽¹⁹⁾ | \$ 25,000 | \$ 30,795,975 |
| Total U.S. Treasury Obligations (identified cost \$31,201,004) | | \$ 30,795,975 |

Common Stocks 0.5%

| Security | Shares | Value |
|---|--------|---------------------|
| Aerospace and Defense 0.0% | | |
| IAP Global Services, LLC ⁽³⁾⁽¹⁴⁾⁽²⁴⁾ | 31 | \$ 64,426 |
| | | \$ 64,426 |
| Automotive 0.1% | | |
| Dayco Products, LLC ⁽³⁾⁽¹⁴⁾⁽²⁴⁾ | 25,372 | \$ 951,450 |
| | | \$ 951,450 |
| Building and Development 0.2% | | |
| Panoram Holdings Co. ⁽³⁾⁽²⁴⁾⁽²⁵⁾ | 3,677 | \$ 3,199,100 |
| | | \$ 3,199,100 |

Business Equipment and Services 0.0%

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| | | | |
|--|-----------|----|----------------|
| Education Management Corp. ⁽³⁾⁽¹⁴⁾⁽²⁴⁾ | 5,580,468 | \$ | 0 |
| | | \$ | 0 |
| Health Care 0.0% | | | |
| New Millennium Holdco, Inc. ⁽³⁾⁽¹⁴⁾⁽²⁴⁾ | 42,216 | \$ | 366,441 |
| | | \$ | 366,441 |
| Lodging and Casinos 0.1% | | | |
| Affinity Gaming, LLC ⁽³⁾⁽¹⁴⁾⁽²⁴⁾ | 46,819 | \$ | 632,059 |
| Tropicana Entertainment, Inc. ⁽¹⁴⁾⁽²⁴⁾ | 17,051 | | 294,130 |
| | | \$ | 926,189 |
| Publishing 0.1% | | | |
| ION Media Networks, Inc. ⁽³⁾⁽¹⁴⁾⁽²⁴⁾ | 5,187 | \$ | 2,163,238 |

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| Security | Shares | Value |
|---|--------|---------------------|
| MediaNews Group, Inc. ⁽³⁾⁽¹⁴⁾⁽²⁴⁾ | 14,016 | \$ 490,551 |
| Nelson Education, Ltd. ⁽³⁾⁽¹⁴⁾⁽²⁴⁾ | 73,690 | 0 |
| | | \$ 2,653,789 |

Total Common Stocks
(identified cost \$3,777,414) **\$ 8,161,395**

Convertible Preferred Stocks 0.0%

| Security | Shares | Value |
|--|--------|------------------|
| Business Equipment and Services 0.0% | | |
| Education Management Corp., Series A-1, 7.50% ⁽³⁾⁽¹⁴⁾⁽²⁴⁾ | 6,209 | \$ 83,387 |
| | | \$ 83,387 |

Oil, Gas & Consumable Fuels 0.0%

| | | |
|--------------------------------|-------|------------------|
| Chesapeake Energy Corp., 4.50% | 4,441 | \$ 76,385 |
| | | \$ 76,385 |

Total Convertible Preferred Stocks
(identified cost \$869,210) **\$ 159,772**

Preferred Stocks 0.3%

| Security | Shares | Value |
|---|--------|---------------------|
| Banks and Thrifts 0.2% | | |
| Banco Santander (Mexico), SA, 5.95% to 1/30/19 ⁽⁸⁾⁽¹²⁾ | 2,425 | \$ 2,571,132 |
| Farm Credit Bank of Texas, 6.75% to 9/15/23 ⁽⁸⁾⁽¹²⁾ | 8,000 | 835,000 |
| Fifth Third Bancorp, Series H, 5.10% to 6/30/23 ⁽¹²⁾ | 478 | 428,678 |
| | | \$ 3,834,810 |

Utilities 0.1%

| | | |
|--|-----|-------------------|
| AES Gener SA, 8.375% to 6/18/19 ⁽⁸⁾⁽¹²⁾ | 637 | \$ 642,556 |
| | | \$ 642,556 |

Total Preferred Stocks
(identified cost \$4,554,265) **\$ 4,477,366**

Closed-End Funds 1.1%

| Security | Shares | Value |
|---|-----------|---------------|
| BlackRock Corporate High Yield Fund, Inc. | 1,903,444 | \$ 18,615,682 |

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Total Closed-End Funds
 (identified cost \$23,386,177) \$ 18,615,682

Warrants 0.0%

| Security | Shares | Value | |
|---|--------|-------|---|
| Food Products 0.0% | | | |
| ASG Consolidated, LLC/ASG Finance, Inc., Expires 5/15/18 ⁽³⁾⁽²⁴⁾ | 1,745 | \$ | 0 |
| Total Warrants (identified cost \$0) | | \$ | 0 |

Miscellaneous 0.0%

| | Principal Amount/ Shares | Value |
|---|--------------------------------|------------------|
| Security | | |
| Cable and Satellite Television 0.0% | | |
| Adelphia, Inc., Escrow Certificate ⁽²⁴⁾ | 300,000 | \$ 2,250 |
| Adelphia, Inc., Escrow Certificate ⁽²⁴⁾ | 2,500,000 | 18,750 |
| | | \$ 21,000 |
| Lodging and Casinos 0.0% | | |
| Buffalo Thunder Development Authority, Residual Claim Certificates, Expires 11/15/29 ⁽⁸⁾⁽²⁴⁾ | \$ 889,622 | \$ 8,896 |
| | | \$ 8,896 |
| Oil and Gas 0.0% | | |
| SemGroup Corp., Escrow Certificate ⁽³⁾⁽²⁴⁾ | 6,135,000 | \$ 0 |
| | | \$ 0 |
| Utilities 0.0% | | |
| EME Reorganization Trust ⁽²⁴⁾ | 1,099,749 | \$ 10,998 |
| | | \$ 10,998 |
| Total Miscellaneous (identified cost \$203,413) | | \$ 40,894 |

Short-Term Investments 1.6%

U.S. Treasury Obligations 0.0%

| | Principal Amount (000 s omitted) | Value |
|--|--|-------------------|
| Security | | |
| U.S. Treasury Bill, 0.00%, 3/24/16 ⁽²⁶⁾ | \$ 500 | \$ 499,810 |
| Total U.S. Treasury Obligations (identified cost \$499,962) | | \$ 499,810 |

Other 1.6%

| | Interest (000 s omitted) | Value |
|--|-----------------------------|----------------------|
| Description | | |
| Eaton Vance Cash Reserves Fund, LLC, 0.37% ⁽²⁷⁾ | \$ 26,302 | \$ 26,301,999 |
| Total Other (identified cost \$26,301,999) | | \$ 26,301,999 |

| | |
|---|-------------------------|
| Total Short-Term Investments (identified cost \$26,801,961) | \$ 26,801,809 |
| Total Investments 163.7% (identified cost \$2,865,436,844) | \$ 2,733,534,075 |
| Less Unfunded Loan Commitments (0.0)%⁽¹⁾ | \$ (57,447) |
| Net Investments 163.7% (identified cost \$2,865,379,397) | \$ 2,733,476,628 |

| | Value |
|--|-------------------------|
| Other Assets, Less Liabilities (47.7)% | \$ (797,053,274) |
| Auction Preferred Shares Plus Cumulative Unpaid Dividends (16.0)% | \$ (266,634,252) |
| Net Assets Applicable to Common Shares 100.0% | \$ 1,669,789,102 |

The percentage shown for each investment category in the Portfolio of Investments is based on net assets applicable to common shares.

* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate loans (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will typically have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate (LIBOR) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.
- (2) This Senior Loan will settle after December 31, 2015, at which time the interest rate will be determined.
- (3) For fair value measurement disclosure purposes, security is categorized as Level 3.
- (4) Currently the issuer is in default with respect to interest and/or principal payments or has filed for bankruptcy. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
- (5) Includes new money preferred shares that trade with the loan.
- (6) Includes Vivarte Class A preferred shares, Vivarte Class B ordinary shares and Luxco ordinary shares that trade with the loan.
- (7) Unfunded or partially unfunded loan commitments. The Fund may enter into certain loan agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the borrower's discretion.
- (8) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be sold in certain transactions in reliance on an exemption from registration (normally to qualified institutional buyers). At December 31, 2015, the aggregate value of these securities is \$603,496,838 or 36.1% of the Fund's net assets applicable to common shares.
- (9) Amount is less than 0.05% or (0.05)%, as applicable.

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- (10) Security exempt from registration under Regulation S of the Securities Act of 1933, which exempts from registration securities offered and sold outside the United States. Security may not be offered or sold in the United States except pursuant to an exemption from, or in a transaction not subject to, the registration requirements of the Securities Act of 1933. At December 31, 2015, the aggregate value of these securities is \$57,647,020 or 3.5% of the Fund's net assets applicable to common shares.
- (11) Represents a payment-in-kind security which may pay interest in additional principal at the issuer's discretion. For corporate bonds, the interest rate paid in additional principal is generally higher than the indicated cash rate.
- (12) Security converts to floating rate after the indicated fixed-rate coupon period.
- (13) Variable rate security. The stated interest rate represents the rate in effect at December 31, 2015.
- (14) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (15) Defaulted security.
- (16) Multi-step coupon bond. Interest rate represents the rate in effect at December 31, 2015.
- (17) Variable interest rate that updates semiannually based on changes to the LIBOR. The stated interest rate represents the rate in effect at December 31, 2015.

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- (18) Adjustable rate mortgage security. Rate shown is the rate at December 31, 2015.
- (19) Security (or a portion thereof) has been pledged for the benefit of the counterparty for reverse repurchase agreements.
- (20) Weighted average fixed-rate coupon that changes/updates monthly. Rate shown is the rate at December 31, 2015.
- (21) Inverse floating-rate security whose coupon varies inversely with changes in the interest rate index. The stated interest rate represents the coupon rate in effect at December 31, 2015.
- (22) Interest only security that entitles the holder to receive only interest payments on the underlying mortgages. Principal amount shown is the notional amount of the underlying mortgages on which coupon interest is calculated.
- (23) Principal only security that entitles the holder to receive only principal payments on the underlying mortgages.
- (24) Non-income producing security.
- (25) Restricted security.
- (26) Security (or a portion thereof) has been pledged to cover margin requirements on open financial futures contracts.
- (27) Affiliated investment company, available to Eaton Vance portfolios and funds, which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of December 31, 2015. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended December 31, 2015 was \$60,675.

Forward Foreign Currency Exchange Contracts

| Currency Purchased | | Currency Sold | | Counterparty | Settlement Date | Unrealized Appreciation | Unrealized (Depreciation) |
|--------------------|------------|---------------|------------|-------------------------------------|-----------------|-------------------------|---------------------------|
| EUR | 408,378 | USD | 441,614 | State Street Bank and Trust Company | 1/29/16 | \$ 2,454 | \$ |
| USD | 32,010 | CHF | 32,000 | State Street Bank and Trust Company | 1/29/16 | 29 | |
| USD | 1,195,762 | CHF | 1,172,000 | State Street Bank and Trust Company | 1/29/16 | 24,442 | |
| USD | 6,722,989 | EUR | 6,060,350 | Goldman Sachs International | 1/29/16 | 132,988 | |
| USD | 868,108 | EUR | 806,521 | State Street Bank and Trust Company | 1/29/16 | | (8,900) |
| USD | 435,517 | EUR | 400,000 | State Street Bank and Trust Company | 1/29/16 | 558 | |
| USD | 436,181 | EUR | 400,000 | State Street Bank and Trust Company | 1/29/16 | 1,223 | |
| USD | 558,499 | EUR | 507,819 | State Street Bank and Trust Company | 1/29/16 | 6,298 | |
| USD | 878,501 | EUR | 800,000 | State Street Bank and Trust Company | 1/29/16 | 8,584 | |
| USD | 7,185,818 | EUR | 6,575,000 | State Street Bank and Trust Company | 1/29/16 | 36,189 | |
| USD | 311,260 | GBP | 207,535 | State Street Bank and Trust Company | 1/29/16 | 5,291 | |
| USD | 4,435,653 | GBP | 2,894,900 | State Street Bank and Trust Company | 1/29/16 | 167,699 | |
| USD | 2,458,978 | EUR | 2,258,015 | Deutsche Bank AG | 2/24/16 | 2,045 | |
| USD | 589,128 | CAD | 783,740 | State Street Bank and Trust Company | 2/29/16 | 22,632 | |
| USD | 21,063,437 | EUR | 19,719,734 | State Street Bank and Trust Company | 2/29/16 | | (396,170) |
| USD | 7,643,098 | GBP | 5,064,581 | JPMorgan Chase Bank, N.A. | 2/29/16 | 176,156 | |
| USD | 510,635 | EUR | 479,767 | Goldman Sachs International | 3/2/16 | | (11,487) |
| USD | 2,721,300 | EUR | 2,483,958 | Deutsche Bank AG | 3/18/16 | 16,864 | |

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| | | | | | | | |
|-----|-----------|-----|-----------|-----------------------------|---------|-------------------|---------------------|
| USD | 2,378,373 | EUR | 2,177,559 | Deutsche Bank AG | 3/31/16 | 6,653 | |
| USD | 7,392,175 | GBP | 4,988,326 | Goldman Sachs International | 3/31/16 | 37,307 | |
| | | | | | | \$ 647,412 | \$ (416,557) |

Futures Contracts

| Description | Contracts | Position | Expiration Month/Year | Aggregate Cost | Value | Net Unrealized Appreciation |
|---|-----------|----------|-----------------------|-----------------|-----------------|-----------------------------|
| Interest Rate Futures | | | | | | |
| U.S. 2-Year Treasury Note | 113 | Short | Mar-16 | \$ (24,582,797) | \$ (24,547,485) | \$ 35,312 |
| U.S. 5-Year Treasury Note | 262 | Short | Mar-16 | (31,051,750) | (30,999,922) | 51,828 |
| U.S. 10-Year Treasury Note | 189 | Short | Mar-16 | (23,834,990) | (23,796,281) | 38,709 |
| U.S. 10-Year Deliverable Interest Rate Swap | 143 | Short | Mar-16 | (14,659,734) | (14,606,109) | 53,625 |
| | | | | | | \$ 179,474 |

Centrally Cleared Interest Rate Swaps

| Counterparty | Notional Amount (000 s omitted) | Fund Pays/Receives Floating Rate | Floating Rate | Annual Fixed Rate | Termination Date | Net Unrealized Appreciation |
|-----------------------------|------------------------------------|-------------------------------------|-------------------------------------|----------------------|------------------|-----------------------------|
| LCH.Clearnet ⁽¹⁾ | EUR 405 | Receives | 6-month Euro Interbank Offered Rate | 0.50% ⁽²⁾ | 3/16/21 | \$ 2,323 |
| | | | | | | \$ 2,323 |

(1) Effective date, which represents the date on which the Fund and the counterparty to the interest rate swap begin interest payment accrual, is after December 31, 2015.

(2) Upfront payment is exchanged with the counterparty as a result of the standardized trading coupon.

Credit Default Swaps Sell Protection

| Reference Entity | Counterparty | Notional Amount* (000 s omitted) | Contract Annual Fixed Rate** | Termination Date | Current Market Annual Fixed Rate*** | Market Value | Unamortized Upfront Payments Received | Net Unrealized Appreciation (Depreciation) |
|------------------|-----------------------------|-------------------------------------|------------------------------|------------------|-------------------------------------|---------------------|---------------------------------------|--|
| Brazil | Deutsche Bank AG | \$ 1,800 | 1.00% ⁽¹⁾ | 9/20/20 | 4.80% | \$ (278,718) | \$ 115,247 | \$ (163,471) |
| | Goldman Sachs International | 600 | 1.00 ⁽¹⁾ | 9/20/20 | 4.80 | (92,906) | 50,556 | (42,350) |
| Colombia | Credit Suisse International | 1,200 | 1.00 ⁽¹⁾ | 9/20/20 | 2.32 | (68,432) | 44,941 | (23,491) |
| Russia | Deutsche Bank AG | 1,200 | 1.00 ⁽¹⁾ | 9/20/20 | 2.99 | (101,588) | 123,150 | 21,562 |
| | Goldman Sachs International | 600 | 1.00 ⁽¹⁾ | 9/20/20 | 2.99 | (50,794) | 69,072 | 18,278 |
| Turkey | Deutsche Bank AG | 1,780 | 1.00 ⁽¹⁾ | 9/20/19 | 2.35 | (83,919) | 54,110 | (29,809) |
| Total | | \$ 7,180 | | | | \$ (676,357) | \$ 457,076 | \$ (219,281) |

* If the Fund is the seller of credit protection, the notional amount is the maximum potential amount of future payments the Fund could be required to make if a credit event, as defined in the credit default swap agreement, were to occur. At December 31, 2015, such maximum potential amount for all open credit default swaps in which the Fund is the seller was \$7,180,000.

** The contract annual fixed rate represents the fixed rate of interest received by the Fund (as a seller of protection) on the notional amount of the credit default swap contract.

*** Current market annual fixed rates, utilized in determining the net unrealized appreciation or depreciation as of period end, serve as an indicator of the market's perception of the current status of the payment/performance risk associated with the credit derivative. The current market annual fixed rate of a particular reference entity reflects the cost, as quoted by the pricing vendor, of selling protection against default of that entity as of period end and may include upfront payments required to be made to enter into the agreement. The higher the fixed rate, the greater the market perceived risk of a credit event involving the reference entity. A rate identified as Defaulted indicates a credit event has occurred for the reference entity.

(1) Upfront payment is exchanged with the counterparty as a result of the standardized trading coupon.

Abbreviations:

DIP - Debtor In Possession

PIK - Payment In Kind

Currency Abbreviations:

CAD - Canadian Dollar

CHF - Swiss Franc

EUR - Euro

GBP - British Pound Sterling

USD - United States Dollar

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Written swaptions activity for the fiscal year to date ended December 31, 2015 was as follows:

| | Notional Amount (000 s omitted) | Premiums Received |
|---|--|----------------------|
| Outstanding, beginning of period | \$ 52,500 | \$ 2,031,750 |
| Options terminated in closing purchase transactions | (52,500) | (2,031,750) |
| Outstanding, end of period | \$ | \$ |

At December 31, 2015, the Fund had sufficient cash and/or securities to cover commitments under open derivative contracts.

In the normal course of pursuing its investment objectives, the Fund is subject to the following risks:

Credit Risk: The Fund enters into credit default swap contracts to enhance total return and/or as a substitute for the purchase of securities.

Foreign Exchange Risk: The Fund holds foreign currency denominated investments. The value of these investments and related receivables and payables may change due to future changes in foreign currency exchange rates. To hedge against this risk, the Fund enters into forward foreign currency exchange contracts.

Interest Rate Risk: The Fund utilizes various interest rate derivatives including futures contracts, interest rate swaps and interest rate swaptions to manage the duration of its portfolio and to hedge against fluctuations in securities prices due to interest rates.

The fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) by risk exposure at December 31, 2015 was as follows:

| Risk | Derivative | Fair Value | |
|------------------|---|---------------------|-------------------------|
| | | Asset Derivative | Liability Derivative |
| Credit | Credit default swaps | \$ | \$ (676,357) |
| Total | | \$ | \$ (676,357) |
| Foreign Exchange | Forward foreign currency exchange contracts | \$ 647,412 | \$ (416,557) |
| Total | | \$ 647,412 | \$ (416,557) |
| Interest Rate | Financial futures contracts* | \$ 179,474 | \$ |
| Interest Rate | Interest rate swaps (centrally cleared) | 2,323 | |
| Total | | \$ 181,797 | \$ |

* Amount represents cumulative unrealized appreciation on futures contracts.

Reverse Repurchase Agreements

Reverse repurchase agreements outstanding as of December 31, 2015 were as follows:

| Counterparty | Trade Date | Maturity Date | Interest Rate | Principal Amount | Value Including Accrued Interest | U.S. Treasury and Agency Securities Pledged as Collateral |
|-------------------|------------|---------------|---------------|------------------|----------------------------------|---|
| Bank of America | 12/16/15 | 1/19/16 | 0.65% | \$ 30,961,875 | \$ 30,970,261 | \$ 31,616,608 |
| Bank of America | 12/16/15 | 1/19/16 | 0.75 | 62,251,164 | 62,270,617 | 63,973,826 |
| KGS Alpha Capital | 12/16/15 | 1/15/16 | 0.70 | 62,982,818 | 63,001,188 | 65,995,918 |
| Total | | | | | \$ 156,242,066 | \$ 161,586,352 |

At December 31, 2015, the remaining contractual maturity of all reverse repurchase agreements was less than 30 days.

Based on the short-term nature of the borrowings under the reverse repurchase agreements, the carrying value of the payable for reverse repurchase agreements approximated its fair value at December 31, 2015. If measured at fair value, borrowings under the reverse repurchase agreements would have been considered as Level 2 in the fair value hierarchy at December 31, 2015.

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The cost and unrealized appreciation (depreciation) of investments of the Fund at December 31, 2015, as determined on a federal income tax basis, were as follows:

| | |
|------------------------------------|-------------------------|
| Aggregate cost | \$ 2,886,705,477 |
| Gross unrealized appreciation | \$ 31,376,842 |
| Gross unrealized depreciation | (184,605,691) |
| Net unrealized depreciation | \$ (153,228,849) |

Restricted Securities

At December 31, 2015, the Fund owned the following securities (representing 0.2% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Fund has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

| Description | Date of Acquisition | Shares | Cost | Value |
|------------------------------------|---------------------|--------|---------------------|---------------------|
| Common Stocks | | | | |
| Panolam Holdings Co. | 12/30/09 | 3,677 | \$ 2,020,511 | \$ 3,199,100 |
| Total Restricted Securities | | | \$ 2,020,511 | \$ 3,199,100 |

Under generally accepted accounting principles for fair value measurements, a three-tier hierarchy to prioritize the assumptions, referred to as inputs, is used in valuation techniques to measure fair value. The three-tier hierarchy of inputs is summarized in the three broad levels listed below.

Level 1 quoted prices in active markets for identical investments

Level 2 other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)

Level 3 significant unobservable inputs (including a fund's own assumptions in determining the fair value of investments)

In cases where the inputs used to measure fair value fall in different levels of the fair value hierarchy, the level disclosed is determined based on the lowest level input that is significant to the fair value measurement in its entirety. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

At December 31, 2015, the hierarchy of inputs used in valuing the Fund's investments and open derivative instruments, which are carried at value, were as follows:

| Asset Description | Level 1 | Level 2 | Level 3* | Total |
|---|---------|----------------|--------------|----------------|
| Senior Floating-Rate Loans (Less Unfunded Loan Commitments) | \$ | \$ 939,888,825 | \$ 5,238,917 | \$ 945,127,742 |

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| | | | | |
|--|------------|-------------|-----------|-------------|
| Corporate Bonds & Notes | | 979,177,231 | 28,486 | 979,205,717 |
| Foreign Government and Agency Securities | | 54,795,940 | | 54,795,940 |
| Sovereign Loans | | 1,132,750 | | 1,132,750 |
| Mortgage Pass-Throughs | | 255,398,642 | | 255,398,642 |
| Collateralized Mortgage Obligations | | 202,633,282 | | 202,633,282 |
| Commercial Mortgage-Backed Securities | | 120,275,787 | | 120,275,787 |
| Asset-Backed Securities | | 58,438,116 | | 58,438,116 |
| U.S. Government Agency Obligations | | 27,415,759 | | 27,415,759 |
| U.S. Treasury Obligations | | 30,795,975 | | 30,795,975 |
| Common Stocks | 294,130 | | 7,867,265 | 8,161,395 |
| Convertible Preferred Stocks | 76,385 | | 83,387 | 159,772 |
| Preferred Stocks | | 4,477,366 | | 4,477,366 |
| Closed-End Funds | 18,615,682 | | | 18,615,682 |

| Asset Description | Level 1 | Level 2 | Level 3* | Total |
|---------------------------------|----------------------|-------------------------|----------------------|-------------------------|
| Warrants | \$ | \$ | \$ 0 | \$ 0 |
| Miscellaneous | 10,998 | 29,896 | 0 | 40,894 |
| Short-Term Investments | | | | |
| U.S. Treasury Obligations | | 499,810 | | 499,810 |
| Other | | 26,301,999 | | 26,301,999 |
| Total Investments | \$ 18,997,195 | \$ 2,701,261,378 | \$ 13,218,055 | \$ 2,733,476,628 |
| Forward Foreign Currency | | | | |
| Exchange Contracts | \$ | \$ 647,412 | \$ | \$ 647,412 |
| Futures Contracts | 179,474 | | | 179,474 |
| Swap Contracts | | 2,323 | | 2,323 |
| Total | \$ 19,176,669 | \$ 2,701,911,113 | \$ 13,218,055 | \$ 2,734,305,837 |
| Liability Description | | | | |
| Forward Foreign Currency | | | | |
| Exchange Contracts | \$ | \$ (416,557) | \$ | \$ (416,557) |
| Swap Contracts | | (676,357) | | (676,357) |
| Total | \$ | \$ (1,092,914) | \$ | \$ (1,092,914) |

* None of the unobservable inputs for Level 3 assets, individually or collectively, had a material impact on the Fund. Level 3 investments at the beginning and/or end of the period in relation to net assets were not significant and accordingly, a reconciliation of Level 3 assets for the fiscal year to date ended December 31, 2015 is not presented. At December 31, 2015, there were no investments transferred between Level 1 and Level 2 during the fiscal year to date then ended.

For information on the Fund's policy regarding the valuation of investments and other significant accounting policies, please refer to the Fund's most recent financial statements included in its semiannual or annual report to shareholders.

Item 2. Controls and Procedures

(a) It is the conclusion of the registrant's principal executive officer and principal financial officer that the effectiveness of the registrant's current disclosure controls and procedures (such disclosure controls and procedures having been evaluated within 90 days of the date of this filing) provide reasonable assurance that the information required to be disclosed by the registrant on this Form N-Q has been recorded, processed, summarized and reported within the time period specified in the Commission's rules and forms and that the information required to be disclosed by the registrant on this Form N-Q has been accumulated and communicated to the registrant's principal executive officer and principal financial officer in order to allow timely decisions regarding required disclosure.

(b) There have been no changes in the registrant's internal controls over financial reporting during the fiscal quarter for which the report is being filed that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Signatures

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

Eaton Vance Limited Duration Income Fund

By: /s/ Payson F. Swaffield
Payson F. Swaffield
President

Date: February 22, 2016

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

By: /s/ Payson F. Swaffield
Payson F. Swaffield
President

Date: February 22, 2016

By: /s/ James F. Kirchner
James F. Kirchner
Treasurer

Date: February 22, 2016