

EATON VANCE LTD DURATION INCOME FUND
Form N-Q
February 28, 2014

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, 2013

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Limited Duration Income Fund

December 31, 2013

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 61.0%

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|----------------------|
| Aerospace and Defense 0.9% | | |
| Atlantic Aviation FBO Inc. | | |
| Term Loan, 3.25%, Maturing June 1, 2020 | 647 | \$ 647,770 |
| Beechcraft Holdings, LLC | | |
| Term Loan, 5.75%, Maturing February 14, 2020 | 975 | 986,375 |
| Booz Allen Hamilton Inc. | | |
| Term Loan, 3.75%, Maturing July 31, 2019 | 1,386 | 1,392,122 |
| Centerplate, Inc. | | |
| Term Loan, 4.75%, Maturing November 13, 2019 | 1,166 | 1,171,830 |
| DAE Aviation Holdings, Inc. | | |
| Term Loan, 6.25%, Maturing November 2, 2018 | 331 | 334,648 |
| Term Loan, 6.25%, Maturing November 2, 2018 | 730 | 738,194 |
| Ducommun Incorporated | | |
| Term Loan, 5.00%, Maturing June 28, 2017 | 401 | 405,630 |
| IAP Worldwide Services, Inc. | | |
| Term Loan, 10.00%, Maturing December 31, 2015 ⁽²⁾ | 902 | 293,275 |
| Sequa Corporation | | |
| Term Loan, 5.25%, Maturing June 19, 2017 | 1,814 | 1,776,605 |
| Silver II US Holdings, LLC | | |
| Term Loan, 4.00%, Maturing December 13, 2019 | 5,168 | 5,178,391 |
| TASC, Inc. | | |
| Term Loan, 4.50%, Maturing December 18, 2015 | 1,509 | 1,439,431 |
| Transdigm, Inc. | | |
| Term Loan, 3.75%, Maturing February 28, 2020 | 2,903 | 2,914,828 |
| | | \$ 17,279,099 |
| Automotive 2.3% | | |
| Affinia Group Intermediate Holdings Inc. | | |
| Term Loan, 4.75%, Maturing April 27, 2020 | 672 | \$ 680,020 |
| Allison Transmission, Inc. | | |
| Term Loan, 3.17%, Maturing August 7, 2017 | 488 | 489,406 |
| Term Loan, 3.75%, Maturing August 23, 2019 | 5,850 | 5,889,983 |
| ASP HHI Acquisition Co., Inc. | | |
| Term Loan, 5.00%, Maturing October 5, 2018 | 4,347 | 4,393,467 |
| Chrysler Group LLC | | |
| Term Loan, Maturing May 24, 2017 ⁽³⁾ | 5,820 | 5,873,655 |
| Dayco Products, LLC | | |
| Term Loan, 5.25%, Maturing December 12, 2019 | 1,325 | 1,326,656 |
| Federal-Mogul Corporation | | |
| Term Loan, 2.11%, Maturing December 29, 2014 | 3,422 | 3,378,744 |
| Term Loan, 2.11%, Maturing December 28, 2015 | 3,497 | 3,453,469 |
| Goodyear Tire & Rubber Company (The) | | |

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| | | |
|---|-------|-----------|
| Term Loan - Second Lien, 4.75%, Maturing April 30, 2019 | 6,775 | 6,853,339 |
| Metaldyne, LLC | | |
| Term Loan, 5.00%, Maturing December 18, 2018 | 2,008 | 2,027,571 |
| Schaeffler AG | | |
| Term Loan, 4.25%, Maturing January 27, 2017 | 975 | 984,628 |
| Tomkins LLC | | |
| Term Loan, 3.75%, Maturing September 29, 2016 | 3,841 | 3,860,691 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--------------------------------------|----------------------|
| Tower Automotive Holdings USA, LLC | | |
| Term Loan, 4.75%, Maturing April 23, 2020 | 968 | \$ 974,656 |
| UCI International, Inc. | | |
| Term Loan, 5.50%, Maturing July 26, 2017 | 997 | 1,003,040 |
| Veyance Technologies, Inc. | | |
| Term Loan, 5.25%, Maturing September 8, 2017 | 3,548 | 3,563,711 |
| | | \$ 44,753,036 |
| Beverage and Tobacco 0.2% | | |
| Oak Leaf B.V. | | |
| Term Loan, 4.50%, Maturing September 24, 2018 | EUR 2,950 | \$ 4,116,968 |
| | | \$ 4,116,968 |
| Brokers, Dealers and Investment Houses 0.0% | | |
| American Beacon Advisors, Inc. | | |
| Term Loan, 4.75%, Maturing November 22, 2019 | 600 | \$ 604,875 |
| | | \$ 604,875 |
| Building and Development 0.5% | | |
| ABC Supply Co., Inc. | | |
| Term Loan, 3.50%, Maturing April 16, 2020 | 1,571 | \$ 1,576,340 |
| Capital Automotive L.P. | | |
| Term Loan, 4.00%, Maturing April 10, 2019 | 1,991 | 2,009,082 |
| CPG International Inc. | | |
| Term Loan, 4.75%, Maturing September 30, 2020 | 773 | 777,894 |
| Preferred Proppants, LLC | | |
| Term Loan, 0.00%, Maturing December 15, 2016 ⁽⁵⁾ | 714 | 511,790 |
| Quikrete Holdings, Inc. | | |
| Term Loan, 4.00%, Maturing September 28, 2020 | 1,222 | 1,229,951 |
| RE/MAX International, Inc. | | |
| Term Loan, 4.00%, Maturing July 31, 2020 | 2,114 | 2,120,323 |
| Realogy Corporation | | |
| Term Loan, 4.50%, Maturing March 5, 2020 | 620 | 627,582 |
| Summit Materials Companies I, LLC | | |
| Term Loan, 5.00%, Maturing January 30, 2019 | 493 | 494,991 |
| WireCo WorldGroup, Inc. | | |
| Term Loan, 6.00%, Maturing February 15, 2017 | 691 | 697,730 |
| | | \$ 10,045,683 |
| Business Equipment and Services 5.8% | | |
| Acosta, Inc. | | |
| Term Loan, 4.25%, Maturing March 2, 2018 | 5,695 | \$ 5,739,926 |
| Advantage Sales & Marketing, Inc. | | |
| Term Loan, 4.25%, Maturing December 18, 2017 | 4,366 | 4,386,410 |
| Allied Security Holdings, LLC | | |
| Term Loan, 5.25%, Maturing February 3, 2017 | 1,522 | 1,533,184 |
| Altegrity, Inc. | | |
| Term Loan, 4.75%, Maturing February 21, 2015 | 2,527 | 2,481,696 |
| Altisource Solutions S.a.r.l. | | |
| Term Loan, 4.50%, Maturing November 27, 2020 | 1,437 | 1,453,057 |
| Audio Visual Services Group, Inc. | | |

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| | | |
|--|-------|-----------|
| Term Loan, 6.75%, Maturing November 9, 2018 | 1,210 | 1,218,760 |
| BakerCorp International, Inc. | | |
| Term Loan, 4.25%, Maturing February 14, 2020 | 868 | 866,629 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|------------|
| BAR/BRI Review Courses, Inc. | | |
| Term Loan, 5.25%, Maturing June 16, 2017 | 675 | \$ 678,595 |
| Brickman Group Ltd. LLC | | |
| Term Loan, 4.00%, Maturing December 18, 2020 | 1,100 | 1,105,500 |
| Brock Holdings III, Inc. | | |
| Term Loan, 6.00%, Maturing March 16, 2017 | 987 | 993,026 |
| CCC Information Services, Inc. | | |
| Term Loan, 4.00%, Maturing December 20, 2019 | 495 | 496,508 |
| Ceridian Corp. | | |
| Term Loan, 4.41%, Maturing May 9, 2017 | 1,525 | 1,533,895 |
| ClientLogic Corporation | | |
| Term Loan, 7.00%, Maturing January 30, 2017 | 1,171 | 1,180,464 |
| CPM Acquisition Corp. | | |
| Term Loan, 6.25%, Maturing August 29, 2017 | 518 | 521,030 |
| Crossmark Holdings, Inc. | | |
| Term Loan, 4.50%, Maturing December 20, 2019 | 2,057 | 2,048,111 |
| Education Management LLC | | |
| Term Loan, Maturing June 1, 2016 ⁽³⁾ | 1,500 | 1,443,781 |
| Term Loan, 8.25%, Maturing March 29, 2018 | 2,085 | 2,094,935 |
| EIG Investors Corp. | | |
| Term Loan, 5.00%, Maturing November 9, 2019 | 4,712 | 4,744,260 |
| Emdeon Business Services, LLC | | |
| Term Loan, 3.75%, Maturing November 2, 2018 | 2,549 | 2,559,581 |
| Expert Global Solutions, Inc. | | |
| Term Loan, 8.50%, Maturing April 3, 2018 | 1,934 | 1,933,967 |
| Garda World Security Corporation | | |
| Term Loan, 0.50%, Maturing November 6, 2020 ⁽⁶⁾ | 148 | 148,354 |
| Term Loan, 4.00%, Maturing November 6, 2020 | 577 | 579,931 |
| Term Loan, 5.00%, Maturing November 6, 2020 | CAD 825 | 776,653 |
| Genesys Telecom Holdings, U.S., Inc. | | |
| Term Loan, 4.00%, Maturing February 7, 2020 | 1,604 | 1,598,536 |
| Genpact International, Inc. | | |
| Term Loan, 3.50%, Maturing August 30, 2019 | 2,673 | 2,680,587 |
| IG Investment Holdings, LLC | | |
| Term Loan, 5.25%, Maturing October 31, 2019 | 1,216 | 1,227,711 |
| IMS Health Incorporated | | |
| Term Loan, 3.75%, Maturing September 1, 2017 | 3,753 | 3,773,148 |
| Term Loan, 4.25%, Maturing September 1, 2017 | EUR 3,637 | 5,059,112 |
| Information Resources, Inc. | | |
| Term Loan, 4.75%, Maturing September 30, 2020 | 1,571 | 1,582,845 |
| ION Trading Technologies S.a.r.l. | | |
| Term Loan, 4.50%, Maturing May 22, 2020 | 746 | 753,013 |
| Term Loan - Second Lien, 8.25%, Maturing May 21, 2021 | 1,000 | 1,015,625 |
| ISS Holdings A/S | | |
| Term Loan, 3.75%, Maturing April 30, 2018 | 2,350 | 2,360,874 |
| Jason Incorporated | | |
| Term Loan, 5.00%, Maturing February 28, 2019 | 632 | 633,888 |
| KAR Auction Services, Inc. | | |
| Term Loan, 3.75%, Maturing May 19, 2017 | 3,464 | 3,484,516 |
| Kronos Incorporated | | |
| Term Loan, 4.50%, Maturing October 30, 2019 | 4,235 | 4,275,563 |
| Term Loan - Second Lien, 9.75%, Maturing April 30, 2020 | 2,000 | 2,076,666 |
| MCS AMS Sub-Holdings LLC | | |
| Term Loan, 7.00%, Maturing October 15, 2019 | 750 | 726,563 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|-----------------------|
| Monitronics International Inc. | | |
| Term Loan, 4.25%, Maturing March 23, 2018 | 1,801 | \$ 1,818,554 |
| National CineMedia, LLC | | |
| Term Loan, 2.92%, Maturing November 26, 2019 | 575 | 575,090 |
| Open Text Corporation | | |
| Term Loan, Maturing January 4, 2021 ⁽³⁾ | 1,275 | 1,279,250 |
| Pacific Industrial Services US Finco LLC | | |
| Term Loan, 5.00%, Maturing October 2, 2018 | 1,596 | 1,622,435 |
| Quintiles Transnational Corp. | | |
| Term Loan, 3.75%, Maturing June 8, 2018 | 7,168 | 7,174,035 |
| Sensus USA Inc. | | |
| Term Loan, 4.75%, Maturing May 9, 2017 | 705 | 706,610 |
| ServiceMaster Company | | |
| Term Loan, 4.25%, Maturing January 31, 2017 | 1,757 | 1,738,300 |
| Term Loan, 4.42%, Maturing January 31, 2017 | 3,139 | 3,113,963 |
| SunGard Data Systems, Inc. | | |
| Term Loan, 3.92%, Maturing February 28, 2017 | 192 | 192,804 |
| Term Loan, 4.00%, Maturing March 9, 2020 | 10,049 | 10,141,705 |
| TNS, Inc. | | |
| Term Loan, 5.00%, Maturing February 14, 2020 | 1,039 | 1,048,141 |
| TransUnion, LLC | | |
| Term Loan, 4.25%, Maturing February 10, 2019 | 3,187 | 3,210,486 |
| U.S. Security Holdings, Inc. | | |
| Term Loan, 6.00%, Maturing July 28, 2017 | 128 | 129,239 |
| Term Loan, 6.00%, Maturing July 28, 2017 | 655 | 660,265 |
| WASH Multifamily Laundry Systems, LLC | | |
| Term Loan, 4.50%, Maturing February 21, 2019 | 397 | 398,489 |
| West Corporation | | |
| Term Loan, 3.75%, Maturing June 29, 2018 | 6,183 | 6,217,977 |
| | | \$ 111,794,243 |
| Cable and Satellite Television 2.4% | | |
| Atlantic Broadband Finance, LLC | | |
| Term Loan, 3.25%, Maturing December 2, 2019 | 913 | \$ 912,296 |
| Bragg Communications Incorporated | | |
| Term Loan, 3.50%, Maturing February 28, 2018 | 393 | 394,351 |
| Cequel Communications, LLC | | |
| Term Loan, 3.50%, Maturing February 14, 2019 | 5,428 | 5,449,092 |
| Charter Communications Operating, LLC | | |
| Term Loan, 3.00%, Maturing July 1, 2020 | 1,667 | 1,654,385 |
| Term Loan, 3.00%, Maturing January 4, 2021 | 1,806 | 1,792,832 |
| Crown Media Holdings, Inc. | | |
| Term Loan, 4.00%, Maturing July 14, 2018 | 409 | 408,550 |
| ION Media Networks, Inc. | | |
| Term Loan, Maturing December 18, 2020 ⁽³⁾ | 2,050 | 2,065,375 |
| MCC Iowa LLC | | |
| Term Loan, 1.88%, Maturing January 31, 2015 | 2,280 | 2,267,556 |
| Term Loan, 3.25%, Maturing January 29, 2021 | 1,144 | 1,137,814 |
| Mediacom Illinois, LLC | | |
| Term Loan, 1.63%, Maturing January 30, 2015 | 4,500 | 4,484,062 |
| Term Loan, 4.50%, Maturing October 23, 2017 | 989 | 991,202 |
| P7S1 Broadcasting Holding II B.V. | | |
| Term Loan, 2.97%, Maturing July 3, 2018 | EUR 1,195 | 1,647,534 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|----------------------|
| UPC Financing Partnership | | |
| Term Loan, 4.00%, Maturing January 29, 2021 | 850 | \$ 855,667 |
| Term Loan, 3.91%, Maturing March 31, 2021 | EUR 6,493 | 8,999,980 |
| Term Loan, 3.25%, Maturing June 30, 2021 | 2,054 | 2,053,380 |
| Virgin Media Investment Holdings Limited | | |
| Term Loan, 4.50%, Maturing June 5, 2020 | GBP 1,800 | 3,019,584 |
| Term Loan, 3.50%, Maturing June 8, 2020 | 6,950 | 6,973,164 |
| WaveDivision Holdings, LLC | | |
| Term Loan, 4.00%, Maturing October 15, 2019 | 347 | 347,941 |
| YPSO Holding S.a.r.l. | | |
| Term Loan, 3.98%, Maturing December 26, 2018 | EUR 1,050 | 1,444,584 |
| | | \$ 46,899,349 |
| Chemicals and Plastics 2.3% | | |
| Allnex USA, Inc. | | |
| Term Loan, 4.50%, Maturing October 3, 2019 | 630 | \$ 636,723 |
| Term Loan, 4.50%, Maturing October 3, 2019 | 1,214 | 1,227,176 |
| Arysta LifeScience Corporation | | |
| Term Loan, 4.50%, Maturing May 29, 2020 | 3,657 | 3,684,810 |
| Axalta Coating Systems US Holdings Inc. | | |
| Term Loan, 4.75%, Maturing February 1, 2020 | 4,293 | 4,328,929 |
| AZ Chem US Inc. | | |
| Term Loan, 5.25%, Maturing December 22, 2017 | 932 | 941,764 |
| Chemtura Corporation | | |
| Term Loan, 3.50%, Maturing August 27, 2016 | 208 | 209,128 |
| Emerald Performance Materials, LLC | | |
| Term Loan, 6.75%, Maturing May 18, 2018 | 739 | 744,293 |
| General Chemical Corporation | | |
| Term Loan, 5.01%, Maturing October 6, 2015 | 481 | 483,442 |
| Huntsman International, LLC | | |
| Term Loan, 2.71%, Maturing April 19, 2017 | 2,123 | 2,126,501 |
| Term Loan, Maturing October 15, 2020 ⁽³⁾ | 2,550 | 2,559,562 |
| Ineos US Finance LLC | | |
| Term Loan, 4.00%, Maturing May 4, 2018 | 7,989 | 8,024,149 |
| MacDermid, Inc. | | |
| Term Loan, 4.00%, Maturing June 8, 2020 | 896 | 902,776 |
| OEP Pearl Dutch Acquisition B.V. | | |
| Term Loan, 6.50%, Maturing March 30, 2018 | 96 | 96,976 |
| OXEA Finance LLC | | |
| Term Loan, 4.25%, Maturing January 15, 2020 | 2,300 | 2,323,000 |
| Term Loan - Second Lien, 8.25%, Maturing July 15, 2020 | 1,000 | 1,017,500 |
| Polarpak Inc. | | |
| Term Loan, 4.50%, Maturing June 5, 2020 | 612 | 617,988 |
| PQ Corporation | | |
| Term Loan, 4.50%, Maturing August 7, 2017 | 3,267 | 3,297,118 |
| Schoeller Arca Systems Holding B.V. | | |
| Term Loan, 4.73%, Maturing December 18, 2014 | EUR 289 | 282,324 |
| Term Loan, 4.73%, Maturing December 18, 2014 | EUR 824 | 804,957 |
| Term Loan, 4.73%, Maturing December 18, 2014 | EUR 887 | 866,212 |
| Sonneborn LLC | | |
| Term Loan, 6.50%, Maturing March 30, 2018 | 545 | 549,532 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|----------------------|
| Taminco Global Chemical Corporation | | |
| Term Loan, 4.25%, Maturing February 15, 2019 | 393 | \$ 395,978 |
| Tata Chemicals North America Inc. | | |
| Term Loan, 3.75%, Maturing August 7, 2020 | 1,418 | 1,422,306 |
| Tronox Pigments (Netherlands) B.V. | | |
| Term Loan, 4.50%, Maturing March 19, 2020 | 2,488 | 2,523,258 |
| Univar Inc. | | |
| Term Loan, 5.00%, Maturing June 30, 2017 | 3,918 | 3,884,710 |
| WNA Holdings Inc. | | |
| Term Loan, 4.50%, Maturing June 7, 2020 | 333 | 336,521 |
| | | \$ 44,287,633 |
| Conglomerates 0.4% | | |
| RGIS Services, LLC | | |
| Term Loan, 4.50%, Maturing October 18, 2016 | 1,959 | \$ 1,928,777 |
| Term Loan, 5.50%, Maturing October 18, 2017 | 1,449 | 1,433,790 |
| Spectrum Brands Europe GmbH | | |
| Term Loan, Maturing September 4, 2019 ⁽³⁾ | EUR 1,325 | 1,827,359 |
| Spectrum Brands, Inc. | | |
| Term Loan, 3.50%, Maturing September 4, 2019 | 2,448 | 2,459,218 |
| Term Loan, 5.00%, Maturing December 17, 2019 | CAD 899 | 845,063 |
| | | \$ 8,494,207 |
| Containers and Glass Products 0.9% | | |
| Berry Plastics Holding Corporation | | |
| Term Loan, 2.17%, Maturing April 3, 2015 | 5,357 | \$ 5,362,045 |
| Term Loan, 3.50%, Maturing February 7, 2020 | 2,581 | 2,573,244 |
| Term Loan, Maturing January 9, 2021 ⁽³⁾ | 900 | 900,643 |
| BWAY Holding Company, Inc. | | |
| Term Loan, 4.50%, Maturing August 7, 2017 | 2,945 | 2,966,727 |
| Pelican Products, Inc. | | |
| Term Loan, 6.25%, Maturing July 11, 2018 | 493 | 494,347 |
| Reynolds Group Holdings Inc. | | |
| Term Loan, 4.00%, Maturing December 3, 2018 | 5,123 | 5,174,482 |
| TricorBraun, Inc. | | |
| Term Loan, 4.00%, Maturing May 3, 2018 | 642 | 644,895 |
| | | \$ 18,116,383 |
| Cosmetics/Toiletries 0.2% | | |
| Prestige Brands, Inc. | | |
| Term Loan, 3.79%, Maturing January 31, 2019 | 237 | \$ 238,021 |
| Revlon Consumer Products Corporation | | |
| Term Loan, 4.00%, Maturing August 19, 2019 | 1,500 | 1,507,734 |
| Sun Products Corporation (The) | | |
| Term Loan, 5.50%, Maturing March 23, 2020 | 2,630 | 2,498,619 |
| | | \$ 4,244,374 |
| Drugs 1.2% | | |
| Akorn, Inc. | | |
| Term Loan, Maturing August 27, 2020 ⁽³⁾ | 900 | \$ 908,438 |
| Alkermes, Inc. | | |

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|---|-------|-----------|
| Term Loan, 3.50%, Maturing September 18, 2019 | 1,186 | 1,192,044 |
| Aptalis Pharma, Inc. | | |
| Term Loan, 6.00%, Maturing September 18, 2020 | 3,392 | 3,455,091 |
| Auxilium Pharmaceuticals, Inc. | | |
| Term Loan, 6.25%, Maturing April 26, 2017 | 674 | 684,078 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|----------------------|
| Catalent Pharma Solutions Inc. | | |
| Term Loan, 3.67%, Maturing September 15, 2016 | 1,072 | \$ 1,078,255 |
| Term Loan, 4.25%, Maturing September 15, 2017 | 1,627 | 1,639,280 |
| Endo Health Solutions Inc. | | |
| Term Loan, Maturing November 5, 2020 ⁽³⁾ | 525 | 527,406 |
| Ikaria Acquisition Inc. | | |
| Term Loan, 7.25%, Maturing July 3, 2018 | 780 | 786,825 |
| Par Pharmaceutical Companies, Inc. | | |
| Term Loan, 4.25%, Maturing September 30, 2019 | 1,259 | 1,267,908 |
| Salix Pharmaceuticals, Ltd. | | |
| Term Loan, Maturing November 7, 2019 ⁽³⁾ | 950 | 960,291 |
| Valeant Pharmaceuticals International, Inc. | | |
| Term Loan, 3.75%, Maturing February 13, 2019 | 1,869 | 1,884,215 |
| Term Loan, 3.75%, Maturing December 11, 2019 | 3,975 | 4,009,112 |
| Term Loan, 4.50%, Maturing August 5, 2020 | 4,714 | 4,751,209 |
| | | \$ 23,144,152 |
| Ecological Services and Equipment 0.4% | | |
| ADS Waste Holdings, Inc. | | |
| Term Loan, 4.25%, Maturing October 9, 2019 | 5,327 | \$ 5,365,074 |
| Progressive Waste Solutions Ltd. | | |
| Term Loan, 3.00%, Maturing October 24, 2019 | 569 | 572,630 |
| Viking Consortium Borrower Limited | | |
| Term Loan - Second Lien, 6.60%, (3.10% Cash, 3.50% PIK), Maturing March 31, 2016 | GBP 551 | 244,123 |
| WTG Holdings III Corp. | | |
| Term Loan, Maturing December 11, 2020 ⁽³⁾ | 525 | 528,500 |
| | | \$ 6,710,327 |
| Electronics/Electrical 5.4% | | |
| Aeroflex Incorporated | | |
| Term Loan, 4.50%, Maturing November 11, 2019 | 1,386 | \$ 1,399,537 |
| Allflex Holdings III, Inc. | | |
| Term Loan, 4.25%, Maturing July 17, 2020 | 773 | 777,653 |
| Answers Corporation | | |
| Term Loan, Maturing December 20, 2018 ⁽³⁾ | 1,075 | 1,066,938 |
| Term Loan - Second Lien, Maturing June 19, 2020 ⁽³⁾ | 950 | 933,375 |
| Aspect Software, Inc. | | |
| Term Loan, 7.00%, Maturing May 6, 2016 | 717 | 721,637 |
| Attachmate Corporation | | |
| Term Loan, 7.25%, Maturing November 22, 2017 | 6,232 | 6,347,684 |
| Blue Coat Systems, Inc. | | |
| Term Loan, 4.50%, Maturing May 31, 2019 | 499 | 501,244 |
| Term Loan - Second Lien, 9.50%, Maturing June 26, 2020 | 3,975 | 4,054,500 |
| Cinedigm Digital Funding I, LLC | | |
| Term Loan, 3.75%, Maturing April 29, 2016 | 572 | 573,215 |
| CommScope, Inc. | | |
| Term Loan, 3.25%, Maturing January 26, 2018 | 1,546 | 1,558,687 |
| CompuCom Systems, Inc. | | |
| Term Loan, 4.25%, Maturing May 11, 2020 | 2,413 | 2,413,881 |
| Dealer Computer Services, Inc. | | |
| Term Loan, 2.17%, Maturing April 21, 2016 | 1,061 | 1,065,561 |
| Dell Inc. | | |
| Term Loan, 3.75%, Maturing October 29, 2018 | 2,075 | 2,082,061 |

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Term Loan, 4.50%, Maturing April 29, 2020

11,475

11,518,031

7

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|--------------|
| Digital Generation, Inc. | | |
| Term Loan, 7.25%, Maturing July 26, 2018 | 1,360 | \$ 1,367,574 |
| Eagle Parent, Inc. | | |
| Term Loan, 4.50%, Maturing May 16, 2018 | 2,694 | 2,712,122 |
| Edwards (Cayman Islands II) Limited | | |
| Term Loan, 5.50%, Maturing March 26, 2020 | 1,324 | 1,327,964 |
| Excelitas Technologies Corp. | | |
| Term Loan, 6.00%, Maturing October 30, 2020 | 2,050 | 2,070,837 |
| Eze Castle Software Inc. | | |
| Term Loan, 4.50%, Maturing April 6, 2020 | 522 | 526,619 |
| FIDJI Luxembourg (BC4) S.a r.l. | | |
| Term Loan, Maturing December 18, 2020 ⁽³⁾ | 1,075 | 1,080,375 |
| Freescale Semiconductor, Inc. | | |
| Term Loan, 5.00%, Maturing February 28, 2020 | 3,499 | 3,541,931 |
| Go Daddy Operating Company, LLC | | |
| Term Loan, 4.00%, Maturing December 17, 2018 | 4,545 | 4,563,741 |
| Hyland Software, Inc. | | |
| Term Loan, 5.50%, Maturing October 25, 2019 | 371 | 373,478 |
| Infor (US), Inc. | | |
| Term Loan, 5.25%, Maturing April 5, 2018 | 7,759 | 7,766,704 |
| Term Loan, Maturing June 3, 2020 ⁽³⁾ | 1,150 | 1,152,300 |
| Internet Brands, Inc. | | |
| Term Loan, 6.25%, Maturing March 18, 2019 | 1,141 | 1,147,082 |
| Magic Newco LLC | | |
| Term Loan, 5.00%, Maturing December 12, 2018 | 2,922 | 2,947,679 |
| Microsemi Corporation | | |
| Term Loan, 3.75%, Maturing February 19, 2020 | 1,394 | 1,403,122 |
| NXP B.V. | | |
| Term Loan, 4.50%, Maturing March 3, 2017 | 2,504 | 2,541,750 |
| Term Loan, 3.25%, Maturing January 11, 2020 | 2,594 | 2,597,958 |
| Renaissance Learning, Inc. | | |
| Term Loan, 5.00%, Maturing October 16, 2020 | 1,047 | 1,052,612 |
| Rocket Software, Inc. | | |
| Term Loan, 5.75%, Maturing February 8, 2018 | 441 | 442,108 |
| Term Loan - Second Lien, 10.25%, Maturing February 8, 2019 | 1,500 | 1,507,500 |
| Rovi Solutions Corporation | | |
| Term Loan, 3.50%, Maturing March 29, 2019 | 777 | 765,324 |
| RP Crown Parent, LLC | | |
| Term Loan, 6.00%, Maturing December 21, 2018 | 4,074 | 4,104,794 |
| Term Loan - Second Lien, 11.25%, Maturing December 20, 2019 | 1,675 | 1,725,250 |
| SafeNet Inc. | | |
| Term Loan, 2.71%, Maturing April 12, 2014 | 209 | 208,867 |
| Sensata Technologies Finance Company, LLC | | |
| Term Loan, 3.25%, Maturing May 11, 2018 | 1,629 | 1,641,756 |
| Serena Software, Inc. | | |
| Term Loan, 4.16%, Maturing March 10, 2016 | 3,206 | 3,174,040 |
| Term Loan, 5.00%, Maturing March 10, 2016 | 350 | 348,250 |
| Shield Finance Co. S.a.r.l. | | |
| Term Loan, 6.50%, Maturing May 10, 2019 | 3,009 | 3,020,472 |
| Sirius Computer Solutions, Inc. | | |
| Term Loan, 7.00%, Maturing November 30, 2018 | 587 | 596,509 |
| SkillSoft Corporation | | |
| Term Loan, 5.00%, Maturing May 26, 2017 | 1,136 | 1,147,829 |
| Smart Technologies ULC | | |
| Term Loan, 10.50%, Maturing January 31, 2018 | 736 | 717,539 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--------------------------------------|-----------------------|
| Sophia, L.P. | | |
| Term Loan, 4.50%, Maturing July 19, 2018 | 1,825 | \$ 1,838,015 |
| SS&C Technologies Inc. | | |
| Term Loan, 3.25%, Maturing June 7, 2019 | 104 | 104,772 |
| Term Loan, 3.25%, Maturing June 7, 2019 | 1,010 | 1,014,361 |
| SumTotal Systems LLC | | |
| Term Loan, 6.28%, Maturing November 16, 2018 | 1,334 | 1,318,719 |
| SurveyMonkey.com, LLC | | |
| Term Loan, 5.50%, Maturing February 5, 2019 | 1,571 | 1,591,200 |
| Vertafore, Inc. | | |
| Term Loan, 4.25%, Maturing October 3, 2019 | 1,997 | 2,013,238 |
| Wall Street Systems, Inc. | | |
| Term Loan, 5.75%, Maturing October 25, 2019 | 1,782 | 1,798,706 |
| Term Loan - Second Lien, 9.25%, Maturing October 26, 2020 | 500 | 505,300 |
| Web.com Group, Inc. | | |
| Term Loan, 4.50%, Maturing October 27, 2017 | 1,945 | 1,968,522 |
| Websense, Inc. | | |
| Term Loan, 4.50%, Maturing June 25, 2020 | 945 | 948,795 |
| | | \$ 105,689,718 |
| Equipment Leasing 0.2% | | |
| Flying Fortress Inc. | | |
| Term Loan, 3.50%, Maturing June 30, 2017 | 4,712 | \$ 4,726,391 |
| | | \$ 4,726,391 |
| Financial Intermediaries 2.9% | | |
| American Capital Holdings, Inc. | | |
| Term Loan, 4.00%, Maturing August 22, 2016 | 656 | \$ 659,121 |
| Armor Holding II LLC | | |
| Term Loan, 5.75%, Maturing June 26, 2020 | 796 | 799,482 |
| Term Loan - Second Lien, 10.25%, Maturing December 11, 2020 | 1,000 | 1,012,500 |
| Cetera Financial Group, Inc. | | |
| Term Loan, 6.50%, Maturing August 2, 2019 | 894 | 904,996 |
| Citco Funding LLC | | |
| Term Loan, 4.25%, Maturing June 29, 2018 | 3,252 | 3,272,511 |
| Clipper Acquisitions Corp. | | |
| Term Loan, 4.00%, Maturing February 6, 2020 | 1,634 | 1,646,432 |
| First Data Corporation | | |
| Term Loan, 4.16%, Maturing March 24, 2017 | 1,000 | 1,003,203 |
| Term Loan, 4.16%, Maturing March 23, 2018 | 3,000 | 3,007,314 |
| Term Loan, 4.16%, Maturing September 24, 2018 | 4,650 | 4,661,946 |
| Grosvenor Capital Management Holdings, LLP | | |
| Term Loan, 4.19%, Maturing December 5, 2016 | 2,055 | 2,051,191 |
| Term Loan, Maturing November 25, 2020 ⁽³⁾ | 1,625 | 1,616,875 |
| Guggenheim Partners, LLC | | |
| Term Loan, 4.25%, Maturing July 17, 2020 | 2,993 | 3,024,654 |
| Hamilton Lane Advisors, LLC | | |
| Term Loan, 5.25%, Maturing February 28, 2018 | 669 | 670,843 |
| Harbourvest Partners, LLC | | |
| Term Loan, 4.75%, Maturing November 21, 2017 | 859 | 862,984 |
| Home Loan Servicing Solutions, Ltd. | | |
| Term Loan, 4.50%, Maturing June 19, 2020 | 1,244 | 1,254,633 |
| LPL Holdings, Inc. | | |
| Term Loan, 2.67%, Maturing March 29, 2017 | 516 | 515,947 |

| | | |
|---|-------|-----------|
| Term Loan, 3.25%, Maturing March 29, 2019 | 3,989 | 3,993,595 |
|---|-------|-----------|

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Mercury Payment Systems Canada, LLC | | |
| Term Loan, 5.50%, Maturing July 3, 2017 | 1,077 | \$ 1,083,919 |
| MIPL (Lux) S.a.r.l. | | |
| Term Loan, 4.00%, Maturing March 9, 2020 | 819 | 823,219 |
| Moneygram International, Inc. | | |
| Term Loan, 4.25%, Maturing March 27, 2020 | 1,541 | 1,557,706 |
| Nuveen Investments, Inc. | | |
| Term Loan, 4.17%, Maturing May 15, 2017 | 8,245 | 8,218,740 |
| NXT Capital, Inc. | | |
| Term Loan, 6.25%, Maturing September 4, 2018 | 923 | 918,074 |
| Ocwen Financial Corporation | | |
| Term Loan, 5.00%, Maturing February 15, 2018 | 3,449 | 3,493,343 |
| Oz Management LP | | |
| Term Loan, 1.67%, Maturing November 15, 2016 | 1,351 | 1,294,722 |
| Sesac Holdco II, LLC | | |
| Term Loan, 5.00%, Maturing February 8, 2019 | 1,990 | 2,007,362 |
| Starwood Property Trust, Inc. | | |
| Term Loan, 3.50%, Maturing April 17, 2020 | 1,295 | 1,295,653 |
| Transfirst Holdings, Inc. | | |
| Term Loan, 4.75%, Maturing December 27, 2017 | 990 | 993,318 |
| Walker & Dunlop, Inc. | | |
| Term Loan, Maturing December 11, 2020 ⁽³⁾ | 875 | 870,625 |
| Walter Investment Management Corp. | | |
| Term Loan, 4.75%, Maturing December 11, 2020 | 2,085 | 2,096,308 |
| | | \$ 55,611,216 |
| Food Products 2.5% | | |
| AdvancePierre Foods, Inc. | | |
| Term Loan, 5.75%, Maturing July 10, 2017 | 3,871 | \$ 3,830,317 |
| Blue Buffalo Company, Ltd. | | |
| Term Loan, 4.00%, Maturing August 8, 2019 | 1,383 | 1,402,436 |
| Clearwater Seafoods Limited Partnership | | |
| Term Loan, 4.75%, Maturing June 24, 2019 | 1,045 | 1,049,974 |
| CSM Bakery Supplies LLC | | |
| Term Loan, 4.75%, Maturing July 3, 2020 | 1,197 | 1,202,612 |
| Del Monte Foods Company | | |
| Term Loan, 4.00%, Maturing March 8, 2018 | 5,672 | 5,694,522 |
| Term Loan, Maturing November 6, 2020 ⁽³⁾ | 975 | 980,282 |
| Dole Food Company Inc. | | |
| Term Loan, 4.50%, Maturing November 1, 2018 | 2,200 | 2,212,375 |
| H.J. Heinz Company | | |
| Term Loan, 3.50%, Maturing June 5, 2020 | 12,860 | 12,975,038 |
| Hearthside Food Solutions, LLC | | |
| Term Loan, 6.50%, Maturing June 7, 2018 | 1,259 | 1,265,386 |
| High Liner Foods Incorporated | | |
| Term Loan, 4.75%, Maturing December 31, 2017 | 1,097 | 1,102,785 |
| JBS USA Holdings Inc. | | |
| Term Loan, 3.75%, Maturing May 25, 2018 | 3,018 | 3,022,059 |
| Term Loan, 3.75%, Maturing September 18, 2020 | 1,995 | 1,992,506 |
| Michael Foods Group, Inc. | | |
| Term Loan, 4.25%, Maturing February 23, 2018 | 1,311 | 1,321,150 |
| NBTY, Inc. | | |
| Term Loan, 3.50%, Maturing October 1, 2017 | 9,496 | 9,576,872 |
| Pinnacle Foods Finance LLC | | |
| Term Loan, 3.25%, Maturing April 29, 2020 | 848 | 848,140 |

\$ 48,476,454

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Food Service 2.1% | | |
| Aramark Corporation | | |
| Term Loan, 3.67%, Maturing July 26, 2016 | 246 | \$ 246,644 |
| Term Loan, 3.68%, Maturing July 26, 2016 | 137 | 137,499 |
| Term Loan, 3.75%, Maturing July 26, 2016 | 1,696 | 1,701,988 |
| Term Loan, 3.75%, Maturing July 26, 2016 | 2,054 | 2,058,311 |
| Term Loan, 4.03%, Maturing July 26, 2016 | GBP 950 | 1,579,052 |
| ARG IH Corporation | | |
| Term Loan, 5.00%, Maturing November 15, 2020 | 350 | 352,297 |
| Buffets, Inc. | | |
| Term Loan, 0.12%, Maturing April 22, 2015 ⁽²⁾ | 121 | 120,529 |
| Burger King Corporation | | |
| Term Loan, 3.75%, Maturing September 28, 2019 | 2,617 | 2,631,828 |
| Darling International Inc. | | |
| Term Loan, Maturing December 31, 2020 ⁽³⁾ | EUR 1,300 | 1,792,880 |
| DineEquity, Inc. | | |
| Term Loan, 3.75%, Maturing October 19, 2017 | 1,657 | 1,666,817 |
| Dunkin Brands, Inc. | | |
| Term Loan, 3.75%, Maturing February 14, 2020 | 3,270 | 3,285,737 |
| Landry's, Inc. | | |
| Term Loan, 4.00%, Maturing April 24, 2018 | 2,781 | 2,806,442 |
| NPC International, Inc. | | |
| Term Loan, 4.00%, Maturing December 28, 2018 | 687 | 694,897 |
| OSI Restaurant Partners, LLC | | |
| Term Loan, 3.53%, Maturing October 25, 2019 | 2,618 | 2,625,229 |
| P.F. Chang's China Bistro Inc. | | |
| Term Loan, 4.25%, Maturing July 2, 2019 | 938 | 939,298 |
| Sagittarius Restaurants, LLC | | |
| Term Loan, 6.28%, Maturing October 1, 2018 | 696 | 699,040 |
| Seminole Hard Rock Entertainment, Inc. | | |
| Term Loan, 3.50%, Maturing May 14, 2020 | 323 | 324,048 |
| US Foods, Inc. | | |
| Term Loan, 4.50%, Maturing March 29, 2019 | 7,786 | 7,856,758 |
| Weight Watchers International, Inc. | | |
| Term Loan, 3.75%, Maturing April 2, 2020 | 7,642 | 6,843,000 |
| Wendy's International, Inc. | | |
| Term Loan, 3.25%, Maturing May 15, 2019 | 2,075 | 2,080,436 |
| | | \$ 40,442,730 |
| Food/Drug Retailers 1.8% | | |
| Albertson's, LLC | | |
| Term Loan, 4.25%, Maturing March 21, 2016 | 542 | \$ 546,212 |
| Term Loan, 4.75%, Maturing March 21, 2019 | 829 | 834,788 |
| Alliance Boots Holdings Limited | | |
| Term Loan, 3.74%, Maturing July 10, 2017 | EUR 1,000 | 1,379,261 |
| Term Loan, 3.97%, Maturing July 10, 2017 | GBP 8,450 | 13,996,667 |
| General Nutrition Centers, Inc. | | |
| Term Loan, 3.25%, Maturing March 4, 2019 | 6,387 | 6,397,993 |
| Pantry, Inc. (The) | | |
| Term Loan, 4.75%, Maturing August 2, 2019 | 469 | 475,500 |
| Rite Aid Corporation | | |
| Term Loan, 4.00%, Maturing February 21, 2020 | 5,786 | 5,824,865 |
| Term Loan - Second Lien, 5.75%, Maturing August 21, 2020 | 550 | 566,156 |
| Supervalu Inc. | | |
| Term Loan, 5.00%, Maturing March 21, 2019 | 4,282 | 4,330,747 |

\$ 34,352,189

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|-------------------|
| Forest Products 0.0% | | |
| Expera Specialty Solutions, LLC | | |
| Term Loan, 7.50%, Maturing December 21, 2018 | 622 | \$ 631,203 |
| | | \$ 631,203 |
| Health Care 6.2% | | |
| Alere, Inc. | | |
| Term Loan, 4.25%, Maturing June 30, 2017 | 467 | \$ 470,552 |
| Term Loan, 4.25%, Maturing June 30, 2017 | 588 | 593,053 |
| Term Loan, 4.25%, Maturing June 30, 2017 | 3,229 | 3,254,418 |
| Alliance Healthcare Services, Inc. | | |
| Term Loan, 4.25%, Maturing June 3, 2019 | 1,418 | 1,411,673 |
| Anneal Pharmaceuticals LLC | | |
| Term Loan, 5.75%, Maturing November 1, 2019 | 723 | 728,611 |
| Apria Healthcare Group Inc. | | |
| Term Loan, 6.75%, Maturing April 5, 2020 | 697 | 699,983 |
| Ardent Medical Services, Inc. | | |
| Term Loan, 6.75%, Maturing July 2, 2018 | 5,730 | 5,761,020 |
| ATI Holdings, Inc. | | |
| Term Loan, 5.00%, Maturing December 20, 2019 | 518 | 521,354 |
| Biomet Inc. | | |
| Term Loan, 3.67%, Maturing July 25, 2017 | 6,193 | 6,250,098 |
| BSN Medical Inc. | | |
| Term Loan, 4.00%, Maturing August 28, 2019 | 625 | 628,125 |
| Catalent Pharma Solutions Inc. | | |
| Term Loan, 4.23%, Maturing September 15, 2016 | EUR 1,870 | 2,591,852 |
| CeramTec Acquisition Corporation | | |
| Term Loan, 4.25%, Maturing August 28, 2020 | 179 | 180,132 |
| CHG Buyer Corporation | | |
| Term Loan, 4.25%, Maturing November 19, 2019 | 2,226 | 2,240,140 |
| Community Health Systems, Inc. | | |
| Term Loan, 3.74%, Maturing January 25, 2017 | 7,104 | 7,166,370 |
| Convatec Inc. | | |
| Term Loan, 4.00%, Maturing December 22, 2016 | 1,450 | 1,459,316 |
| CRC Health Corporation | | |
| Term Loan, 4.67%, Maturing November 16, 2015 | 1,145 | 1,150,952 |
| Term Loan, Maturing November 16, 2015 ⁽³⁾ | 350 | 350,656 |
| DaVita, Inc. | | |
| Term Loan, 4.00%, Maturing November 1, 2019 | 3,292 | 3,318,495 |
| DJO Finance LLC | | |
| Term Loan, 4.75%, Maturing September 15, 2017 | 1,443 | 1,461,534 |
| Envision Healthcare Corporation | | |
| Term Loan, 4.00%, Maturing May 25, 2018 | 4,278 | 4,297,831 |
| Faenza Acquisition GmbH | | |
| Term Loan, 4.25%, Maturing August 28, 2020 | 553 | 556,432 |
| Term Loan, 4.25%, Maturing August 31, 2020 | 1,818 | 1,829,374 |
| Gentiva Health Services, Inc. | | |
| Term Loan, 6.50%, Maturing October 18, 2019 | 1,800 | 1,797,750 |
| Grifols Inc. | | |
| Term Loan, 4.25%, Maturing June 1, 2017 | 4,630 | 4,665,057 |
| HCA, Inc. | | |
| Term Loan, 2.92%, Maturing March 31, 2017 | 7,642 | 7,656,818 |
| Term Loan, 3.00%, Maturing May 1, 2018 | 2,146 | 2,150,906 |
| Health Management Associates, Inc. | | |
| Term Loan, 3.50%, Maturing November 16, 2018 | 4,131 | 4,135,713 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|-----------------------|
| Hologic Inc. | | |
| Term Loan, 3.75%, Maturing August 1, 2019 | 1,625 | \$ 1,637,045 |
| Iasis Healthcare LLC | | |
| Term Loan, 4.50%, Maturing May 3, 2018 | 3,287 | 3,313,731 |
| inVentiv Health, Inc. | | |
| Term Loan, 7.50%, Maturing August 4, 2016 | 3,116 | 3,089,424 |
| Term Loan, 7.75%, Maturing May 15, 2018 | 1,259 | 1,248,288 |
| Kindred Healthcare, Inc. | | |
| Term Loan, 4.25%, Maturing June 1, 2018 | 1,861 | 1,864,350 |
| Kinetic Concepts, Inc. | | |
| Term Loan, 4.50%, Maturing May 4, 2018 | 6,842 | 6,903,770 |
| LHP Hospital Group, Inc. | | |
| Term Loan, 9.00%, Maturing July 3, 2018 | 1,016 | 981,710 |
| MedAssets, Inc. | | |
| Term Loan, 4.00%, Maturing December 13, 2019 | 448 | 449,047 |
| Medpace, Inc. | | |
| Term Loan, 5.25%, Maturing June 16, 2017 | 541 | 540,987 |
| MMM Holdings, Inc. | | |
| Term Loan, 9.75%, Maturing December 12, 2017 | 1,515 | 1,525,312 |
| MSO of Puerto Rico, Inc. | | |
| Term Loan, 9.75%, Maturing December 12, 2017 | 1,089 | 1,096,813 |
| Multiplan, Inc. | | |
| Term Loan, 4.00%, Maturing August 25, 2017 | 2,895 | 2,919,537 |
| Onex Carestream Finance LP | | |
| Term Loan, 5.00%, Maturing June 7, 2019 | 4,290 | 4,346,975 |
| Opal Acquisition, Inc. | | |
| Term Loan, 5.00%, Maturing November 27, 2020 | 2,175 | 2,179,531 |
| Pharmaceutical Product Development LLC | | |
| Term Loan, 4.00%, Maturing December 5, 2018 | 3,515 | 3,545,867 |
| PRA Holdings, Inc. | | |
| Term Loan, 5.00%, Maturing September 23, 2020 | 2,121 | 2,131,313 |
| Radnet Management, Inc. | | |
| Term Loan, 4.25%, Maturing October 10, 2018 | 1,823 | 1,815,519 |
| Sage Products, Inc. | | |
| Term Loan, 4.25%, Maturing December 13, 2019 | 584 | 586,780 |
| Select Medical Corporation | | |
| Term Loan, 4.00%, Maturing June 1, 2018 | 1,490 | 1,499,907 |
| Sheridan Holdings, Inc. | | |
| Term Loan, 4.50%, Maturing June 29, 2018 | 690 | 694,974 |
| Steward Health Care System LLC | | |
| Term Loan, 6.75%, Maturing April 13, 2020 | 1,418 | 1,418,300 |
| TriZetto Group, Inc. (The) | | |
| Term Loan, 4.75%, Maturing May 2, 2018 | 1,536 | 1,518,990 |
| Truven Health Analytics Inc. | | |
| Term Loan, 4.50%, Maturing June 6, 2019 | 1,802 | 1,807,009 |
| U.S. Renal Care, Inc. | | |
| Term Loan, 4.25%, Maturing July 3, 2019 | 1,671 | 1,681,952 |
| Universal Health Services, Inc. | | |
| Term Loan, 2.42%, Maturing November 15, 2016 | 374 | 375,998 |
| VWR Funding, Inc. | | |
| Term Loan, 4.17%, Maturing April 3, 2017 | 1,782 | 1,792,024 |
| Term Loan, 4.42%, Maturing April 3, 2017 | 2,097 | 2,109,065 |
| | | \$ 120,402,433 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Home Furnishings 0.3% | | |
| Serta/Simmons Holdings, LLC | | |
| Term Loan, 4.25%, Maturing October 1, 2019 | 3,660 | \$ 3,676,821 |
| Tempur-Pedic International Inc. | | |
| Term Loan, 3.50%, Maturing March 18, 2020 | 2,732 | 2,735,326 |
| | | \$ 6,412,147 |
| Industrial Equipment 1.3% | | |
| Alliance Laundry Systems LLC | | |
| Term Loan, 4.26%, Maturing December 10, 2018 | 382 | \$ 384,588 |
| Apex Tool Group, LLC | | |
| Term Loan, 4.50%, Maturing January 31, 2020 | 1,340 | 1,349,339 |
| Filtration Group Corporation | | |
| Term Loan - Second Lien, 8.25%, Maturing November 21, 2021 | 1,000 | 1,022,500 |
| Gardner Denver, Inc. | | |
| Term Loan, 4.25%, Maturing July 30, 2020 | 2,170 | 2,176,342 |
| Term Loan, 4.75%, Maturing July 30, 2020 | EUR 474 | 656,712 |
| Generac Power Systems, Inc. | | |
| Term Loan, 3.50%, Maturing May 31, 2020 | 2,045 | 2,051,905 |
| Grede LLC | | |
| Term Loan, 4.50%, Maturing May 2, 2018 | 1,004 | 1,008,632 |
| Husky Injection Molding Systems Ltd. | | |
| Term Loan, 4.25%, Maturing June 29, 2018 | 4,788 | 4,827,635 |
| Milacron LLC | | |
| Term Loan, 4.25%, Maturing March 30, 2020 | 1,491 | 1,493,400 |
| Paladin Brands Holding, Inc. | | |
| Term Loan, 6.75%, Maturing August 16, 2019 | 900 | 893,250 |
| Rexnord LLC | | |
| Term Loan, 4.00%, Maturing August 21, 2020 | 6,608 | 6,631,818 |
| Spancion LLC | | |
| Term Loan, 3.75%, Maturing December 13, 2018 | 1,214 | 1,218,093 |
| Tank Holding Corp. | | |
| Term Loan, 4.25%, Maturing July 9, 2019 | 962 | 958,140 |
| Unifrax Corporation | | |
| Term Loan, 4.25%, Maturing November 28, 2018 | 639 | 642,353 |
| | | \$ 25,314,707 |
| Insurance 2.1% | | |
| Alliant Holdings I, Inc. | | |
| Term Loan, 4.25%, Maturing December 20, 2019 | 3,272 | \$ 3,288,845 |
| AmWINS Group, LLC | | |
| Term Loan, 5.00%, Maturing September 6, 2019 | 5,083 | 5,115,872 |
| Applied Systems, Inc. | | |
| Term Loan, 4.25%, Maturing December 8, 2016 | 2,078 | 2,088,449 |
| Asurion LLC | | |
| Term Loan, 4.50%, Maturing May 24, 2019 | 10,544 | 10,551,998 |
| Term Loan, 3.50%, Maturing July 8, 2020 | 1,144 | 1,125,299 |
| CNO Financial Group, Inc. | | |
| Term Loan, 3.00%, Maturing September 28, 2016 | 844 | 849,288 |
| Term Loan, 3.75%, Maturing September 20, 2018 | 4,782 | 4,801,023 |
| Cooper Gay Swett & Crawford Ltd. | | |
| Term Loan, 5.00%, Maturing April 16, 2020 | 1,594 | 1,558,618 |
| Cunningham Lindsey U.S. Inc. | | |
| Term Loan, 5.00%, Maturing December 10, 2019 | 2,422 | 2,424,459 |

Term Loan - Second Lien, 9.25%, Maturing June 10, 2020

572

570,530

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Hub International Limited | | |
| Term Loan, 4.75%, Maturing October 2, 2020 | 3,566 | \$ 3,620,295 |
| Sedgwick CMS Holdings, Inc. | | |
| Term Loan, 4.25%, Maturing June 12, 2018 | 746 | 750,448 |
| USI, Inc. | | |
| Term Loan, 4.25%, Maturing December 27, 2019 | 3,470 | 3,486,308 |
| | | \$ 40,231,432 |
| Leisure Goods/Activities/Movies 3.0% | | |
| Activision Blizzard, Inc. | | |
| Term Loan, 3.25%, Maturing October 12, 2020 | 4,314 | \$ 4,347,683 |
| Bally Technologies, Inc. | | |
| Term Loan, 4.25%, Maturing November 25, 2020 | 3,234 | 3,260,671 |
| Bombardier Recreational Products, Inc. | | |
| Term Loan, 4.00%, Maturing January 30, 2019 | 4,582 | 4,604,244 |
| Bright Horizons Family Solutions, Inc. | | |
| Term Loan, 4.00%, Maturing January 30, 2020 | 223 | 224,247 |
| Cedar Fair, L.P. | | |
| Term Loan, 3.25%, Maturing March 6, 2020 | 1,473 | 1,481,888 |
| ClubCorp Club Operations, Inc. | | |
| Term Loan, 4.00%, Maturing July 24, 2020 | 1,892 | 1,911,218 |
| Delta 2 (LUX) S.a.r.l. | | |
| Term Loan, 4.50%, Maturing April 30, 2019 | 3,180 | 3,215,514 |
| Emerald Expositions Holding, Inc. | | |
| Term Loan, 5.50%, Maturing June 17, 2020 | 896 | 901,656 |
| Equinox Holdings, Inc. | | |
| Term Loan, 4.50%, Maturing January 31, 2020 | 1,340 | 1,351,599 |
| Fender Musical Instruments Corporation | | |
| Term Loan, 5.75%, Maturing April 3, 2019 | 537 | 547,404 |
| Kasima, LLC | | |
| Term Loan, 3.25%, Maturing May 17, 2021 | 1,125 | 1,125,000 |
| Live Nation Entertainment, Inc. | | |
| Term Loan, 3.50%, Maturing August 17, 2020 | 7,062 | 7,081,494 |
| LodgeNet Interactive Corp. | | |
| Term Loan, 6.75%, Maturing March 31, 2018 | 541 | 201,422 |
| Nine Entertainment Group Pty Ltd. | | |
| Term Loan, 3.25%, Maturing February 5, 2020 | 1,861 | 1,858,611 |
| Regal Cinemas, Inc. | | |
| Term Loan, 2.69%, Maturing August 23, 2017 | 3,880 | 3,899,055 |
| Revolution Studios Distribution Company, LLC | | |
| Term Loan, 3.92%, Maturing December 21, 2014 | 1,139 | 1,007,003 |
| Term Loan - Second Lien, 7.18%, Maturing June 21, 2015 ⁽²⁾ | 2,050 | 1,411,425 |
| Sabre, Inc. | | |
| Term Loan, 5.25%, Maturing February 19, 2019 | 1,436 | 1,447,933 |
| SeaWorld Parks & Entertainment, Inc. | | |
| Term Loan, 3.00%, Maturing May 14, 2020 | 2,391 | 2,369,210 |
| Six Flags Theme Parks, Inc. | | |
| Term Loan, 3.50%, Maturing December 20, 2018 | 3,150 | 3,166,310 |
| SRAM, LLC | | |
| Term Loan, 4.03%, Maturing April 10, 2020 | 2,360 | 2,359,667 |
| Town Sports International Inc. | | |
| Term Loan, 4.50%, Maturing November 16, 2020 | 1,625 | 1,638,712 |
| US Finco LLC | | |
| Term Loan, 4.00%, Maturing May 29, 2020 | 1,667 | 1,672,355 |
| Term Loan - Second Lien, 8.25%, Maturing November 30, 2020 | 2,000 | 2,032,500 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--------------------------------------|----------------------|
| WGM Acquisition Corp. | | |
| Term Loan, 3.75%, Maturing July 1, 2020 | 1,172 | \$ 1,175,359 |
| Zuffa LLC | | |
| Term Loan, 4.50%, Maturing February 25, 2020 | 3,490 | 3,523,534 |
| | | \$ 57,815,714 |
| Lodging and Casinos 2.2% | | |
| Affinity Gaming, LLC | | |
| Term Loan, 4.25%, Maturing November 9, 2017 | 1,626 | \$ 1,635,748 |
| Boyd Gaming Corporation | | |
| Term Loan, 4.00%, Maturing August 14, 2020 | 599 | 602,490 |
| Caesars Entertainment Operating Company | | |
| Term Loan, 5.49%, Maturing January 26, 2018 | 5,336 | 5,105,429 |
| CityCenter Holdings, LLC | | |
| Term Loan, 5.00%, Maturing October 16, 2020 | 1,125 | 1,143,578 |
| Four Seasons Holdings Inc. | | |
| Term Loan - Second Lien, 6.25%, Maturing December 28, 2020 | 3,100 | 3,185,250 |
| Gala Group Ltd. | | |
| Term Loan, 5.49%, Maturing May 25, 2018 | GBP 2,775 | 4,648,506 |
| Golden Nugget, Inc. | | |
| Term Loan, 0.50%, Maturing November 21, 2019 ⁽⁶⁾ | 180 | 181,854 |
| Term Loan, 5.50%, Maturing November 21, 2019 | 420 | 427,088 |
| Hilton Worldwide Finance, LLC | | |
| Term Loan, 3.75%, Maturing October 26, 2020 | 9,414 | 9,500,776 |
| Las Vegas Sands LLC | | |
| Term Loan, 3.25%, Maturing December 20, 2020 | 2,575 | 2,575,402 |
| MGM Resorts International | | |
| Term Loan, 2.92%, Maturing December 20, 2017 | 1,980 | 1,983,712 |
| Term Loan, 3.50%, Maturing December 20, 2019 | 4,455 | 4,458,248 |
| Pinnacle Entertainment, Inc. | | |
| Term Loan, 3.75%, Maturing August 13, 2020 | 1,194 | 1,201,463 |
| Playa Resorts Holding B.V. | | |
| Term Loan, 4.75%, Maturing August 6, 2019 | 599 | 607,478 |
| Scientific Games International, Inc. | | |
| Term Loan, 4.25%, Maturing October 18, 2020 | 4,200 | 4,212,688 |
| Tropicana Entertainment Inc. | | |
| Term Loan, 4.00%, Maturing November 27, 2020 | 499 | 499,124 |
| | | \$ 41,968,834 |
| Nonferrous Metals/Minerals 1.0% | | |
| Alpha Natural Resources, LLC | | |
| Term Loan, 3.50%, Maturing May 22, 2020 | 918 | \$ 904,177 |
| Arch Coal Inc. | | |
| Term Loan, 6.25%, Maturing May 16, 2018 | 3,055 | 3,019,053 |
| Constellium Holdco B.V. | | |
| Term Loan, 6.00%, Maturing March 25, 2020 | 645 | 664,479 |
| Fairmount Minerals Ltd. | | |
| Term Loan, 4.25%, Maturing March 15, 2017 | 499 | 503,550 |
| Term Loan, 5.00%, Maturing September 5, 2019 | 2,519 | 2,559,092 |
| Murray Energy Corporation | | |
| Term Loan, 5.25%, Maturing November 21, 2019 | 1,825 | 1,844,770 |
| Noranda Aluminum Acquisition Corporation | | |
| Term Loan, 5.75%, Maturing February 28, 2019 | 1,032 | 970,587 |
| Novelis, Inc. | | |

| | | |
|---|-------|-----------|
| Term Loan, 3.75%, Maturing March 10, 2017 | 3,266 | 3,284,001 |
|---|-------|-----------|

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Oxbow Carbon LLC | | |
| Term Loan, 4.25%, Maturing July 19, 2019 | 536 | \$ 540,607 |
| Term Loan - Second Lien, 8.00%, Maturing January 17, 2020 | 925 | 944,078 |
| United Central Industrial Supply Company, L.L.C. | | |
| Term Loan, 7.50%, Maturing October 9, 2018 | 1,238 | 1,181,813 |
| Term Loan - Second Lien, 12.50%, Maturing April 9, 2019 | 500 | 455,000 |
| Walter Energy, Inc. | | |
| Term Loan, 6.75%, Maturing April 2, 2018 | 3,138 | 3,084,611 |
| | | \$ 19,955,818 |
| Oil and Gas 1.9% | | |
| Ameriforge Group, Inc. | | |
| Term Loan, 5.00%, Maturing December 19, 2019 | 2,089 | \$ 2,105,292 |
| Term Loan - Second Lien, 8.75%, Maturing December 18, 2020 | 2,675 | 2,735,187 |
| Bronco Midstream Funding LLC | | |
| Term Loan, 5.00%, Maturing August 17, 2020 | 2,175 | 2,213,063 |
| Citgo Petroleum Corporation | | |
| Term Loan, 8.00%, Maturing June 24, 2015 | 380 | 383,685 |
| Term Loan, 9.00%, Maturing June 23, 2017 | 422 | 427,058 |
| Crestwood Holdings LLC | | |
| Term Loan, 7.00%, Maturing June 19, 2019 | 1,063 | 1,094,653 |
| Energy Transfer Equity, L.P. | | |
| Term Loan, 3.25%, Maturing December 2, 2019 | 1,550 | 1,547,336 |
| Fieldwood Energy LLC | | |
| Term Loan, 3.88%, Maturing September 28, 2018 | 1,022 | 1,031,597 |
| Term Loan - Second Lien, 8.38%, Maturing September 30, 2020 | 700 | 716,250 |
| MEG Energy Corp. | | |
| Term Loan, 3.75%, Maturing March 31, 2020 | 8,746 | 8,819,662 |
| Obsidian Holdings LLC | | |
| Term Loan, 6.75%, Maturing November 2, 2015 | 1,092 | 1,103,962 |
| Obsidian Natural Gas Trust | | |
| Term Loan, 7.00%, Maturing November 2, 2015 | 1,447 | 1,462,886 |
| Ruby Western Pipeline Holdings, LLC | | |
| Term Loan, 3.50%, Maturing March 27, 2020 | 544 | 545,084 |
| Samson Investment Company | | |
| Term Loan - Second Lien, 5.00%, Maturing September 25, 2018 | 1,900 | 1,909,500 |
| Sheridan Investment Partners II, L.P. | | |
| Term Loan, 4.25%, Maturing December 11, 2020 | 128 | 129,484 |
| Term Loan, 4.25%, Maturing December 16, 2020 | 48 | 48,290 |
| Term Loan, 4.25%, Maturing December 16, 2020 | 924 | 930,820 |
| Sheridan Production Partners I, LLC | | |
| Term Loan, 5.00%, Maturing September 14, 2019 | 3,269 | 3,288,854 |
| Term Loan, 5.00%, Maturing September 25, 2019 | 265 | 266,189 |
| Term Loan, 5.00%, Maturing September 25, 2019 | 433 | 435,800 |
| Tallgrass Operations, LLC | | |
| Term Loan, 4.25%, Maturing November 13, 2018 | 1,771 | 1,783,284 |
| Tervita Corporation | | |
| Term Loan, 6.25%, Maturing May 15, 2018 | 2,982 | 2,998,333 |
| | | \$ 35,976,269 |
| Publishing 2.1% | | |
| Advanstar Communications Inc. | | |
| Term Loan, 5.50%, Maturing April 29, 2019 | 893 | \$ 889,900 |
| American Greetings Corporation | | |

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| | | |
|---|-------|-----------|
| Term Loan, 4.00%, Maturing August 9, 2019 | 1,300 | 1,303,250 |
|---|-------|-----------|

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Ascend Learning, Inc. | | |
| Term Loan, 7.00%, Maturing May 23, 2017 | 2,506 | \$ 2,515,755 |
| Flint Group SA | | |
| Term Loan, 6.65%, Maturing December 30, 2016 | 30 | 30,411 |
| Term Loan, 6.59%, Maturing December 31, 2016 | EUR 104 | 142,917 |
| Term Loan, 6.59%, Maturing December 31, 2016 | EUR 479 | 660,359 |
| Term Loan - Second Lien, 7.84%, (7.34 Cash, 0.50% PIK), Maturing June 30, 2018 | EUR 1,510 | 2,006,345 |
| Getty Images, Inc. | | |
| Term Loan, 4.75%, Maturing October 18, 2019 | 9,133 | 8,542,930 |
| Interactive Data Corporation | | |
| Term Loan, 3.75%, Maturing February 11, 2018 | 4,625 | 4,638,056 |
| Laureate Education, Inc. | | |
| Term Loan, 5.00%, Maturing June 15, 2018 | 8,700 | 8,763,046 |
| McGraw-Hill Global Education Holdings, LLC | | |
| Term Loan, 9.00%, Maturing March 22, 2019 | 893 | 911,243 |
| Media General Inc. | | |
| Term Loan, 4.25%, Maturing July 31, 2020 | 1,325 | 1,339,898 |
| Merrill Communications, LLC | | |
| Term Loan, 7.25%, Maturing March 8, 2018 | 826 | 839,753 |
| Multi Packaging Solutions, Inc. | | |
| Term Loan, 4.25%, Maturing August 21, 2020 | 425 | 426,594 |
| Nelson Education Ltd. | | |
| Term Loan, 2.75%, Maturing July 3, 2014 | 595 | 456,544 |
| Nielsen Finance LLC | | |
| Term Loan, 2.92%, Maturing May 2, 2016 | 1,945 | 1,952,653 |
| Penton Media, Inc. | | |
| Term Loan, 5.50%, Maturing October 1, 2019 | 773 | 770,164 |
| Rentpath, Inc. | | |
| Term Loan, 6.25%, Maturing May 29, 2020 | 1,194 | 1,158,896 |
| Springer Science+Business Media Deutschland GmbH | | |
| Term Loan, 5.00%, Maturing August 10, 2020 | 2,322 | 2,337,649 |
| Star Tribune Company (The) | | |
| Term Loan, 8.00%, Maturing September 28, 2014 | 2 | 2,434 |
| Term Loan, 8.00%, Maturing September 29, 2014 | 25 | 24,968 |
| | | \$ 39,713,765 |
| Radio and Television 1.2% | | |
| Clear Channel Communications, Inc. | | |
| Term Loan, 3.82%, Maturing January 29, 2016 | 10 | \$ 9,584 |
| Term Loan, 6.92%, Maturing January 30, 2019 | 566 | 542,208 |
| Term Loan, 7.67%, Maturing July 30, 2019 | 182 | 179,848 |
| Cumulus Media Holdings Inc. | | |
| Term Loan, 4.25%, Maturing December 12, 2020 | 5,825 | 5,875,969 |
| Entercom Radio, LLC | | |
| Term Loan, 4.02%, Maturing November 23, 2018 | 474 | 478,551 |
| Entravision Communications Corporation | | |
| Term Loan, 3.50%, Maturing May 29, 2020 | 1,942 | 1,921,644 |
| Gray Television, Inc. | | |
| Term Loan, 4.75%, Maturing October 15, 2019 | 158 | 158,552 |
| LIN Television Corp. | | |
| Term Loan, 4.00%, Maturing December 21, 2018 | 588 | 592,054 |
| Mission Broadcasting, Inc. | | |
| Term Loan, 3.75%, Maturing October 1, 2020 | 1,116 | 1,121,779 |
| Nexstar Broadcasting, Inc. | | |
| Term Loan, 3.75%, Maturing October 1, 2020 | 896 | 901,328 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|----------------------|
| Raycom TV Broadcasting, Inc. | | |
| Term Loan, 4.25%, Maturing May 31, 2017 | 897 | \$ 900,615 |
| Sinclair Television Group Inc. | | |
| Term Loan, 3.00%, Maturing April 9, 2020 | 521 | 520,739 |
| TWCC Holding Corp. | | |
| Term Loan, 3.50%, Maturing February 13, 2017 | 1,248 | 1,255,378 |
| Term Loan - Second Lien, 7.00%, Maturing June 26, 2020 | 825 | 849,750 |
| Tyrol Acquisitions 2 SAS | | |
| Term Loan, 4.23%, (3.23% Cash, 1.00% PIK), Maturing January 29, 2016 | EUR 709 | 951,033 |
| Term Loan, 4.23%, (3.23% Cash, 1.00% PIK), Maturing January 29, 2016 | EUR 709 | 951,033 |
| Univision Communications Inc. | | |
| Term Loan, 4.50%, Maturing March 2, 2020 | 6,675 | 6,721,296 |
| | | \$ 23,931,361 |
| Retailers (Except Food and Drug) 2.9% | | |
| 99 Cents Only Stores | | |
| Term Loan, 4.50%, Maturing January 11, 2019 | 2,916 | \$ 2,945,440 |
| B&M Retail Limited | | |
| Term Loan, 6.02%, Maturing February 18, 2020 | GBP 1,800 | 3,006,046 |
| Bass Pro Group, LLC | | |
| Term Loan, 3.75%, Maturing November 20, 2019 | 3,192 | 3,214,353 |
| CDW LLC | | |
| Term Loan, 3.25%, Maturing April 29, 2020 | 4,670 | 4,661,891 |
| David s Bridal, Inc. | | |
| Term Loan, 5.00%, Maturing October 11, 2019 | 691 | 694,706 |
| Evergreen Acqco 1 LP | | |
| Term Loan, 5.00%, Maturing July 9, 2019 | 714 | 718,272 |
| Harbor Freight Tools USA, Inc. | | |
| Term Loan, 4.75%, Maturing July 26, 2019 | 1,322 | 1,339,689 |
| Hudson s Bay Company | | |
| Term Loan, 4.75%, Maturing November 4, 2020 | 5,025 | 5,111,194 |
| J Crew Group, Inc. | | |
| Term Loan, 4.00%, Maturing March 7, 2018 | 3,622 | 3,648,360 |
| Jo-Ann Stores, Inc. | | |
| Term Loan, 4.00%, Maturing March 16, 2018 | 4,065 | 4,083,943 |
| Michaels Stores, Inc. | | |
| Term Loan, 3.75%, Maturing January 28, 2020 | 4,005 | 4,026,453 |
| National Vision, Inc. | | |
| Term Loan, 7.00%, Maturing August 2, 2018 | 827 | 829,898 |
| Neiman Marcus Group, Inc. (The) | | |
| Term Loan, 5.00%, Maturing October 26, 2020 | 5,475 | 5,551,749 |
| Ollie s Bargain Outlet, Inc. | | |
| Term Loan, 5.26%, Maturing September 27, 2019 | 520 | 521,051 |
| Party City Holdings Inc. | | |
| Term Loan, 4.25%, Maturing July 29, 2019 | 2,648 | 2,662,484 |
| Pep Boys-Manny, Moe & Jack (The) | | |
| Term Loan, 4.25%, Maturing October 11, 2018 | 495 | 497,475 |
| Petco Animal Supplies, Inc. | | |
| Term Loan, 4.00%, Maturing November 24, 2017 | 2,415 | 2,431,204 |
| Pilot Travel Centers LLC | | |
| Term Loan, 3.75%, Maturing March 30, 2018 | 1,655 | 1,658,534 |
| Term Loan, 4.25%, Maturing August 7, 2019 | 568 | 571,125 |
| Spin Holdco Inc. | | |
| Term Loan, 4.25%, Maturing November 14, 2019 | 1,247 | 1,254,980 |
| Term Loan, Maturing November 14, 2019 ⁽³⁾ | 750 | 754,219 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Toys R Us Property Company I, LLC | | |
| Term Loan, 6.00%, Maturing August 21, 2019 | 2,475 | \$ 2,376,000 |
| Visant Corporation | | |
| Term Loan, 5.25%, Maturing December 22, 2016 | 1,258 | 1,243,837 |
| Vivarte SA | | |
| Term Loan, 2.34%, Maturing March 9, 2015 | EUR 31 | 37,166 |
| Term Loan, 2.34%, Maturing March 9, 2015 | EUR 122 | 144,536 |
| Term Loan, 2.34%, Maturing March 9, 2015 | EUR 781 | 928,330 |
| Term Loan, 2.84%, Maturing March 8, 2016 | EUR 31 | 37,166 |
| Term Loan, 2.84%, Maturing March 8, 2016 | EUR 122 | 144,535 |
| Term Loan, 2.84%, Maturing March 8, 2016 | EUR 781 | 928,330 |
| Wilton Brands LLC | | |
| Term Loan, 7.50%, Maturing August 30, 2018 | 633 | 604,863 |
| | | \$ 56,627,829 |
| Steel 0.9% | | |
| Essar Steel Algoma, Inc. | | |
| Term Loan, 9.25%, Maturing September 19, 2014 | 2,321 | \$ 2,343,831 |
| FMG Resources (August 2006) Pty Ltd. | | |
| Term Loan, 4.25%, Maturing June 28, 2019 | 8,626 | 8,757,026 |
| JFB Firth Rixson Inc. | | |
| Term Loan, 4.25%, Maturing June 30, 2017 | 371 | 372,874 |
| JMC Steel Group, Inc. | | |
| Term Loan, 4.75%, Maturing April 3, 2017 | 1,357 | 1,362,706 |
| Neenah Foundry Company | | |
| Term Loan, 6.75%, Maturing April 26, 2017 | 2,346 | 2,343,402 |
| Patriot Coal Corporation | | |
| Term Loan, 9.00%, Maturing December 15, 2018 | 650 | 654,875 |
| SunCoke Energy, Inc. | | |
| Term Loan, 4.00%, Maturing July 26, 2018 | 167 | 166,520 |
| Waupaca Foundry, Inc. | | |
| Term Loan, 4.50%, Maturing June 29, 2017 | 2,089 | 2,093,776 |
| | | \$ 18,095,010 |
| Surface Transport 0.5% | | |
| Hertz Corporation (The) | | |
| Term Loan, 3.75%, Maturing March 9, 2018 | 997 | \$ 992,402 |
| Term Loan, 3.00%, Maturing March 11, 2018 | 3,258 | 3,261,867 |
| Term Loan, 3.75%, Maturing March 12, 2018 | 2,945 | 2,959,976 |
| Swift Transportation Co. | | |
| Term Loan, 2.92%, Maturing December 21, 2016 | 995 | 1,001,973 |
| Term Loan, 4.00%, Maturing December 21, 2017 | 1,232 | 1,241,988 |
| | | \$ 9,458,206 |
| Telecommunications 1.8% | | |
| Arris Group, Inc. | | |
| Term Loan, 3.50%, Maturing April 17, 2020 | 1,325 | \$ 1,322,699 |
| Cellular South, Inc. | | |
| Term Loan, 3.25%, Maturing May 22, 2020 | 447 | 446,067 |
| Cricket Communications, Inc. | | |
| Term Loan, 4.75%, Maturing October 10, 2019 | 520 | 522,132 |
| Term Loan, 4.75%, Maturing March 9, 2020 | 2,549 | 2,558,353 |

Crown Castle Operating Company

Term Loan, 3.25%, Maturing January 31, 2019

3,280

3,287,131

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|-------------------------|
| Intelsat Jackson Holdings S.A. | | |
| Term Loan, 3.75%, Maturing June 30, 2019 | 10,100 | \$ 10,201,000 |
| Mitel US Holdings, Inc. | | |
| Term Loan, 7.00%, Maturing February 27, 2019 | 803 | 807,266 |
| SBA Finance | | |
| Term Loan, 3.75%, Maturing June 29, 2018 | 370 | 371,935 |
| Term Loan, 3.75%, Maturing September 27, 2019 | 174 | 175,209 |
| Syniverse Holdings, Inc. | | |
| Term Loan, 4.00%, Maturing April 23, 2019 | 2,400 | 2,411,563 |
| Term Loan, 4.00%, Maturing April 23, 2019 | 2,841 | 2,847,101 |
| Telesat LLC | | |
| Term Loan, 3.50%, Maturing March 28, 2019 | 5,871 | 5,902,788 |
| Windstream Corporation | | |
| Term Loan, 3.50%, Maturing August 8, 2019 | 988 | 990,432 |
| Term Loan, 3.50%, Maturing January 23, 2020 | 3,564 | 3,575,120 |
| | | \$ 35,418,796 |
| Utilities 1.2% | | |
| AES Corporation | | |
| Term Loan, 3.75%, Maturing June 1, 2018 | 2,952 | \$ 2,976,753 |
| Calpine Construction Finance Company, L.P. | | |
| Term Loan, 3.00%, Maturing May 3, 2020 | 1,244 | 1,236,598 |
| Term Loan, 3.25%, Maturing January 31, 2022 | 473 | 468,637 |
| Calpine Corporation | | |
| Term Loan, 4.00%, Maturing April 2, 2018 | 999 | 1,007,573 |
| Term Loan, 4.00%, Maturing April 2, 2018 | 2,577 | 2,598,871 |
| Term Loan, 4.00%, Maturing October 9, 2019 | 4,839 | 4,879,410 |
| Term Loan, 4.00%, Maturing October 30, 2020 | 475 | 478,741 |
| Dynegy Holdings Inc. | | |
| Term Loan, 4.00%, Maturing April 23, 2020 | 2,176 | 2,192,055 |
| EFS Cogen Holdings I Inc. | | |
| Term Loan, 3.75%, Maturing December 1, 2020 | 800 | 806,000 |
| Equipower Resources Holdings LLC | | |
| Term Loan, 4.25%, Maturing December 31, 2019 | 672 | 675,264 |
| La Frontera Generation, LLC | | |
| Term Loan, 4.50%, Maturing September 30, 2020 | 747 | 756,412 |
| LSP Madison Funding, LLC | | |
| Term Loan, 5.50%, Maturing June 28, 2019 | 577 | 583,398 |
| PowerTeam Services, LLC | | |
| Term Loan, 3.69%, Maturing May 6, 2020 ⁽⁶⁾ | 97 | 96,372 |
| Term Loan, 4.25%, Maturing May 6, 2020 | 774 | 767,504 |
| Raven Power Finance, LLC | | |
| Term Loan, 5.25%, Maturing December 19, 2020 | 2,050 | 2,055,125 |
| Texas Competitive Electric Holdings Company, LLC | | |
| Term Loan, 4.73%, Maturing October 10, 2017 | 1,575 | 1,087,667 |
| | | \$ 22,666,380 |
| Total Senior Floating-Rate Interests (identified cost \$1,179,869,828) | | \$ 1,184,408,931 |

Corporate Bonds & Notes 55.8%

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Aerospace and Defense 0.7% | | |
| Alliant Techsystems, Inc. | | |
| 5.25%, 10/1/21 ⁽⁷⁾ | 1,515 | \$ 1,526,363 |
| CBC Ammo, LLC/CBC FinCo, Inc. | | |
| 7.25%, 11/15/21 ⁽⁷⁾ | 2,415 | 2,390,850 |
| GenCorp, Inc. | | |
| 7.125%, 3/15/21 | 1,395 | 1,499,625 |
| Huntington Ingalls Industries, Inc. | | |
| 7.125%, 3/15/21 | 2,025 | 2,232,562 |
| TransDigm, Inc. | | |
| 7.75%, 12/15/18 | 5,030 | 5,419,825 |
| | | \$ 13,069,225 |
| Agriculture 0.0% | | |
| Lorillard Tobacco Co. | | |
| 7.00%, 8/4/41 | 750 | \$ 815,792 |
| | | \$ 815,792 |
| Automotive 1.4% | | |
| American Axle & Manufacturing, Inc. | | |
| 5.125%, 2/15/19 | 660 | \$ 681,450 |
| Chrysler Group, LLC | | |
| 8.25%, 6/15/21 | 6,640 | 7,586,200 |
| Continental Rubber of America Corp. | | |
| 4.50%, 9/15/19 ⁽⁷⁾ | 1,130 | 1,203,224 |
| Ford Motor Co. | | |
| 6.625%, 10/1/28 | 1,000 | 1,123,196 |
| General Motors Financial Co., Inc. | | |
| 2.75%, 5/15/16 ⁽⁷⁾ | 3,070 | 3,116,050 |
| 4.75%, 8/15/17 ⁽⁷⁾ | 1,615 | 1,721,994 |
| 3.50%, 10/2/18 ⁽⁷⁾ | 405 | 416,138 |
| 4.25%, 5/15/23 ⁽⁷⁾ | 960 | 915,600 |
| Kia Motors Corp. | | |
| 3.625%, 6/14/16 ⁽⁷⁾ | 1,600 | 1,671,856 |
| Navistar International Corp. | | |
| 8.25%, 11/1/21 | 3,190 | 3,317,600 |
| Schaeffler Finance BV | | |
| 6.875%, 8/15/18 ⁽⁷⁾⁽⁸⁾ | 2,785 | 2,966,025 |
| 4.75%, 5/15/21 ⁽⁷⁾ | 1,245 | 1,248,112 |
| Tomkins, LLC/Tomkins, Inc. | | |
| 9.00%, 10/1/18 | 595 | 654,500 |
| | | \$ 26,621,945 |
| Banks and Thrifts 1.0% | | |
| Banco do Brasil SA | | |
| 6.25% to 4/15/24, 12/31/49 ⁽⁷⁾⁽⁹⁾ | 750 | \$ 581,250 |
| Bank One Michigan | | |
| 8.25%, 11/1/24 | 275 | 352,976 |
| Barclays Bank PLC | | |
| 10.179%, 6/12/21 ⁽⁷⁾ | 1,000 | 1,327,255 |

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Citigroup, Inc.

| | | |
|-----------------|-------|-----------|
| 5.50%, 9/13/25 | 1,000 | 1,053,647 |
| 6.625%, 6/15/32 | 1,000 | 1,112,834 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| CNH Capital, LLC | | |
| 3.875%, 11/1/15 | 1,070 | \$ 1,110,125 |
| 6.25%, 11/1/16 | 2,055 | 2,278,481 |
| 3.625%, 4/15/18 | 2,500 | 2,546,875 |
| Countrywide Financial Corp. | | |
| 6.25%, 5/15/16 | 1,800 | 1,987,283 |
| First Niagara Financial Group, Inc. | | |
| 7.25%, 12/15/21 | 945 | 1,093,023 |
| HBOS PLC | | |
| 6.75%, 5/21/18 ⁽⁷⁾ | 1,700 | 1,930,562 |
| Rabobank Nederland | | |
| 4.625%, 12/1/23 | 1,000 | 1,007,373 |
| Regions Financial Corp. | | |
| 5.75%, 6/15/15 | 200 | 213,180 |
| 2.00%, 5/15/18 | 625 | 605,532 |
| 7.375%, 12/10/37 | 730 | 788,004 |
| Standard Chartered Bank | | |
| 6.40%, 9/26/17 ⁽⁷⁾ | 1,075 | 1,220,190 |
| Zions Bancorporation | | |
| 6.00%, 9/15/15 | 67 | 70,609 |
| | | \$ 19,279,199 |
| Beverage and Tobacco 0.3% | | |
| Beverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holdings II Issuer, Inc. | | |
| 5.625%, 12/15/16 ⁽⁷⁾ | 775 | \$ 792,438 |
| 6.00%, 6/15/17 ⁽⁷⁾ | 1,065 | 1,080,975 |
| Constellation Brands, Inc. | | |
| 6.00%, 5/1/22 | 1,530 | 1,640,925 |
| 4.25%, 5/1/23 | 2,815 | 2,632,025 |
| | | \$ 6,146,363 |
| Brokers, Dealers and Investment Houses 0.5% | | |
| Alliance Data Systems Corp. | | |
| 6.375%, 4/1/20 ⁽⁷⁾ | 1,210 | \$ 1,273,525 |
| BP Capital Markets PLC | | |
| 3.561%, 11/1/21 | 800 | 806,495 |
| E*TRADE Financial Corp. | | |
| 6.00%, 11/15/17 | 295 | 314,913 |
| 6.375%, 11/15/19 | 1,015 | 1,094,931 |
| Macquarie Bank, Ltd. | | |
| 6.625%, 4/7/21 ⁽⁷⁾ | 550 | 608,425 |
| Neuberger Berman Group, LLC/Neuberger Berman Finance Corp. | | |
| 5.625%, 3/15/20 ⁽⁷⁾ | 4,335 | 4,573,425 |
| Nielsen Co. Luxembourg S.a.r.l. (The) | | |
| 5.50%, 10/1/21 ⁽⁷⁾ | 1,250 | 1,271,875 |
| | | \$ 9,943,589 |
| Building and Development 1.5% | | |
| Brookfield Residential Properties, Inc. | | |
| 6.50%, 12/15/20 ⁽⁷⁾ | 1,555 | \$ 1,621,087 |

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Builders FirstSource, Inc.

7.625%, 6/1/21⁽⁷⁾

2,175

2,278,312

CB Richard Ellis Service, Inc.

6.625%, 10/15/20

3,270

3,515,250

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| HD Supply, Inc. | | |
| 8.125%, 4/15/19 | 825 | \$ 922,969 |
| 7.50%, 7/15/20 ⁽⁷⁾ | 1,175 | 1,271,937 |
| 11.50%, 7/15/20 | 1,005 | 1,202,231 |
| Interface, Inc. | | |
| 7.625%, 12/1/18 | 774 | 835,920 |
| Interline Brands, Inc. | | |
| 10.00%, 11/15/18 ⁽⁸⁾ | 5,775 | 6,338,062 |
| MDC Holdings, Inc. | | |
| 5.625%, 2/1/20 | 555 | 584,138 |
| 6.00%, 1/15/43 | 230 | 198,476 |
| Nortek, Inc. | | |
| 10.00%, 12/1/18 | 1,905 | 2,112,169 |
| 8.50%, 4/15/21 | 2,225 | 2,475,312 |
| Rexel SA | | |
| 6.125%, 12/15/19 ⁽⁷⁾ | 500 | 525,000 |
| 5.25%, 6/15/20 ⁽⁷⁾ | 2,710 | 2,737,100 |
| Toll Brothers Finance Corp. | | |
| 4.375%, 4/15/23 | 915 | 853,238 |
| USG Corp. | | |
| 5.875%, 11/1/21 ⁽⁷⁾ | 870 | 905,888 |
| | | \$ 28,377,089 |
| Business Equipment and Services 2.8% | | |
| ADT Corp. (The) | | |
| 6.25%, 10/15/21 ⁽⁷⁾ | 3,270 | \$ 3,437,588 |
| 3.50%, 7/15/22 | 1,135 | 988,279 |
| Avis Budget Car Rental, LLC/Avis Budget Finance, Inc. | | |
| 8.25%, 1/15/19 | 550 | 602,250 |
| 9.75%, 3/15/20 | 4,410 | 5,192,775 |
| Carlson Wagonlit BV | | |
| 6.875%, 6/15/19 ⁽⁷⁾ | 3,970 | 4,138,725 |
| CTP Transportation Products, LLC/CTP Finance, Inc. | | |
| 8.25%, 12/15/19 ⁽⁷⁾ | 1,045 | 1,094,638 |
| FTI Consulting, Inc. | | |
| 6.00%, 11/15/22 | 3,974 | 4,043,545 |
| Iron Mountain, Inc. | | |
| 6.00%, 8/15/23 | 2,800 | 2,884,000 |
| National CineMedia, LLC | | |
| 7.875%, 7/15/21 | 3,090 | 3,414,450 |
| 6.00%, 4/15/22 | 3,625 | 3,760,937 |
| RSC Equipment Rental, Inc./RSC Holdings III, LLC | | |
| 10.25%, 11/15/19 | 1,525 | 1,728,778 |
| 8.25%, 2/1/21 | 440 | 498,300 |
| ServiceMaster Co. | | |
| 8.00%, 2/15/20 | 535 | 548,375 |
| SSI Investments II, Ltd./SSI Co-Issuer, LLC | | |
| 11.125%, 6/1/18 | 4,605 | 5,019,450 |
| TransUnion Holding Co., Inc. | | |
| 9.625%, 6/15/18 | 3,925 | 4,239,000 |
| TransUnion LLC/TransUnion Financing Corp. | | |
| 11.375%, 6/15/18 | 3,880 | 4,248,600 |
| United Rentals North America, Inc. | | |
| 7.375%, 5/15/20 | 4,375 | 4,872,656 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| 8.375%, 9/15/20 | 525 | \$ 588,000 |
| 7.625%, 4/15/22 | 3,065 | 3,421,306 |
| | | \$ 54,721,652 |
| Cable and Satellite Television 2.4% | | |
| AMC Networks, Inc. | | |
| 7.75%, 7/15/21 | 1,100 | \$ 1,243,000 |
| 4.75%, 12/15/22 | 915 | 876,113 |
| Cablevision Systems Corp. | | |
| 7.75%, 4/15/18 | 1,055 | 1,181,600 |
| CCO Holdings, LLC | | |
| 6.75%, 11/15/21 | 2,780 | 3,009,350 |
| CCO Holdings, LLC/CCO Capital Corp. | | |
| 7.25%, 10/30/17 | 2,105 | 2,233,931 |
| 8.125%, 4/30/20 | 365 | 397,850 |
| 5.25%, 9/30/22 | 4,295 | 4,031,931 |
| 5.75%, 1/15/24 | 1,980 | 1,876,050 |
| DISH DBS Corp. | | |
| 6.75%, 6/1/21 | 6,195 | 6,597,675 |
| 5.875%, 7/15/22 | 3,495 | 3,512,475 |
| Lynx II Corp. | | |
| 6.375%, 4/15/23 ⁽⁷⁾ | 10,705 | 10,945,862 |
| Mediacom, LLC/Mediacom Capital Corp. | | |
| 9.125%, 8/15/19 | 785 | 852,706 |
| Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH | | |
| 5.50%, 1/15/23 ⁽⁷⁾ | 4,295 | 4,187,625 |
| UPCB Finance V, Ltd. | | |
| 7.25%, 11/15/21 ⁽⁷⁾ | 3,055 | 3,329,950 |
| UPCB Finance VI, Ltd. | | |
| 6.875%, 1/15/22 ⁽⁷⁾ | 2,025 | 2,161,688 |
| | | \$ 46,437,806 |
| Chemicals and Plastics 1.0% | | |
| Celanese US Holdings, LLC | | |
| 6.625%, 10/15/18 | 880 | \$ 943,800 |
| 5.875%, 6/15/21 | 940 | 1,005,800 |
| Chemtura Corp. | | |
| 5.75%, 7/15/21 | 755 | 769,156 |
| Ineos Finance PLC | | |
| 7.25%, 2/15/19 ⁽⁷⁾⁽¹⁰⁾ | EUR 1,000 | 1,468,559 |
| 8.375%, 2/15/19 ⁽⁷⁾ | 3,700 | 4,130,125 |
| 7.50%, 5/1/20 ⁽⁷⁾ | 850 | 936,063 |
| Kraton Polymers, LLC | | |
| 6.75%, 3/1/19 | 940 | 994,050 |
| Milacron, LLC/Mcron Finance Corp. | | |
| 7.75%, 2/15/21 ⁽⁷⁾ | 525 | 553,875 |
| Polymer Group, Inc. | | |
| 7.75%, 2/1/19 | 320 | 342,800 |
| Tronox Finance, LLC | | |
| 6.375%, 8/15/20 | 4,170 | 4,274,250 |
| Tyco Electronics Group SA | | |
| 4.875%, 1/15/21 | 750 | 786,767 |
| US Coatings Acquisition, Inc./Flash Dutch 2 BV | | |

7.375%, 5/1/21⁽⁷⁾

2,810

3,010,212

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Westlake Chemical Corp. | | |
| 3.60%, 7/15/22 | 955 | \$ 904,952 |
| | | \$ 20,120,409 |
| Clothing/Textiles 0.3% | | |
| Levi Strauss & Co. | | |
| 6.875%, 5/1/22 | 1,190 | \$ 1,314,950 |
| Phillips-Van Heusen Corp. | | |
| 7.75%, 11/15/23 ⁽²⁾ | 3,740 | 4,475,684 |
| Quiksilver, Inc./QS Wholesale, Inc. | | |
| 7.875%, 8/1/18 ⁽⁷⁾ | 320 | 348,800 |
| 10.00%, 8/1/20 | 280 | 317,800 |
| | | \$ 6,457,234 |
| Commercial Services 0.2% | | |
| Cielo SA/Cielo USA, Inc. | | |
| 3.75%, 11/16/22 ⁽⁷⁾ | 960 | \$ 856,800 |
| TMS International Corp. | | |
| 7.625%, 10/15/21 ⁽⁷⁾ | 1,710 | 1,829,700 |
| Verisk Analytics, Inc. | | |
| 4.125%, 9/12/22 | 960 | 929,499 |
| | | \$ 3,615,999 |
| Conglomerates 0.5% | | |
| Amsted Industries, Inc. | | |
| 8.125%, 3/15/18 ⁽⁷⁾ | 3,220 | \$ 3,401,125 |
| Harbinger Group, Inc. | | |
| 7.875%, 7/15/19 ⁽⁷⁾ | 915 | 987,056 |
| Spectrum Brands Escrow Corp. | | |
| 6.375%, 11/15/20 ⁽⁷⁾ | 1,100 | 1,177,000 |
| 6.625%, 11/15/22 ⁽⁷⁾ | 1,600 | 1,706,000 |
| Spectrum Brands, Inc. | | |
| 6.75%, 3/15/20 | 1,645 | 1,778,657 |
| | | \$ 9,049,838 |
| Containers and Glass Products 1.2% | | |
| Ardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. | | |
| 7.00%, 11/15/20 ⁽⁷⁾ | 4,445 | \$ 4,511,675 |
| BOE Merger Corp. | | |
| 9.50%, 11/1/17 ⁽⁷⁾⁽⁸⁾ | 545 | 581,787 |
| BWAY Holding Co. | | |
| 10.00%, 6/15/18 | 620 | 674,250 |
| Crown Americas, LLC/Crown Americas Capital Corp. IV | | |
| 4.50%, 1/15/23 | 1,755 | 1,649,700 |
| Reynolds Group Holdings, Inc. | | |
| 7.125%, 4/15/19 | 2,665 | 2,851,550 |
| 7.875%, 8/15/19 | 1,225 | 1,359,750 |
| 9.875%, 8/15/19 | 4,370 | 4,883,475 |
| Sealed Air Corp. | | |
| 8.375%, 9/15/21 ⁽⁷⁾ | 5,630 | 6,418,200 |

\$ 22,930,387

Cosmetics/Toiletries 0.3%

Alphabet Holding Co., Inc.

7.75%, 11/1/17⁽⁷⁾⁽⁸⁾

2,810

\$ 2,903,081

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Party City Holdings, Inc. | | |
| 8.875%, 8/1/20 ⁽⁷⁾ | 2,735 | \$ 3,076,875 |
| Sun Products Corp. (The) | | |
| 7.75%, 3/15/21 ⁽⁷⁾ | 700 | 619,500 |
| | | \$ 6,599,456 |
| Diversified Financial Services 1.0% | | |
| BPCE SA | | |
| 5.70%, 10/22/23 ⁽⁷⁾ | 1,000 | \$ 1,032,280 |
| Discover Financial Services | | |
| 3.85%, 11/21/22 | 270 | 256,091 |
| General Electric Capital Corp. | | |
| 5.30%, 2/11/21 | 2,185 | 2,444,840 |
| Goldman Sachs Group, Inc. (The) | | |
| 6.00%, 6/15/20 | 375 | 430,071 |
| 5.95%, 1/15/27 | 1,000 | 1,062,409 |
| Jefferies Group, Inc. | | |
| 8.50%, 7/15/19 | 1,025 | 1,255,625 |
| KION Finance SA | | |
| 4.718%, 2/15/20 ⁽⁷⁾⁽¹⁰⁾ | EUR 1,575 | 2,212,553 |
| Santander UK PLC | | |
| 5.00%, 11/7/23 ⁽⁷⁾ | 847 | 850,444 |
| SLM Corp. | | |
| 5.50%, 1/15/19 | 5,390 | 5,596,777 |
| 8.00%, 3/25/20 | 3,150 | 3,579,187 |
| 7.25%, 1/25/22 | 430 | 456,875 |
| Turkiye Is Bankasi | | |
| 5.50%, 4/21/19 ⁽⁷⁾ | 1,000 | 994,200 |
| | | \$ 20,171,352 |
| Diversified Manufacturing Operations 0.0% | | |
| Hutchison Whampoa International, Ltd. | | |
| 7.45%, 11/24/33 ⁽⁷⁾ | 400 | \$ 507,856 |
| | | \$ 507,856 |
| Drugs 1.0% | | |
| Capsugel SA | | |
| 7.00%, 5/15/19 ⁽⁷⁾⁽⁸⁾ | 780 | \$ 796,088 |
| Cardinal Health, Inc. | | |
| 4.625%, 12/15/20 | 1,250 | 1,349,572 |
| Endo Pharmaceuticals Holdings, Inc. | | |
| 7.00%, 7/15/19 | 1,260 | 1,354,500 |
| 7.00%, 12/15/20 | 1,145 | 1,230,875 |
| 7.25%, 1/15/22 | 185 | 198,875 |
| Pharmaceutical Product Development, Inc. | | |
| 9.50%, 12/1/19 ⁽⁷⁾ | 5,050 | 5,706,500 |
| Salix Pharmaceuticals, Ltd. | | |
| 6.00%, 1/15/21 ⁽⁷⁾ | 1,825 | 1,875,187 |
| Valeant Pharmaceuticals International, Inc. | | |
| 7.50%, 7/15/21 ⁽⁷⁾ | 2,170 | 2,392,425 |
| Warner Chilcott Co., LLC | | |

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| | | |
|----------------|-------|----------------------|
| 7.75%, 9/15/18 | 3,720 | 4,045,500 |
| | | \$ 18,949,522 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Ecological Services and Equipment 0.2% | | |
| Clean Harbors, Inc. | | |
| 5.25%, 8/1/20 | 1,095 | \$ 1,133,325 |
| 5.125%, 6/1/21 | 900 | 913,500 |
| Covanta Holding Corp. | | |
| 6.375%, 10/1/22 | 2,085 | 2,148,884 |
| Environmental Systems Product Holdings, Inc. | | |
| 16.00%, 3/31/15 ⁽²⁾⁽⁷⁾ | 223 | 223,033 |
| | | \$ 4,418,742 |
| Electronics/Electrical 1.8% | | |
| Agilent Technologies, Inc. | | |
| 6.50%, 11/1/17 | 1,300 | \$ 1,506,539 |
| Alcatel-Lucent USA, Inc. | | |
| 4.625%, 7/1/17 ⁽⁷⁾ | 1,090 | 1,096,812 |
| 8.875%, 1/1/20 ⁽⁷⁾ | 6,085 | 6,815,200 |
| 6.75%, 11/15/20 ⁽⁷⁾ | 2,240 | 2,332,400 |
| BMC Software Finance, Inc. | | |
| 8.125%, 7/15/21 ⁽⁷⁾ | 2,955 | 3,058,425 |
| Comision Federal de Electricidad | | |
| 4.875%, 5/26/21 ⁽⁷⁾ | 1,100 | 1,141,250 |
| CommScope Holding Co., Inc. | | |
| 6.625%, 6/1/20 ⁽⁷⁾⁽⁸⁾ | 1,615 | 1,687,675 |
| Energizer Holdings, Inc. | | |
| 4.70%, 5/19/21 | 860 | 868,972 |
| Entergy Corp. | | |
| 3.625%, 9/15/15 | 2,390 | 2,466,370 |
| Exelon Corp. | | |
| 5.625%, 6/15/35 | 400 | 396,626 |
| Freescale Semiconductor, Inc. | | |
| 6.00%, 1/15/22 ⁽⁷⁾ | 1,670 | 1,695,050 |
| Infor US, Inc. | | |
| 9.375%, 4/1/19 | 1,965 | 2,220,450 |
| Midamerican Funding, LLC | | |
| 6.927%, 3/1/29 | 345 | 417,174 |
| NCR Corp. | | |
| 5.875%, 12/15/21 ⁽⁷⁾ | 715 | 731,981 |
| 6.375%, 12/15/23 ⁽⁷⁾ | 1,275 | 1,308,469 |
| NeuStar, Inc. | | |
| 4.50%, 1/15/23 | 695 | 630,713 |
| Nuance Communications, Inc. | | |
| 5.375%, 8/15/20 ⁽⁷⁾ | 885 | 869,512 |
| NXP BV/NXP Funding, LLC | | |
| 5.75%, 2/15/21 ⁽⁷⁾ | 1,105 | 1,160,250 |
| PPL Energy Supply, LLC | | |
| 6.50%, 5/1/18 | 1,500 | 1,669,444 |
| Seagate HDD Cayman | | |
| 7.00%, 11/1/21 | 3,340 | 3,703,225 |
| | | \$ 35,776,537 |
| Entertainment 0.3% | | |
| GLP Capital, LP/GLP Financing II, Inc. | | |
| 4.375%, 11/1/18 ⁽⁷⁾ | 320 | \$ 328,000 |

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| | | |
|--------------------------------|-------|---------------------|
| 4.875%, 11/1/20 ⁽⁷⁾ | 3,730 | 3,739,325 |
| 5.375%, 11/1/23 ⁽⁷⁾ | 810 | 799,875 |
| | | \$ 4,867,200 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Equipment Leasing 0.9% | | |
| AWAS Aviation Capital, Ltd. | | |
| 7.00%, 10/17/16 ⁽⁷⁾ | 3,895 | \$ 4,050,426 |
| International Lease Finance Corp. | | |
| 8.625%, 9/15/15 | 3,650 | 4,065,187 |
| 8.75%, 3/15/17 | 1,525 | 1,803,313 |
| 6.25%, 5/15/19 | 1,025 | 1,114,688 |
| 8.25%, 12/15/20 | 3,275 | 3,839,937 |
| 8.625%, 1/15/22 | 2,615 | 3,099,570 |
| | | \$ 17,973,121 |
| Financial Intermediaries 2.7% | | |
| Ally Financial, Inc. | | |
| 2.439%, 12/1/14 ⁽¹⁰⁾ | 765 | \$ 772,710 |
| 3.50%, 7/18/16 | 6,170 | 6,381,489 |
| 5.50%, 2/15/17 | 5,000 | 5,437,500 |
| 6.25%, 12/1/17 | 3,295 | 3,686,281 |
| 8.00%, 11/1/31 | 2,450 | 2,943,063 |
| CIT Group, Inc. | | |
| 4.75%, 2/15/15 ⁽⁷⁾ | 8,135 | 8,450,231 |
| 5.25%, 3/15/18 | 645 | 694,181 |
| 5.00%, 8/15/22 | 405 | 396,561 |
| First Data Corp. | | |
| 7.375%, 6/15/19 ⁽⁷⁾ | 3,105 | 3,322,350 |
| 6.75%, 11/1/20 ⁽⁷⁾ | 5,415 | 5,658,675 |
| 11.25%, 1/15/21 ⁽⁷⁾ | 2,770 | 3,071,238 |
| 10.625%, 6/15/21 ⁽⁷⁾ | 1,925 | 2,095,844 |
| 11.75%, 8/15/21 ⁽⁷⁾ | 1,055 | 1,118,300 |
| Ford Motor Credit Co., LLC | | |
| 12.00%, 5/15/15 | 3,380 | 3,881,612 |
| General Motors Financial Co., Inc. | | |
| 6.75%, 6/1/18 | 1,365 | 1,562,925 |
| Janus Capital Group, Inc. | | |
| 6.70%, 6/15/17 | 1,582 | 1,762,416 |
| XLIT, Ltd. | | |
| 5.75%, 10/1/21 | 600 | 673,913 |
| | | \$ 51,909,289 |
| Financial Services 0.1% | | |
| Credit Suisse Group AG | | |
| 7.50%, 12/31/49 ⁽⁷⁾ | 439 | \$ 464,374 |
| Morgan Stanley | | |
| 5.00%, 11/24/25 | 1,970 | 1,976,677 |
| Svensk Exportkredit AB | | |
| 2.875% to 11/14/18, 11/14/23 ⁽⁷⁾⁽⁹⁾ | 400 | 391,132 |
| | | \$ 2,832,183 |
| Food Products 0.8% | | |
| ASG Consolidated, LLC/ASG Finance, Inc. | | |
| 15.00%, 5/15/17 ⁽⁷⁾⁽⁸⁾ | 2,904 | \$ 2,478,081 |
| B&G Foods, Inc. | | |

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| | | |
|----------------------------------|-------|-----------|
| 4.625%, 6/1/21 | 310 | 298,375 |
| Bunge, Ltd. Finance Corp. | | |
| 8.50%, 6/15/19 | 1,000 | 1,229,226 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| ConAgra Foods, Inc. | | |
| 6.625%, 8/15/39 ⁽⁷⁾ | 940 | \$ 1,066,917 |
| Corn Products International, Inc. | | |
| 6.625%, 4/15/37 | 325 | 361,954 |
| Hawk Acquisition Sub, Inc. | | |
| 4.25%, 10/15/20 ⁽⁷⁾ | 2,625 | 2,546,250 |
| Michael Foods Group, Inc. | | |
| 9.75%, 7/15/18 | 4,360 | 4,763,300 |
| Michael Foods Holding, Inc. | | |
| 8.50%, 7/15/18 ⁽⁷⁾⁽⁸⁾ | 1,380 | 1,462,800 |
| Post Holdings, Inc. | | |
| 6.75%, 12/1/21 ⁽⁷⁾ | 680 | 705,500 |
| 7.375%, 2/15/22 ⁽⁷⁾ | 425 | 456,875 |
| | | \$ 15,369,278 |
| Food Service 0.5% | | |
| Aramark Corp. | | |
| 5.75%, 3/15/20 ⁽⁷⁾ | 1,005 | \$ 1,055,250 |
| Darling International, Inc. | | |
| 5.375%, 1/15/22 ⁽⁷⁾ | 1,245 | 1,255,894 |
| Delhaize Group SA | | |
| 4.125%, 4/10/19 | 460 | 473,199 |
| NPC International, Inc. | | |
| 10.50%, 1/15/20 | 4,405 | 5,109,800 |
| Pinnacle Operating Corp. | | |
| 9.00%, 11/15/20 ⁽⁷⁾ | 1,345 | 1,430,743 |
| | | \$ 9,324,886 |
| Food/Drug Retailers 0.1% | | |
| Pantry, Inc. (The) | | |
| 8.375%, 8/1/20 | 1,635 | \$ 1,745,363 |
| | | \$ 1,745,363 |
| Forest Products 0.2% | | |
| Domtar Corp. | | |
| 10.75%, 6/1/17 | 2,995 | \$ 3,739,605 |
| | | \$ 3,739,605 |
| Health Care 4.3% | | |
| Accellent, Inc. | | |
| 8.375%, 2/1/17 | 3,655 | \$ 3,837,750 |
| Air Medical Group Holdings, Inc. | | |
| 9.25%, 11/1/18 | 1,588 | 1,722,980 |
| Alere, Inc. | | |
| 8.625%, 10/1/18 | 1,310 | 1,421,350 |
| 6.50%, 6/15/20 | 1,055 | 1,084,013 |
| Amsurg Corp. | | |
| 5.625%, 11/30/20 | 645 | 674,025 |
| Biomet, Inc. | | |
| 6.50%, 8/1/20 | 1,245 | 1,313,475 |

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| | | |
|--|-------|-----------|
| Community Health Systems, Inc. | | |
| 5.125%, 8/15/18 | 4,830 | 4,999,050 |
| 7.125%, 7/15/20 | 2,785 | 2,892,919 |
| ConvaTec Finance International SA | | |
| 8.25%, 1/15/19 ⁽⁷⁾⁽⁸⁾ | 5,205 | 5,341,631 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| ConvaTec Healthcare E SA | | |
| 10.50%, 12/15/18 ⁽⁷⁾ | 2,235 | \$ 2,517,169 |
| Emergency Medical Services Corp. | | |
| 8.125%, 6/1/19 | 816 | 888,420 |
| Fresenius Medical Care US Finance II, Inc. | | |
| 5.625%, 7/31/19 ⁽⁷⁾ | 1,640 | 1,779,400 |
| 5.875%, 1/31/22 ⁽⁷⁾ | 1,365 | 1,446,900 |
| Fresenius US Finance II, Inc. | | |
| 9.00%, 7/15/15 ⁽⁷⁾ | 1,400 | 1,554,000 |
| HCA Holdings, Inc. | | |
| 6.25%, 2/15/21 | 1,710 | 1,793,362 |
| HCA, Inc. | | |
| 6.50%, 2/15/20 | 3,565 | 3,925,956 |
| 7.50%, 2/15/22 | 2,930 | 3,223,000 |
| 4.75%, 5/1/23 | 1,125 | 1,060,313 |
| Hologic, Inc. | | |
| 6.25%, 8/1/20 | 5,990 | 6,349,400 |
| Kinetic Concepts, Inc./KCI USA, Inc. | | |
| 10.50%, 11/1/18 | 3,115 | 3,597,825 |
| MPH Intermediate Holding Co. 2 | | |
| 8.375%, 8/1/18 ⁽⁷⁾⁽⁸⁾ | 5,355 | 5,589,281 |
| MultiPlan, Inc. | | |
| 9.875%, 9/1/18 ⁽⁷⁾ | 4,060 | 4,486,300 |
| Mylan Inc. | | |
| 3.125%, 1/15/23 ⁽⁷⁾ | 1,000 | 907,796 |
| Opal Acquisition, Inc. | | |
| 8.875%, 12/15/21 ⁽⁷⁾ | 1,600 | 1,598,000 |
| Physio-Control International, Inc. | | |
| 9.875%, 1/15/19 ⁽⁷⁾ | 1,496 | 1,683,000 |
| ResCare, Inc. | | |
| 10.75%, 1/15/19 | 1,740 | 1,957,500 |
| STHI Holding Corp. | | |
| 8.00%, 3/15/18 ⁽⁷⁾ | 1,375 | 1,478,125 |
| Teleflex, Inc. | | |
| 6.875%, 6/1/19 | 540 | 569,700 |
| Tenet Healthcare Corp. | | |
| 6.00%, 10/1/20 ⁽⁷⁾ | 1,795 | 1,876,897 |
| 8.125%, 4/1/22 ⁽⁷⁾ | 4,185 | 4,519,800 |
| United Surgical Partners International, Inc. | | |
| 9.00%, 4/1/20 | 1,880 | 2,115,000 |
| VWR Funding, Inc. | | |
| 7.25%, 9/15/17 | 1,580 | 1,702,450 |
| WellCare Health Plans, Inc. | | |
| 5.75%, 11/15/20 | 2,705 | 2,779,387 |
| | | \$ 82,686,174 |
| Home Furnishings 0.3% | | |
| Libbey Glass, Inc. | | |
| 6.875%, 5/15/20 | 1,413 | \$ 1,533,105 |
| Tempur Sealy International, Inc. | | |
| 6.875%, 12/15/20 | 3,125 | 3,421,875 |
| | | \$ 4,954,980 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Homebuilders/Real Estate 0.1% | | |
| BC Mountain, LLC/BC Mountain Finance, Inc. 7.00%, 2/1/21 ⁽⁷⁾ | 1,900 | \$ 1,928,500 |
| | | \$ 1,928,500 |
| Industrial Equipment 0.2% | | |
| Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽⁷⁾ | 1,945 | \$ 2,071,425 |
| Erikson Air-Crane, Inc., Promissory Note 6.00%, 11/2/20 ⁽²⁾⁽¹¹⁾ | 85 | 65,134 |
| Kennametal, Inc. 3.875%, 2/15/22 | 970 | 922,690 |
| Manitowoc Co., Inc. (The) 9.50%, 2/15/18 | 800 | 845,000 |
| | | \$ 3,904,249 |
| Insurance 0.6% | | |
| A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC 7.875%, 12/15/20 ⁽⁷⁾ | 1,625 | \$ 1,714,375 |
| American International Group, Inc. 4.875%, 9/15/16 | 1,000 | 1,098,953 |
| 5.60%, 10/18/16 | 600 | 669,043 |
| 6.25%, 5/1/36 | 500 | 581,354 |
| Genworth Financial, Inc. 7.625%, 9/24/21 | 990 | 1,178,411 |
| ING US, Inc. 2.90%, 2/15/18 | 1,190 | 1,217,748 |
| 5.70%, 7/15/43 | 200 | 209,007 |
| Onex USI Acquisition Corp. 7.75%, 1/15/21 ⁽⁷⁾ | 3,115 | 3,200,662 |
| PartnerRe Finance B, LLC 5.50%, 6/1/20 | 800 | 868,527 |
| Principal Financial Group, Inc. 6.05%, 10/15/36 | 340 | 386,017 |
| QBE Insurance Group, Ltd. 9.75%, 3/14/14 ⁽⁷⁾ | 1,235 | 1,254,929 |
| | | \$ 12,379,026 |
| Internet Software & Services 0.0% | | |
| VeriSign, Inc. 4.625%, 5/1/23 | 550 | \$ 528,000 |
| | | \$ 528,000 |
| Leisure Goods/Activities/Movies 1.0% | | |
| Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ | 1,190 | \$ 1,243,550 |
| AMC Entertainment, Inc. 8.75%, 6/1/19 | 1,145 | 1,229,444 |
| Cinemark USA, Inc. 7.375%, 6/15/21 | 685 | 760,350 |

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| | | |
|-----------------------------------|-------|-----------|
| MISA Investments, Ltd. | | |
| 8.625%, 8/15/18 ⁽⁷⁾⁽⁸⁾ | 1,670 | 1,732,625 |
| NCL Corp, Ltd. | | |
| 5.00%, 2/15/18 ⁽⁷⁾ | 1,445 | 1,495,575 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Regal Cinemas Corp. | | |
| 8.625%, 7/15/19 | 220 | \$ 237,050 |
| Regal Entertainment Group | | |
| 9.125%, 8/15/18 | 508 | 553,720 |
| 5.75%, 2/1/25 | 745 | 705,887 |
| Royal Caribbean Cruises | | |
| 11.875%, 7/15/15 | 530 | 616,125 |
| 7.25%, 6/15/16 | 660 | 744,150 |
| 7.25%, 3/15/18 | 1,680 | 1,940,400 |
| Seven Seas Cruises, S. de R.L. | | |
| 9.125%, 5/15/19 | 3,285 | 3,634,031 |
| Viking Cruises, Ltd. | | |
| 8.50%, 10/15/22 ⁽⁷⁾ | 435 | 493,725 |
| WMG Acquisition Corp. | | |
| 11.50%, 10/1/18 | 3,755 | 4,337,025 |
| | | \$ 19,723,657 |
| Lodging and Casinos 2.4% | | |
| Buffalo Thunder Development Authority | | |
| 9.375%, 12/15/14 ⁽⁵⁾⁽⁷⁾ | 4,300 | \$ 1,741,500 |
| Caesars Entertainment Operating Co., Inc. | | |
| 5.625%, 6/1/15 | 5,280 | 5,266,800 |
| 8.50%, 2/15/20 | 6,150 | 5,938,594 |
| Hilton Worldwide Finance, LLC/Hilton Worldwide Finance Corp. | | |
| 5.625%, 10/15/21 ⁽⁷⁾ | 3,645 | 3,788,522 |
| Inn of the Mountain Gods Resort & Casino | | |
| 9.25%, 11/30/20 ⁽⁷⁾ | 654 | 637,650 |
| MGM Resorts International | | |
| 5.875%, 2/27/14 | 2,280 | 2,294,250 |
| 6.625%, 12/15/21 | 3,290 | 3,483,287 |
| 7.75%, 3/15/22 | 3,970 | 4,456,325 |
| Mohegan Tribal Gaming Authority | | |
| 11.00%, 9/15/18 ⁽⁷⁾ | 1,560 | 1,568,775 |
| Penn National Gaming, Inc. | | |
| 5.875%, 11/1/21 ⁽⁷⁾ | 1,445 | 1,430,550 |
| Playa Resorts Holding B.V. | | |
| 8.00%, 8/15/20 ⁽⁷⁾ | 1,110 | 1,183,538 |
| Station Casinos, LLC | | |
| 7.50%, 3/1/21 | 2,535 | 2,712,450 |
| Studio City Finance, Ltd. | | |
| 8.50%, 12/1/20 ⁽⁷⁾ | 4,685 | 5,212,062 |
| SugarHouse HSP Gaming Property, LP/SugarHouse HSP Gaming Finance Corp. | | |
| 6.375%, 6/1/21 ⁽⁷⁾ | 530 | 514,100 |
| Tunica-Biloxi Gaming Authority | | |
| 9.00%, 11/15/15 ⁽⁷⁾ | 3,565 | 3,244,150 |
| Waterford Gaming, LLC | | |
| 8.625%, 9/15/14 ⁽²⁾⁽⁷⁾ | 2,724 | 1,146,186 |
| Wynn Las Vegas, LLC/Wynn Las Vegas Capital Corp. | | |
| 7.75%, 8/15/20 | 1,945 | 2,192,987 |
| | | \$ 46,811,726 |
| Media 0.0% | | |
| Omnicom Group, Inc. | | |

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3.625%, 5/1/22

700 \$ 678,093

\$ 678,093

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Metals/Mining 0.1% | | |
| Barrick Gold Corp. 6.95%, 4/1/19 | 500 | \$ 577,486 |
| Southern Copper Corp. 5.25%, 11/8/42 | 1,000 | 813,463 |
| | | \$ 1,390,949 |
| Mining, Steel, Iron and Nonprecious Metals 0.6% | | |
| ArcelorMittal 6.75%, 2/25/22 | 4,000 | \$ 4,370,000 |
| Eldorado Gold Corp. 6.125%, 12/15/20 ⁽⁷⁾ | 3,315 | 3,207,262 |
| Inmet Mining Corp. 8.75%, 6/1/20 ⁽⁷⁾ | 1,010 | 1,100,900 |
| MMC Norilsk Nickel OJSC via MMC Finance, Ltd. 7.50%, 6/1/21 ⁽⁷⁾ | 1,370 | 1,438,500 |
| MMC Norilsk Nickel OJSC via MMC Finance, Ltd. 5.55%, 10/28/20 ⁽⁷⁾ | 1,000 | 998,750 |
| | | \$ 11,115,412 |
| Nonferrous Metals/Minerals 0.9% | | |
| Barrick International Barbados Corp. 6.35%, 10/15/36 ⁽⁷⁾ | 750 | \$ 672,224 |
| FMG Resources (August 2006) Pty, Ltd. 7.00%, 11/1/15 ⁽⁷⁾ | 3,874 | 4,026,539 |
| New Gold, Inc. 7.00%, 4/15/20 ⁽⁷⁾ | 950 | 979,687 |
| Novelis, Inc. 6.25%, 11/15/22 ⁽⁷⁾ | 1,535 | 1,492,787 |
| Novelis, Inc. 8.375%, 12/15/17 | 1,565 | 1,673,572 |
| Novelis, Inc. 8.75%, 12/15/20 | 3,010 | 3,363,675 |
| Quadra FNX Mining, Ltd. 7.75%, 6/15/19 ⁽⁷⁾ | 3,730 | 3,953,800 |
| Teck Resources, Ltd. 4.75%, 1/15/22 | 900 | 908,889 |
| Vale, Inc. 5.70%, 10/15/15 | 500 | 535,348 |
| Vale, Inc. 6.875%, 11/21/36 | 500 | 517,472 |
| | | \$ 18,123,993 |
| Oil and Gas 7.3% | | |
| AmeriGas Finance LLC/AmeriGas Finance Corp. 6.75%, 5/20/20 | 1,245 | \$ 1,366,388 |
| AmeriGas Finance LLC/AmeriGas Finance Corp. 7.00%, 5/20/22 | 4,620 | 5,035,800 |
| AmeriGas Partners LP/AmeriGas Finance Corp. 6.25%, 8/20/19 | 1,570 | 1,695,600 |
| Anadarko Finance Co. 7.50%, 5/1/31 | 465 | 565,443 |
| Antero Resources Finance Corp. 6.00%, 12/1/20 | 473 | 499,015 |
| Antero Resources Finance Corp. 5.375%, 11/1/21 ⁽⁷⁾ | 2,875 | 2,905,547 |
| Atlas Energy Holdings Operating Co., LLC | | |

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| | | |
|------------------------------------|-----|---------|
| 7.75%, 1/15/21 ⁽⁷⁾ | 780 | 752,700 |
| Atlas Pipeline Partners, LP | | |
| 4.75%, 11/15/21 ⁽⁷⁾ | 820 | 754,400 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|--------------|
| Atwood Oceanics, Inc. | | |
| 6.50%, 2/1/20 | 1,305 | \$ 1,399,612 |
| Berry Petroleum Co. | | |
| 6.375%, 9/15/22 | 3,215 | 3,287,337 |
| Bonanza Creek Energy, Inc. | | |
| 6.75%, 4/15/21 | 2,010 | 2,115,525 |
| Bristow Group, Inc. | | |
| 6.25%, 10/15/22 | 1,000 | 1,059,450 |
| Calfrac Holdings, LP | | |
| 7.50%, 12/1/20 ⁽⁷⁾ | 955 | 978,875 |
| Chesapeake Energy Corp. | | |
| 6.125%, 2/15/21 | 1,825 | 1,966,437 |
| 5.75%, 3/15/23 | 2,650 | 2,742,750 |
| Chesapeake Oilfield Operating, LLC/Chesapeake Oilfield Finance, Inc. | | |
| 6.625%, 11/15/19 | 1,100 | 1,157,750 |
| Concho Resources, Inc. | | |
| 7.00%, 1/15/21 | 1,800 | 1,989,000 |
| 6.50%, 1/15/22 | 685 | 744,938 |
| 5.50%, 4/1/23 | 2,550 | 2,639,250 |
| Continental Resources, Inc. | | |
| 7.125%, 4/1/21 | 1,535 | 1,747,981 |
| 5.00%, 9/15/22 | 2,085 | 2,168,400 |
| CrownRock, LP/CrownRock Finance, Inc. | | |
| 7.125%, 4/15/21 ⁽⁷⁾ | 2,045 | 2,126,800 |
| CVR Refining, LLC/Coffeyville Finance, Inc. | | |
| 6.50%, 11/1/22 | 5,000 | 4,937,500 |
| Denbury Resources, Inc. | | |
| 8.25%, 2/15/20 | 1,674 | 1,851,862 |
| Energy Transfer Partners, L.P. | | |
| 3.60%, 2/1/23 | 600 | 555,812 |
| EnSCO PLC | | |
| 4.70%, 3/15/21 | 900 | 952,227 |
| EP Energy, LLC/EP Energy Finance, Inc. | | |
| 9.375%, 5/1/20 | 3,055 | 3,539,981 |
| EP Energy, LLC/Everest Acquisition Finance, Inc. | | |
| 6.875%, 5/1/19 | 4,180 | 4,519,625 |
| 7.75%, 9/1/22 | 815 | 916,875 |
| Frontier Oil Corp. | | |
| 6.875%, 11/15/18 | 610 | 661,088 |
| Halcon Resources Corp. | | |
| 9.75%, 7/15/20 ⁽⁷⁾ | 1,055 | 1,103,794 |
| Harvest Operations Corp. | | |
| 6.875%, 10/1/17 | 920 | 1,012,000 |
| Holly Energy Partners, LP/Holly Energy Finance Corp. | | |
| 6.50%, 3/1/20 | 615 | 645,750 |
| Kodiak Oil & Gas Corp. | | |
| 8.125%, 12/1/19 | 8,630 | 9,622,450 |
| 5.50%, 1/15/21 | 375 | 375,938 |
| Laredo Petroleum, Inc. | | |
| 7.375%, 5/1/22 | 5,880 | 6,409,200 |
| MEG Energy Corp. | | |
| 6.375%, 1/30/23 ⁽⁷⁾ | 2,210 | 2,234,862 |
| Murphy Oil USA, Inc. | | |
| 6.00%, 8/15/23 ⁽⁷⁾ | 4,165 | 4,206,650 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|--------------|
| Oasis Petroleum, Inc. | | |
| 6.50%, 11/1/21 | 955 | \$ 1,026,625 |
| 6.875%, 3/15/22 ⁽⁷⁾ | 2,805 | 2,987,325 |
| 6.875%, 1/15/23 | 3,030 | 3,242,100 |
| Oil States International, Inc. | | |
| 6.50%, 6/1/19 | 2,685 | 2,869,594 |
| PBF Holding Co., LLC/PBF Finance Corp. | | |
| 8.25%, 2/15/20 | 1,770 | 1,929,300 |
| Petrobras International Finance Co. | | |
| 6.875%, 1/20/40 | 900 | 857,847 |
| Plains Exploration & Production Co. | | |
| 6.125%, 6/15/19 | 1,000 | 1,094,031 |
| 6.875%, 2/15/23 | 750 | 840,000 |
| Precision Drilling Corp. | | |
| 6.625%, 11/15/20 | 1,150 | 1,233,375 |
| 6.50%, 12/15/21 | 2,390 | 2,557,300 |
| Range Resources Corp. | | |
| 6.75%, 8/1/20 | 1,815 | 1,973,812 |
| Rockies Express Pipeline, LLC | | |
| 3.90%, 4/15/15 ⁽⁷⁾ | 600 | 601,500 |
| Rosetta Resources, Inc. | | |
| 9.50%, 4/15/18 | 1,115 | 1,198,625 |
| 5.625%, 5/1/21 | 1,715 | 1,719,287 |
| 5.875%, 6/1/22 | 2,165 | 2,151,469 |
| Rowan Cos., Inc. | | |
| 7.875%, 8/1/19 | 1,000 | 1,201,783 |
| Sabine Pass Liquefaction, LLC | | |
| 5.625%, 2/1/21 ⁽⁷⁾ | 3,640 | 3,576,300 |
| 5.625%, 4/15/23 ⁽⁷⁾ | 2,640 | 2,481,600 |
| Samson Investment Co. | | |
| 10.50%, 2/15/20 ⁽⁷⁾ | 2,260 | 2,474,700 |
| SandRidge Energy, Inc. | | |
| 7.50%, 3/15/21 | 1,000 | 1,052,500 |
| 8.125%, 10/15/22 | 100 | 106,500 |
| SESI, LLC | | |
| 6.375%, 5/1/19 | 3,365 | 3,608,962 |
| Seven Generations Energy, Ltd. | | |
| 8.25%, 5/15/20 ⁽⁷⁾ | 2,415 | 2,620,275 |
| SM Energy Co. | | |
| 6.50%, 1/1/23 | 1,745 | 1,838,794 |
| Southwestern Energy Co. | | |
| 7.50%, 2/1/18 | 4,200 | 4,978,252 |
| Tesoro Corp. | | |
| 4.25%, 10/1/17 | 1,000 | 1,047,500 |
| Transocean, Inc. | | |
| 4.95%, 11/15/15 | 400 | 428,689 |
| 6.50%, 11/15/20 | 900 | 1,028,004 |
| Ultra Petroleum Corp. | | |
| 5.75%, 12/15/18 ⁽⁷⁾ | 520 | 535,600 |
| Weatherford International, Ltd./Bermuda | | |
| 9.625%, 3/1/19 | 800 | 1,028,478 |
| WPX Energy, Inc. | | |
| 5.25%, 1/15/17 | 770 | 825,825 |
| 6.00%, 1/15/22 | 3,405 | 3,422,025 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Oil, Gas & Consumable Fuels 0.1% | | |
| Hess Corp. | | |
| 5.60%, 2/15/41 | 500 | \$ 521,173 |
| Valero Energy Corp. | | |
| 6.125%, 6/15/17 | 200 | 228,135 |
| 6.625%, 6/15/37 | 450 | 513,431 |
| | | \$ 1,262,739 |
| Pipelines 0.2% | | |
| Kinder Morgan, Inc. | | |
| 5.00%, 2/15/21 ⁽⁷⁾ | 3,650 | \$ 3,609,091 |
| | | \$ 3,609,091 |
| Publishing 1.4% | | |
| Gannett Co., Inc. | | |
| 5.125%, 7/15/20 ⁽⁷⁾ | 3,290 | \$ 3,347,575 |
| IAC/InterActiveCorp | | |
| 4.875%, 11/30/18 ⁽⁷⁾ | 1,825 | 1,875,188 |
| Laureate Education, Inc. | | |
| 9.25%, 9/1/19 ⁽⁷⁾ | 16,505 | 18,031,712 |
| McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance | | |
| 9.75%, 4/1/21 ⁽⁷⁾ | 3,430 | 3,807,300 |
| Nielsen Finance, LLC/Nielsen Finance Co. | | |
| 4.50%, 10/1/20 | 960 | 938,400 |
| | | \$ 28,000,175 |
| Radio and Television 0.9% | | |
| Clear Channel Communications, Inc. | | |
| 9.00%, 12/15/19 | 226 | \$ 231,650 |
| 11.25%, 3/1/21 | 2,800 | 3,024,000 |
| Clear Channel Worldwide Holdings, Inc. | | |
| Series A, 7.625%, 3/15/20 | 470 | 491,150 |
| Series A, 6.50%, 11/15/22 | 1,100 | 1,120,625 |
| Series B, 6.50%, 11/15/22 | 2,130 | 2,185,913 |
| Crown Media Holdings, Inc. | | |
| 10.50%, 7/15/19 | 940 | 1,071,600 |
| LBI Media, Inc. | | |
| 10.00%, 4/15/19 ⁽⁷⁾ | 1,830 | 1,907,775 |
| Sirius XM Radio, Inc. | | |
| 5.875%, 10/1/20 ⁽⁷⁾ | 2,545 | 2,602,262 |
| Starz, LLC/Starz Finance Corp. | | |
| 5.00%, 9/15/19 | 1,470 | 1,510,425 |
| Univision Communications, Inc. | | |
| 5.125%, 5/15/23 ⁽⁷⁾ | 3,955 | 3,969,831 |
| | | \$ 18,115,231 |
| Real Estate Investment Trusts (REITs) 0.2% | | |
| CubeSmart LP | | |
| 4.80%, 7/15/22 | 480 | \$ 493,179 |
| Digital Realty Trust, LP | | |

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| | | |
|----------------------------------|-----|---------|
| 5.875%, 2/1/20 | 500 | 532,049 |
| Goodman Funding PTY, Ltd. | | |
| 6.375%, 4/15/21 ⁽⁷⁾ | 560 | 621,698 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|---------------------|
| Host Hotels & Resorts LP | | |
| 4.75%, 3/1/23 | 500 | \$ 503,560 |
| Mack-Cali Realty LP | | |
| 3.15%, 5/15/23 | 500 | 434,153 |
| RHP Hotel Properties, LP/RHP Finance Corp. | | |
| 5.00%, 4/15/21 | 690 | 684,825 |
| Vornado Realty, LP | | |
| 5.00%, 1/15/22 | 500 | 520,064 |
| | | \$ 3,789,528 |
| Retailers (Except Food and Drug) 3.8% | | |
| Academy, Ltd./Academy Finance Corp. | | |
| 9.25%, 8/1/19 ⁽⁷⁾ | 3,000 | \$ 3,330,000 |
| Best Buy Co., Inc. | | |
| 5.00%, 8/1/18 | 1,265 | 1,331,413 |
| Burlington Holdings, LLC/Burlington Holding Finance, Inc. | | |
| 9.00%, 2/15/18 ⁽⁷⁾⁽⁸⁾ | 3,568 | 3,675,040 |
| Claire s Stores, Inc. | | |
| 9.00%, 3/15/19 ⁽⁷⁾ | 2,735 | 2,981,150 |
| 6.125%, 3/15/20 ⁽⁷⁾ | 670 | 649,900 |
| Dollar General Corp. | | |
| 4.125%, 7/15/17 | 1,000 | 1,062,192 |
| Express, LLC/Express Finance Corp. | | |
| 8.75%, 3/1/18 | 10,414 | 11,025,822 |
| Gap, Inc. (The) | | |
| 5.95%, 4/12/21 | 1,000 | 1,105,268 |
| Hot Topic, Inc. | | |
| 9.25%, 6/15/21 ⁽⁷⁾ | 3,975 | 4,183,688 |
| L Brands, Inc. | | |
| 8.50%, 6/15/19 | 3,325 | 4,006,625 |
| 6.625%, 4/1/21 | 6,135 | 6,763,837 |
| 5.625%, 2/15/22 | 790 | 811,725 |
| Macy s Retail Holdings, Inc. | | |
| 6.90%, 4/1/29 | 650 | 737,719 |
| Michaels FinCo Holdings, LLC/Michaels FinCo, Inc. | | |
| 7.50%, 8/1/18 ⁽⁷⁾⁽⁸⁾ | 5,095 | 5,324,275 |
| Michaels Stores, Inc. | | |
| 11.375%, 11/1/16 | 834 | 855,909 |
| 7.75%, 11/1/18 | 835 | 910,150 |
| Neiman Marcus Group, Ltd., Inc. | | |
| 8.00%, 10/15/21 ⁽⁷⁾ | 1,760 | 1,848,000 |
| 8.75%, 10/15/21 ⁽⁷⁾⁽⁸⁾ | 2,230 | 2,347,075 |
| New Academy Finance Co., LLC/New Academy Finance Corp. | | |
| 8.00%, 6/15/18 ⁽⁷⁾⁽⁸⁾ | 6,365 | 6,556,014 |
| Petco Animal Supplies, Inc. | | |
| 9.25%, 12/1/18 ⁽⁷⁾ | 4,475 | 4,821,812 |
| Petco Holdings, Inc. | | |
| 8.50%, 10/15/17 ⁽⁷⁾⁽⁸⁾ | 2,400 | 2,460,000 |
| Sally Holdings, LLC/Sally Capital, Inc. | | |
| 5.75%, 6/1/22 | 4,115 | 4,300,175 |
| ServiceMaster Co. | | |
| 7.00%, 8/15/20 | 1,235 | 1,230,369 |
| Total Capital International SA | | |
| 2.70%, 1/25/23 | 960 | 885,859 |

\$ 73,204,017

| | Principal Amount* (000 s omitted) | Value |
|---|---|---------------------|
| Security Services 0.1% | | |
| Algeco Scotsman Global Finance PLC 10.75%, 10/15/19 ⁽⁷⁾ | 2,135 | \$ 2,263,100 |
| | | \$ 2,263,100 |
| Software and Services 0.3% | | |
| Audatex North America, Inc. 6.00%, 6/15/21 ⁽⁷⁾ | 1,730 | \$ 1,820,825 |
| Healthcare Technology Intermediate, Inc. 7.375%, 9/1/18 ⁽⁷⁾⁽⁸⁾ | 2,210 | 2,309,450 |
| Microsoft Corp. 3.625%, 12/15/23 | 1,000 | 1,001,939 |
| | | \$ 5,132,214 |
| Steel 0.2% | | |
| AK Steel Corp. 8.75%, 12/1/18 | 910 | \$ 1,021,475 |
| Steel Dynamics, Inc. 6.375%, 8/15/22 | 500 | 542,500 |
| SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp. 7.375%, 2/1/20 ⁽⁷⁾ | 480 | 504,000 |
| SunCoke Energy, Inc. 7.625%, 8/1/19 | 1,365 | 1,477,613 |
| | | \$ 3,545,588 |
| Super Retail 0.1% | | |
| AutoNation, Inc. 5.50%, 2/1/20 | 1,080 | \$ 1,165,050 |
| | | \$ 1,165,050 |
| Surface Transport 0.2% | | |
| CEVA Group PLC 11.625%, 10/1/16 ⁽⁷⁾ | 1,060 | \$ 1,118,300 |
| | 2,510 | 2,635,500 |
| Hertz Corp. (The) 7.50%, 10/15/18 | 25 | 27,063 |
| Watco Cos., LLC/Watco Finance Corp. 6.375%, 4/1/23 ⁽⁷⁾ | 1,045 | 1,039,775 |
| | | \$ 4,820,638 |
| Technology 0.1% | | |
| International Game Technology 7.50%, 6/15/19 | 1,170 | \$ 1,362,325 |
| Western Union Co. (The) 6.20%, 11/17/36 | 500 | 469,056 |
| | | \$ 1,831,381 |

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Telecommunications 6.0%

| | | | |
|--------------------------------|-------|----|-----------|
| Altice Financing SA | | | |
| 6.50%, 1/15/22 ⁽⁷⁾ | 1,540 | \$ | 1,559,250 |
| Altice Finco SA | | | |
| 8.125%, 1/15/24 ⁽⁷⁾ | 495 | | 514,800 |
| America Movil SAB de CV | | | |
| 5.00%, 10/16/19 | 300 | | 329,250 |
| AT&T, Inc. | | | |
| 5.80%, 2/15/19 | 1,350 | | 1,548,518 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|--------------|
| Avaya, Inc. | | |
| 9.00%, 4/1/19 ⁽⁷⁾ | 2,515 | \$ 2,640,750 |
| 10.50%, 3/1/21 ⁽⁷⁾ | 4,690 | 4,549,722 |
| CenturyLink, Inc. | | |
| 6.75%, 12/1/23 | 1,610 | 1,638,175 |
| Colombia Telecomunicaciones SA ESP | | |
| 5.375%, 9/27/22 ⁽⁷⁾ | 1,250 | 1,171,875 |
| Digicel, Ltd. | | |
| 8.25%, 9/1/17 ⁽⁷⁾ | 5,905 | 6,170,725 |
| 6.00%, 4/15/21 ⁽⁷⁾ | 2,310 | 2,234,925 |
| Equinix, Inc. | | |
| 7.00%, 7/15/21 | 1,340 | 1,468,975 |
| Frontier Communications Corp. | | |
| 7.625%, 4/15/24 | 285 | 285,713 |
| Hughes Satellite Systems Corp. | | |
| 6.50%, 6/15/19 | 3,235 | 3,518,062 |
| Intelsat Jackson Holdings SA | | |
| 7.25%, 10/15/20 | 2,350 | 2,582,063 |
| Intelsat Luxembourg SA | | |
| 7.75%, 6/1/21 ⁽⁷⁾ | 4,625 | 4,977,656 |
| 8.125%, 6/1/23 ⁽⁷⁾ | 3,540 | 3,809,925 |
| Koninklijke KPN NV | | |
| 7.00% to 3/28/23, 3/28/73 ⁽⁷⁾⁽⁹⁾ | 500 | 506,953 |
| MetroPCS Wireless, Inc. | | |
| 6.25%, 4/1/21 ⁽⁷⁾ | 1,100 | 1,145,375 |
| 6.625%, 4/1/23 ⁽⁷⁾ | 2,445 | 2,533,631 |
| News America, Inc. | | |
| 8.00%, 10/17/16 | 350 | 412,192 |
| NII International Telecom SCA | | |
| 7.875%, 8/15/19 ⁽⁷⁾ | 2,090 | 1,588,400 |
| SBA Telecommunications, Inc. | | |
| 8.25%, 8/15/19 | 640 | 689,600 |
| 5.75%, 7/15/20 | 1,985 | 2,074,325 |
| Softbank Corp. | | |
| 4.50%, 4/15/20 ⁽⁷⁾ | 4,995 | 4,895,100 |
| Sprint Capital Corp. | | |
| 8.75%, 3/15/32 | 1,365 | 1,470,788 |
| Sprint Corp. | | |
| 7.25%, 9/15/21 ⁽⁷⁾ | 2,475 | 2,666,812 |
| 7.875%, 9/15/23 ⁽⁷⁾ | 5,770 | 6,217,175 |
| 7.125%, 6/15/24 ⁽⁷⁾ | 1,840 | 1,872,200 |
| Sprint Nextel Corp. | | |
| 6.00%, 12/1/16 | 5,935 | 6,491,406 |
| 9.125%, 3/1/17 | 1,225 | 1,445,500 |
| 9.00%, 11/15/18 ⁽⁷⁾ | 7,585 | 9,158,887 |
| 7.00%, 8/15/20 | 4,810 | 5,230,875 |
| 6.00%, 11/15/22 | 4,755 | 4,659,900 |
| T-Mobile USA, Inc. | | |
| 5.25%, 9/1/18 ⁽⁷⁾ | 4,725 | 4,990,781 |
| 6.633%, 4/28/21 | 1,735 | 1,836,931 |
| 6.125%, 1/15/22 | 825 | 841,500 |
| 6.731%, 4/28/22 | 1,160 | 1,213,650 |
| 6.836%, 4/28/23 | 580 | 603,925 |
| 6.50%, 1/15/24 | 765 | 776,475 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|-------------------------|
| Telecom Italia Capital SA | | |
| 7.721%, 6/4/38 | 600 | \$ 603,000 |
| Telefonica Emisiones SAU | | |
| 5.877%, 7/15/19 | 600 | 670,192 |
| 7.045%, 6/20/36 | 400 | 441,726 |
| Verizon Communications, Inc. | | |
| 4.50%, 9/15/20 | 2,499 | 2,676,182 |
| Wind Acquisition Finance SA | | |
| 5.479%, 4/30/19 ⁽⁷⁾⁽¹⁰⁾ | EUR 600 | 846,121 |
| Wind Acquisition Holdings Finance SA | | |
| 12.25%, 7/15/17 ⁽⁷⁾⁽⁸⁾ | 2,659 | 2,661,367 |
| Windstream Corp. | | |
| 8.125%, 9/1/18 | 2,490 | 2,689,200 |
| 7.75%, 10/1/21 | 1,455 | 1,549,575 |
| 7.50%, 6/1/22 | 1,870 | 1,921,425 |
| 6.375%, 8/1/23 | 180 | 169,200 |
| | | \$ 116,550,753 |
| Utilities 0.7% | | |
| AES Gener SA | | |
| 5.25%, 8/15/21 ⁽⁷⁾ | 725 | \$ 736,456 |
| Duquesne Light Holdings, Inc. | | |
| 5.90%, 12/1/21 ⁽⁷⁾ | 850 | 934,293 |
| Edison Mission Energy | | |
| 7.50%, 6/15/13 ⁽¹²⁾ | 1,355 | 1,029,800 |
| Enel SpA | | |
| 8.75% to 9/24/23, 9/24/73 ⁽⁷⁾⁽⁹⁾ | 600 | 654,670 |
| Energy Future Intermediate Holding Co., LLC/EFIH Finance, Inc. | | |
| 6.875%, 8/15/17 ⁽⁷⁾ | 765 | 795,600 |
| Iberdrola Finance Ireland, Ltd. | | |
| 5.00%, 9/11/19 ⁽⁷⁾ | 1,500 | 1,614,941 |
| ITC Holdings Corp. | | |
| 5.30%, 7/1/43 | 750 | 737,546 |
| NRG Energy, Inc. | | |
| 8.25%, 9/1/20 | 3,910 | 4,349,875 |
| 7.875%, 5/15/21 | 2,015 | 2,241,687 |
| Southwestern Electric Power Co. | | |
| 6.20%, 3/15/40 | 565 | 615,898 |
| | | \$ 13,710,766 |
| Total Corporate Bonds & Notes (identified cost \$1,039,693,895) | | \$ 1,084,778,536 |

Foreign Corporate Bonds 0.1%

| Security | Principal Amount (000 s omitted) | Value |
|--|--|--------------|
| Royal Bank of Scotland Group PLC, 6.10%, 6/10/23 | \$ 1,200 | \$ 1,210,099 |

Total Foreign Corporate Bonds
(identified cost \$1,200,944)

\$ 1,210,099

Foreign Government Securities 0.1%

| Security | Principal Amount (000 s omitted) | Value |
|--|--|--------------|
| Government of Bermuda 5.603%, 7/20/20 ⁽⁷⁾ | \$ 1,960 | \$ 2,116,800 |

Total Foreign Government Securities
(identified cost \$2,131,223) **\$ 2,116,800**

Mortgage Pass-Throughs 19.7%

| Security | Principal Amount (000 s omitted) | Value |
|--|--|----------------------|
| Federal Home Loan Mortgage Corp.: | | |
| 5.00%, with various maturities to 2023 | \$ 11,379 | \$ 12,067,325 |
| 5.50%, with various maturities to 2032 ⁽¹³⁾ | 4,067 | 4,380,233 |
| 6.00%, with various maturities to 2031 | 2,984 | 3,191,758 |
| 6.50%, with various maturities to 2032 ⁽¹⁴⁾ | 22,561 | 25,202,469 |
| 7.00%, with various maturities to 2036 | 16,465 | 18,819,153 |
| 7.13%, with maturity at 2023 | 281 | 323,588 |
| 7.50%, with various maturities to 2029 | 10,406 | 12,196,311 |
| 7.65%, with maturity at 2022 | 352 | 404,701 |
| 8.00%, with various maturities to 2030 | 6,561 | 7,539,022 |
| 8.25%, with maturity at 2020 | 161 | 183,262 |
| 8.30%, with maturity at 2020 | 629 | 717,690 |
| 8.50%, with various maturities to 2031 | 5,657 | 6,670,403 |
| 9.00%, with various maturities to 2031 | 1,395 | 1,597,834 |
| 9.50%, with various maturities to 2025 | 1,172 | 1,335,228 |
| 10.00%, with maturity at 2020 | 144 | 161,222 |
| 10.50%, with maturity at 2020 | 129 | 146,390 |
| 12.00%, with maturity at 2020 | 43 | 45,088 |
| 13.00%, with maturity at 2015 | 4 | 4,104 |
| | | \$ 94,985,781 |

Federal National Mortgage Association:

| | | |
|--|--------|------------|
| 2.393%, with maturity at 2022 ⁽¹⁵⁾ | 1,223 | 1,251,745 |
| 2.754%, with maturity at 2036 ⁽¹⁵⁾ | 2,798 | 2,883,433 |
| 4.50%, with maturity at 2042 ⁽¹⁴⁾ | 17,593 | 18,658,250 |
| 5.00%, with various maturities to 2040 ⁽¹⁴⁾ | 32,122 | 34,716,822 |
| 5.50%, with various maturities to 2033 | 5,769 | 6,307,743 |
| 5.516%, with maturity at 2037 ⁽¹⁵⁾ | 5,124 | 5,441,008 |
| 6.00%, with various maturities to 2033 | 10,110 | 11,125,122 |
| 6.322%, with maturity at 2032 ⁽¹⁵⁾ | 8,187 | 9,017,648 |
| 6.50%, with various maturities to 2036 ⁽¹⁴⁾ | 57,669 | 64,726,895 |
| 6.75%, with maturity at 2023 | 206 | 236,539 |
| 7.00%, with various maturities to 2036 | 28,281 | 32,433,590 |
| 7.50%, with various maturities to 2035 | 11,354 | 13,289,043 |
| 8.00%, with various maturities to 2031 | 4,318 | 5,045,031 |
| 8.147%, with maturity at 2027 ⁽¹⁶⁾ | 1,070 | 1,236,302 |
| 8.25%, with maturity at 2018 | 10 | 11,141 |
| 8.362%, with maturity at 2029 ⁽¹⁶⁾ | 333 | 399,266 |
| 8.411%, with maturity at 2028 ⁽¹⁶⁾ | 381 | 445,957 |
| 8.466%, with maturity at 2024 ⁽¹⁶⁾ | 51 | 58,832 |
| 8.50%, with various maturities to 2030 | 5,163 | 6,089,838 |
| 8.614%, with maturity at 2027 ⁽¹⁶⁾ | 368 | 439,940 |

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| | | |
|---|-------|-----------|
| 9.00%, with various maturities to 2027 | 6,443 | 7,581,056 |
| 9.116%, with maturity at 2018 ⁽¹⁶⁾ | 145 | 156,101 |
| 9.50%, with various maturities to 2030 | 1,837 | 2,158,274 |

| Security | Principal Amount (000 s omitted) | Value |
|---|--|-----------------------|
| 9.649%, with maturity at 2025 ⁽¹⁶⁾ | \$ 285 | \$ 322,401 |
| 9.878%, with maturity at 2019 ⁽¹⁶⁾ | 158 | 173,937 |
| 10.00%, with various maturities to 2020 | 439 | 495,390 |
| 10.50%, with maturity at 2021 | 397 | 457,583 |
| 11.50%, with maturity at 2016 | 29 | 31,059 |
| | | \$ 225,189,946 |

Government National Mortgage Association:

| | | |
|--|--------|----------------------|
| 6.00%, with maturity at 2024 | 1,499 | 1,669,348 |
| 6.50%, with various maturities to 2032 | 11,190 | 12,761,382 |
| 7.00%, with various maturities to 2033 | 7,495 | 8,757,705 |
| 7.50%, with various maturities to 2032 | 15,868 | 18,670,906 |
| 8.00%, with various maturities to 2034 | 9,944 | 11,766,064 |
| 8.30%, with maturity at 2020 | 351 | 403,298 |
| 8.50%, with various maturities to 2022 | 566 | 661,139 |
| 9.00%, with various maturities to 2026 | 2,730 | 3,223,109 |
| 9.50%, with various maturities to 2026 | 3,951 | 4,665,573 |
| 10.00%, with maturity at 2019 | 208 | 237,331 |
| | | \$ 62,815,855 |

**Total Mortgage Pass-Throughs
(identified cost \$365,035,979)****\$ 382,991,582****Collateralized Mortgage Obligations 8.8%**

| Security | Principal Amount (000 s omitted) | Value |
|--|--|------------|
| Federal Home Loan Mortgage Corp.: | | |
| Series 24, Class J, 6.25%, 11/25/23 | \$ 821 | \$ 910,232 |
| Series 1497, Class K, 7.00%, 4/15/23 | 784 | 877,746 |
| Series 1529, Class Z, 7.00%, 6/15/23 | 1,217 | 1,361,516 |
| Series 1620, Class Z, 6.00%, 11/15/23 | 1,021 | 1,129,421 |
| Series 1677, Class Z, 7.50%, 7/15/23 | 676 | 769,537 |
| Series 1702, Class PZ, 6.50%, 3/15/24 | 8,615 | 9,575,282 |
| Series 2113, Class QG, 6.00%, 1/15/29 | 1,681 | 1,853,274 |
| Series 2122, Class K, 6.00%, 2/15/29 | 316 | 353,382 |
| Series 2130, Class K, 6.00%, 3/15/29 | 214 | 239,421 |
| Series 2167, Class BZ, 7.00%, 6/15/29 | 229 | 259,457 |
| Series 2182, Class ZB, 8.00%, 9/15/29 | 1,987 | 2,311,842 |
| Series 2198, Class ZA, 8.50%, 11/15/29 | 2,497 | 2,908,574 |
| Series 2245, Class A, 8.00%, 8/15/27 | 6,217 | 7,251,713 |
| Series 2458, Class ZB, 7.00%, 6/15/32 | 2,086 | 2,369,116 |
| Series 3762, Class SH, 9.67%, 11/15/40 ⁽¹⁷⁾ | 2,135 | 2,069,036 |
| Series 4070, (Interest Only), Class S, 5.933%, 6/15/32 ⁽¹⁷⁾⁽¹⁸⁾ | 19,323 | 3,561,851 |
| Series 4109, (Interest Only), Class ES, 5.983%, 12/15/41 ⁽¹⁷⁾⁽¹⁸⁾ | 15,000 | 1,616,459 |
| Series 4109, (Interest Only), Class KS, 5.933%, 5/15/32 ⁽¹⁷⁾⁽¹⁸⁾ | 18,303 | 2,560,717 |
| Series 4110, (Interest Only), Class SA, 5.483%, 9/15/42 ⁽¹⁷⁾⁽¹⁸⁾ | 15,441 | 1,887,372 |
| Series 4149, (Interest Only), Class S, 6.083%, 1/15/33 ⁽¹⁷⁾⁽¹⁸⁾ | 9,101 | 1,817,496 |
| Series 4188, (Interest Only), Class AI, 3.50%, 4/15/28 ⁽¹⁸⁾ | 8,900 | 1,152,814 |
| Series 4203, (Interest Only), Class QS, 6.083%, 5/15/43 ⁽¹⁷⁾⁽¹⁸⁾ | 6,817 | 1,344,850 |
| Series 4233, (Interest Only), Class GI, 3.50%, 3/15/25 ⁽¹⁸⁾ | 14,219 | 1,130,121 |

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| | | |
|---|--------|----------------------|
| Series 4273, Class PU, 4.00%, 11/15/43 | 25,284 | 25,647,263 |
| Series 4273, Class SP, 11.56%, 11/15/43 ⁽¹⁷⁾ | 5,619 | 5,748,818 |
| | | \$ 80,707,310 |

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| Security | Principal Amount (000 s omitted) | Value |
|--|--|------------|
| Federal National Mortgage Association: | | |
| Series G92-44, Class Z, 8.00%, 7/25/22 | \$ 150 | \$ 162,502 |
| Series G92-44, Class ZQ, 8.00%, 7/25/22 | 244 | 264,417 |
| Series G92-46, Class Z, 7.00%, 8/25/22 | 516 | 575,368 |
| Series G92-60, Class Z, 7.00%, 10/25/22 | 824 | 911,607 |
| Series G93-35, Class ZQ, 6.50%, 11/25/23 | 10,083 | 11,265,633 |
| Series G93-40, Class H, 6.40%, 12/25/23 | 2,277 | 2,538,222 |
| Series 1988-14, Class I, 9.20%, 6/25/18 | 136 | 150,046 |
| Series 1989-1, Class D, 10.30%, 1/25/19 | 94 | 100,667 |
| Series 1989-34, Class Y, 9.85%, 7/25/19 | 244 | 277,985 |
| Series 1990-17, Class G, 9.00%, 2/25/20 | 151 | 171,359 |
| Series 1990-27, Class Z, 9.00%, 3/25/20 | 95 | 109,398 |
| Series 1990-29, Class J, 9.00%, 3/25/20 | 81 | 92,184 |
| Series 1990-43, Class Z, 9.50%, 4/25/20 | 318 | 364,892 |
| Series 1991-98, Class J, 8.00%, 8/25/21 | 157 | 178,193 |
| Series 1992-77, Class ZA, 8.00%, 5/25/22 | 1,025 | 1,172,058 |
| Series 1992-103, Class Z, 7.50%, 6/25/22 | 68 | 76,744 |
| Series 1992-113, Class Z, 7.50%, 7/25/22 | 125 | 141,958 |
| Series 1992-185, Class ZB, 7.00%, 10/25/22 | 252 | 282,246 |
| Series 1993-16, Class Z, 7.50%, 2/25/23 | 673 | 764,712 |
| Series 1993-22, Class PM, 7.40%, 2/25/23 | 497 | 562,481 |
| Series 1993-25, Class J, 7.50%, 3/25/23 | 783 | 889,475 |
| Series 1993-30, Class PZ, 7.50%, 3/25/23 | 1,332 | 1,501,506 |
| Series 1993-42, Class ZQ, 6.75%, 4/25/23 | 1,789 | 2,002,260 |
| Series 1993-56, Class PZ, 7.00%, 5/25/23 | 280 | 314,671 |
| Series 1993-156, Class ZB, 7.00%, 9/25/23 | 315 | 355,008 |
| Series 1994-45, Class Z, 6.50%, 2/25/24 | 2,313 | 2,585,352 |
| Series 1994-89, Class ZQ, 8.00%, 7/25/24 | 1,428 | 1,655,352 |
| Series 1996-57, Class Z, 7.00%, 12/25/26 | 1,379 | 1,564,480 |
| Series 1997-77, Class Z, 7.00%, 11/18/27 | 575 | 652,472 |
| Series 1998-44, Class ZA, 6.50%, 7/20/28 | 596 | 675,666 |
| Series 1999-45, Class ZG, 6.50%, 9/25/29 | 208 | 232,926 |
| Series 2000-22, Class PN, 6.00%, 7/25/30 | 1,781 | 1,971,081 |
| Series 2001-37, Class GA, 8.00%, 7/25/16 | 171 | 180,379 |
| Series 2002-1, Class G, 7.00%, 7/25/23 | 396 | 444,088 |
| Series 2002-21, Class PE, 6.50%, 4/25/32 | 1,581 | 1,751,449 |
| Series 2004-40, (Interest Only), Class KS, 6.885%, 5/25/34 ⁽¹⁷⁾⁽¹⁸⁾ | 5,394 | 989,090 |
| Series 2005-75, Class CS, 23.542%, 9/25/35 ⁽¹⁷⁾ | 948 | 1,568,101 |
| Series 2010-99, (Interest Only), Class NS, 6.435%, 3/25/39 ⁽¹⁷⁾⁽¹⁸⁾ | 12,940 | 1,895,390 |
| Series 2010-119, (Interest Only), Class SK, 5.835%, 4/25/40 ⁽¹⁷⁾⁽¹⁸⁾ | 12,520 | 1,522,581 |
| Series 2010-124, (Interest Only), Class SJ, 5.885%, 11/25/38 ⁽¹⁷⁾⁽¹⁸⁾ | 9,495 | 1,428,965 |
| Series 2011-49, Class NT, 6.00%, 6/25/41 ⁽¹⁷⁾ | 3,149 | 3,310,572 |
| Series 2011-101, (Interest Only), Class IC, 3.50%, 10/25/26 ⁽¹⁸⁾ | 18,250 | 2,364,687 |
| Series 2011-101, (Interest Only), Class IE, 3.50%, 10/25/26 ⁽¹⁸⁾ | 10,130 | 1,284,960 |
| Series 2012-24, (Interest Only), Class S, 5.335%, 5/25/30 ⁽¹⁷⁾⁽¹⁸⁾ | 8,156 | 1,091,485 |
| Series 2012-33, (Interest Only), Class CI, 3.50%, 3/25/27 ⁽¹⁸⁾ | 17,652 | 2,334,537 |
| Series 2012-56, (Interest Only), Class SU, 6.585%, 8/25/26 ⁽¹⁷⁾⁽¹⁸⁾ | 11,435 | 1,438,326 |
| Series 2012-129, (Interest Only), Class IO, 5.00%, 12/25/42 ⁽¹⁸⁾ | 8,581 | 1,801,783 |
| Series 2012-150, (Interest Only), Class SK, 5.985%, 1/25/43 ⁽¹⁷⁾⁽¹⁸⁾ | 11,331 | 2,191,197 |
| Series 2013-6, (Interest Only), Class TI, 4.50%, 2/25/43 ⁽¹⁸⁾ | 30,498 | 6,146,019 |
| Series 2013-12, (Interest Only), Class SP, 5.485%, 11/25/41 ⁽¹⁷⁾⁽¹⁸⁾ | 6,604 | 1,082,275 |
| Series 2013-15, (Interest Only), Class DS, 6.035%, 3/25/33 ⁽¹⁷⁾⁽¹⁸⁾ | 23,650 | 4,790,937 |
| Series 2013-16, (Interest Only), Class SY, 5.985%, 3/25/43 ⁽¹⁷⁾⁽¹⁸⁾ | 5,214 | 1,066,204 |
| Series 2013-54, (Interest Only), Class HS, 6.135%, 10/25/41 ⁽¹⁷⁾⁽¹⁸⁾ | 9,599 | 1,722,291 |
| Series 2013-64, (Interest Only), Class PS, 6.085%, 4/25/43 ⁽¹⁷⁾⁽¹⁸⁾ | 9,694 | 1,909,102 |
| Series 2013-75, (Interest Only), Class SC, 6.085%, 7/25/42 ⁽¹⁷⁾⁽¹⁸⁾ | 22,225 | 4,081,649 |

| Security | Principal Amount (000 s omitted) | Value |
|--|-------------------------------------|---------------------|
| Government National Mortgage Association: | | |
| Series 2002-45, Class PG, 6.00%, 3/17/32 | \$ 2,007 | \$ 2,138,321 |
| Series 2005-72, Class E, 12.00%, 11/16/15 | 34 | 35,895 |
| Series 2012-50, (Principal Only), Class CO, 0.00%, 8/20/40 ⁽¹⁹⁾ | 925 | 685,144 |
| Series 2013-24, Class KS, 5.56%, 2/20/43 ⁽¹⁷⁾ | 4,214 | 3,895,259 |
| Series 2013-124, Class LS, 11.955%, 5/20/41 ⁽¹⁷⁾ | 2,359 | 2,377,059 |
| | | \$ 9,131,678 |

**Total Collateralized Mortgage Obligations
(identified cost \$165,505,017)** **\$ 170,797,976**

Commercial Mortgage-Backed Securities 9.4%

| Security | Principal Amount (000 s omitted) | Value |
|---|-------------------------------------|--------------|
| A10 Securitization, LLC, Series 2013-1, Class A, 2.40%, 11/15/25 ⁽⁷⁾ | \$ 2,150 | \$ 2,146,255 |
| ACRE, Series 2010-ARTA, Class D, 7.443%, 1/14/29 ⁽⁷⁾ | 3,000 | 3,348,642 |
| BACM, Series 2004-1, Class A4, 4.76%, 11/10/39 | 2,857 | 2,855,093 |
| BACM, Series 2004-6, Class A5, 4.811%, 12/10/42 | 820 | 839,916 |
| BACM, Series 2006-3, Class A4, 5.889%, 7/10/44 ⁽¹⁶⁾ | 1,989 | 2,166,312 |
| BACM, Series 2006-5, Class AM, 5.448%, 9/10/47 | 3,000 | 3,216,279 |
| BAMLL, Series 2013-DSNY, Class E, 2.767%, 9/15/26 ⁽⁷⁾⁽¹⁶⁾ | 1,500 | 1,506,481 |
| BSCMS, Series 2002-TOP8, Class C, 5.22%, 8/15/38 ⁽¹⁶⁾ | 2,000 | 2,049,834 |
| BSCMS, Series 2004-PWR3, Class A4, 4.715%, 2/11/41 | 150 | 149,855 |
| BSCMS, Series 2005-PW10, Class A4, 5.405%, 12/11/40 ⁽¹⁶⁾ | 3,352 | 3,559,061 |
| BSCMS, Series 2005-PWR7, Class A3, 5.116%, 2/11/41 ⁽¹⁶⁾ | 2,313 | 2,396,749 |
| BSCMS, Series 2006-PW14, Class A4, 5.201%, 12/11/38 | 610 | 667,119 |
| CDCMT, Series 2005-CD1, Class AJ, 5.218%, 7/15/44 ⁽¹⁶⁾ | 650 | 683,834 |
| CDCMT, Series 2006-CD3, Class A5, 5.617%, 10/15/48 | 4,095 | 4,467,567 |
| CDCMT, Series 2006-CD3, Class AM, 5.648%, 10/15/48 | 3,200 | 3,506,264 |
| CGCMT, Series 2004-C1, Class A4, 5.383%, 4/15/40 ⁽¹⁶⁾ | 1,633 | 1,646,266 |
| CGCMT, Series 2012-GC8, Class A2, 1.813%, 9/10/45 | 3,113 | 3,122,507 |
| COMM, Series 2004-LB2A, Class A4, 4.715%, 3/10/39 | 1,053 | 1,052,661 |
| COMM, Series 2006-C7, Class AM, 5.777%, 6/10/46 ⁽¹⁶⁾ | 4,620 | 4,973,430 |
| COMM, Series 2006-C8, Class A4, 5.306%, 12/10/46 | 635 | 692,617 |
| COMM, Series 2012-CR2, Class AM, 3.791%, 8/15/45 | 395 | 390,438 |
| COMM, Series 2012-CR2, Class D, 4.858%, 8/15/45 ⁽⁷⁾⁽¹⁶⁾ | 1,440 | 1,408,610 |
| COMM, Series 2012-LC4, Class AM, 4.063%, 12/10/44 | 750 | 761,138 |
| COMM, Series 2012-LC4, Class C, 5.648%, 12/10/44 ⁽¹⁶⁾ | 600 | 636,701 |
| COMM, Series 2013-CR9, Class D, 4.261%, 7/10/45 ⁽⁷⁾⁽¹⁶⁾ | 3,000 | 2,543,684 |
| COMM, Series 2013-CR10, Class D, 4.798%, 8/10/46 ⁽⁷⁾⁽¹⁶⁾ | 3,500 | 3,060,249 |
| COMM, Series 2013-CR11, Class D, 5.173%, 10/10/46 ⁽⁷⁾⁽¹⁶⁾ | 1,125 | 1,001,869 |
| CSFB, Series 2003-C5, Class D, 5.116%, 12/15/36 ⁽¹⁶⁾ | 2,681 | 2,694,516 |
| CSFB, Series 2004-C3, Class A5, 5.113%, 7/15/36 ⁽¹⁶⁾ | 1,403 | 1,420,283 |
| CSMC, Series 2006-C3, Class A3, 5.791%, 6/15/38 ⁽¹⁶⁾ | 1,943 | 2,117,770 |
| CSMC, Series 2006-C4, Class A3, 5.467%, 9/15/39 | 637 | 693,585 |
| DBUBS, Series 2011-LC1A, Class A1, 3.742%, 11/10/46 ⁽⁷⁾ | 1,018 | 1,069,973 |
| DDR, Series 2009-DDR1, Class C, 6.223%, 10/14/22 ⁽⁷⁾ | 2,165 | 2,227,142 |
| ESA, Series 2013-ESH5, Class D5, 3.391%, 12/5/31 ⁽⁷⁾⁽¹⁶⁾ | 500 | 505,433 |
| ESA, Series 2013-ESH7, Class D7, 5.053%, 12/5/31 ⁽⁷⁾⁽¹⁶⁾ | 4,000 | 4,033,620 |
| FMBT, Series 2012-FBLU, Class B, 3.875%, 5/5/27 ⁽⁷⁾ | 2,600 | 2,633,380 |
| GECCM, Series 2005-C1, Class A3, 4.578%, 6/10/48 | 530 | 535,290 |

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| Security | Principal Amount (000 s omitted) | Value |
|---|-------------------------------------|--------------|
| GMACC, Series 2004-C3, Class A5, 4.864%, 12/10/41 | \$ 1,850 | \$ 1,899,319 |
| GSMS, Series 2004-GG2, Class A6, 5.396%, 8/10/38 ⁽¹⁶⁾ | 2,607 | 2,634,083 |
| GSMS, Series 2013-KYO, Class B, 1.618%, 11/8/29 ⁽⁷⁾⁽¹⁶⁾ | 2,500 | 2,496,724 |
| HILT, Series 2013-HLT, Class DFX, 4.407%, 11/5/30 ⁽⁷⁾ | 2,400 | 2,410,778 |
| IHSFR, Series 2013-SFR1, Class C, 2.014%, 12/17/30 ⁽⁷⁾⁽¹⁶⁾ | 650 | 651,934 |
| JPMBB, Series 2013-C17, Class D, 4.887%, 1/15/47 ⁽⁷⁾ | 3,000 | 2,565,496 |
| JPMCC, Series 2004-CBX, Class A5, 4.654%, 1/12/37 | 330 | 330,842 |
| JPMCC, Series 2005-LDP4, Class A4, 4.918%, 10/15/42 ⁽¹⁶⁾ | 2,982 | 3,142,211 |
| JPMCC, Series 2005-LDP5, Class AJ, 5.321%, 12/15/44 ⁽¹⁶⁾ | 1,000 | 1,064,581 |
| JPMCC, Series 2006-CB14, Class A4, 5.481%, 12/12/44 ⁽¹⁶⁾ | 3,620 | 3,866,252 |
| JPMCC, Series 2006-CB16, Class A4, 5.552%, 5/12/45 | 1,727 | 1,878,135 |
| JPMCC, Series 2006-LDP7, Class A4, 5.863%, 4/15/45 ⁽¹⁶⁾ | 3,990 | 4,360,286 |
| JPMCC, Series 2006-LDP7, Class AM, 5.863%, 4/15/45 ⁽¹⁶⁾ | 500 | 551,543 |
| JPMCC, Series 2006-LDP8, Class A4, 5.399%, 5/15/45 | 2,446 | 2,667,556 |
| JPMCC, Series 2006-LDP9, Class AM, 5.372%, 5/15/47 | 3,000 | 3,177,007 |
| JPMCC, Series 2010-C2, Class D, 5.508%, 11/15/43 ⁽⁷⁾⁽¹⁶⁾ | 3,247 | 3,420,906 |
| JPMCC, Series 2010-CNTR, Class A2, 4.311%, 8/5/32 ⁽⁷⁾ | 3,750 | 3,953,672 |
| JPMCC, Series 2011-C3, Class A2, 3.673%, 2/15/46 ⁽⁷⁾ | 2,000 | 2,099,660 |
| JPMCC, Series 2012-CBX, Class A2, 1.81%, 6/15/45 | 4,500 | 4,550,861 |
| JPMCC, Series 2012-CBX, Class AS, 4.271%, 6/15/45 | 1,000 | 1,029,606 |
| JPMCC, Series 2013-C16, Class C, 5.008%, 12/15/46 | 1,544 | 1,538,885 |
| JPMCC, Series 2013-LC11, Class AS, 3.216%, 4/15/46 | 1,110 | 1,042,036 |
| LB-UBS, Series 2006-C1, Class A4, 5.156%, 2/15/31 | 2,000 | 2,137,620 |
| LB-UBS, Series 2006-C7, Class AM, 5.378%, 11/15/38 | 1,750 | 1,893,169 |
| MLCFC, Series 2006-4, Class A3, 5.172%, 12/12/49 ⁽¹⁶⁾ | 5,000 | 5,427,232 |
| MLMT, Series 2004-BPC1, Class A5, 4.855%, 10/12/41 ⁽¹⁶⁾ | 2,885 | 2,926,310 |
| MOTEL 6, Series 2012-MTL6, Class D, 3.781%, 10/5/25 ⁽⁶⁾ | 2,275 | 2,260,572 |
| MSC, Series 2003-T11, Class B, 5.45%, 6/13/41 ⁽¹⁶⁾ | 714 | 715,344 |
| MSC, Series 2004-IQ8, Class A5, 5.11%, 6/15/40 ⁽¹⁶⁾ | 1,194 | 1,211,320 |
| MSC, Series 2005-HQ5, Class A4, 5.168%, 1/14/42 | 1,611 | 1,651,372 |
| MSC, Series 2005-T17, Class A5, 4.78%, 12/13/41 | 1,832 | 1,874,066 |
| MSC, Series 2006-HQ8, Class A4, 5.417%, 3/12/44 ⁽¹⁶⁾ | 5,154 | 5,506,704 |
| MSC, Series 2006-IQ12, Class A4, 5.332%, 12/15/43 | 3,973 | 4,340,985 |
| RBSCF, Series 2010-MB1, Class B, 4.653%, 4/15/24 ⁽⁷⁾⁽¹⁶⁾ | 3,005 | 3,130,355 |
| RBSCF, Series 2010-MB1, Class C, 4.686%, 4/15/24 ⁽⁷⁾⁽¹⁶⁾ | 500 | 519,318 |
| WBCMT, Series 2004-C11, Class A5, 5.215%, 1/15/41 ⁽¹⁶⁾ | 699 | 700,342 |
| WBCMT, Series 2004-C12, Class A4, 5.289%, 7/15/41 ⁽¹⁶⁾ | 128 | 128,757 |
| WBCMT, Series 2006-C23, Class A4, 5.418%, 1/15/45 ⁽¹⁶⁾ | 2,907 | 3,101,471 |
| WBCMT, Series 2006-C27, Class A3, 5.765%, 7/15/45 ⁽¹⁶⁾ | 2,954 | 3,176,756 |
| WBCMT, Series 2006-C28, Class A4, 5.572%, 10/15/48 | 2,750 | 3,013,361 |
| WBCMT, Series 2006-C28, Class AM, 5.603%, 10/15/48 ⁽¹⁶⁾ | 3,000 | 3,226,390 |
| WBCMT, Series 2006-C29, Class A4, 5.308%, 11/15/48 | 4,000 | 4,377,204 |
| WFCM, Series 2013-LC12, Class D, 4.304%, 7/15/46 ⁽⁷⁾⁽¹⁶⁾ | 3,000 | 2,488,592 |
| WF-RBS, Series 2012-C9, Class D, 4.803%, 11/15/45 ⁽⁷⁾⁽¹⁶⁾ | 2,750 | 2,476,064 |
| WF-RBS, Series 2013-C13, Class AS, 3.345%, 5/15/45 | 660 | 624,727 |

**Total Commercial Mortgage-Backed Securities
(identified cost \$182,158,960)**

\$ 181,694,751

Asset-Backed Securities 0.8%

| Security | Principal Amount (000 s omitted) | Value |
|--|--|------------|
| Babson Ltd., Series 2005-1A, Class C1, 2.194%, 4/15/19 ⁽⁷⁾⁽¹⁰⁾ | \$ 753 | \$ 721,945 |
| Centurion CDO 8 Ltd., Series 2005-8A, Class D, 5.742%, 3/8/17 ⁽⁷⁾⁽¹⁰⁾ | 985 | 985,103 |
| Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 4.994%, 7/17/19 ⁽⁷⁾⁽¹⁰⁾ | 500 | 473,688 |
| CIFC Funding, Ltd., Series 2013-2A, Class A3L, 2.896%, 4/21/25 ⁽⁷⁾⁽¹⁰⁾ | 3,100 | 3,010,391 |
| Comstock Funding Ltd., Series 2006-1A, Class D, 4.489%, 5/30/20 ⁽⁷⁾⁽¹⁰⁾ | 1,844 | 1,718,928 |
| Diamond Resorts Owner Trust, Series 2013-2, Class A, 2.27%, 5/20/26 ⁽⁷⁾ | 3,880 | 3,867,904 |
| Invitation Homes Trust, Series 2013-SFR1, Class D, 2.314%, 12/17/30 ⁽⁷⁾⁽¹⁰⁾ | 1,020 | 1,023,194 |
| MVW Owner Trust, Series 2013-1A, Class A, 2.15%, 4/22/30 ⁽⁷⁾ | 1,212 | 1,217,130 |
| Octagon Investment Partners XVI Ltd., Series 2013-1A, Class C1, 3.022%, 7/17/25 ⁽⁷⁾⁽¹⁰⁾ | 1,075 | 1,053,261 |
| Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D, 3.622%, 7/17/25 ⁽⁷⁾⁽¹⁰⁾ | 1,075 | 1,032,536 |
| Octagon Investment Partners XVI Ltd., Series 2013-1A, Class E, 4.772%, 7/17/25 ⁽⁷⁾⁽¹⁰⁾ | 1,300 | 1,206,564 |

Total Asset-Backed Securities
(identified cost \$16,173,676) **\$ 16,310,644**

U.S. Government Agency Obligations 1.5%

| Security | Principal Amount (000 s omitted) | Value |
|----------------------------------|--|--------------|
| Federal Home Loan Bank: | | |
| 4.125%, 12/13/19 ⁽¹⁴⁾ | \$ 3,975 | \$ 4,365,186 |
| 5.25%, 12/9/22 ⁽¹⁴⁾ | 9,000 | 10,395,198 |
| 5.375%, 5/15/19 ⁽¹⁴⁾ | 6,585 | 7,657,117 |
| 5.375%, 8/15/24 ⁽¹⁴⁾ | 5,740 | 6,552,199 |

Total U.S. Government Agency Obligations
(identified cost \$28,544,267) **\$ 28,969,700**

U.S. Treasury Obligations 1.7%

| Security | Principal Amount (000 s omitted) | Value |
|---|--|---------------|
| U.S. Treasury Bond, 8.875%, 2/15/19 ⁽¹⁴⁾ | \$ 25,000 | \$ 33,789,050 |

Total U.S. Treasury Obligations
(identified cost \$35,091,592) **\$ 33,789,050**

Tax-Exempt Investments 0.0%

| Security | Principal Amount (000 s omitted) | Value |
|---|--|------------|
| Detroit, MI, Water Supply System | | |
| 5.25%, 7/1/2041 | \$ 200 | \$ 181,162 |

| | |
|---|-------------------|
| Total Tax-Exempt Investments (identified cost \$182,056) | \$ 181,162 |
|---|-------------------|

Common Stocks 0.9%

| Security | Shares | Value |
|--|---------------|-------------------|
| Automotive 0.1% | | |
| Dayco Products, LLC ⁽²⁾⁽¹¹⁾ | 25,372 | \$ 951,450 |
| | | \$ 951,450 |

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| Security | Shares | Value |
|--|--|----------------------|
| Building and Development 0.2% | | |
| Panoram Holdings Co. ⁽²⁾⁽²⁰⁾⁽²¹⁾ | 3,677 | \$ 3,583,531 |
| United Subcontractors, Inc. ⁽²⁾⁽¹¹⁾⁽²⁰⁾ | 1,299 | 20,236 |
| | | \$ 3,603,767 |
| Ecological Services and Equipment 0.0% | | |
| Environmental Systems Products Holdings, Inc. ⁽²⁾⁽²⁰⁾⁽²¹⁾ | 2,484 | \$ 69,974 |
| | | \$ 69,974 |
| Food Service 0.0% | | |
| Buffets Restaurants Holdings, Inc. ⁽²⁾⁽¹¹⁾⁽²⁰⁾ | 55,884 | \$ 335,304 |
| | | \$ 335,304 |
| Home Furnishings 0.0% | | |
| Sanitec Europe Oy B Units ⁽²⁾⁽¹¹⁾ | 26,265 | \$ 118,581 |
| Sanitec Europe Oy E Units ⁽²⁾⁽¹¹⁾⁽²⁰⁾ | 25,787 | 0 |
| | | \$ 118,581 |
| Lodging and Casinos 0.1% | | |
| Affinity Gaming, LLC ⁽¹¹⁾⁽²⁰⁾ | 46,819 | \$ 550,126 |
| Greektown Superholdings, Inc. ⁽²⁰⁾ | 828 | 66,240 |
| Tropicana Entertainment, Inc. ⁽¹¹⁾⁽²⁰⁾ | 17,051 | 298,392 |
| | | \$ 914,758 |
| Nonferrous Metals/Minerals 0.0% | | |
| Euramax International, Inc. ⁽¹¹⁾⁽²⁰⁾ | 1,636 | \$ 398,800 |
| | | \$ 398,800 |
| Publishing 0.5% | | |
| ION Media Networks, Inc. ⁽²⁾⁽¹¹⁾ | 5,187 | \$ 1,597,492 |
| Media General, Inc. ⁽²⁾⁽²⁰⁾ | 428,872 | 8,723,256 |
| MediaNews Group, Inc. ⁽²⁾⁽¹¹⁾⁽²⁰⁾ | 14,016 | 283,819 |
| | | \$ 10,604,567 |
| Total Common Stocks (identified cost \$6,405,321) | | \$ 16,997,201 |
| Convertible Bonds 0.0% | | |
| Security | Principal Amount (000 s omitted) | Value |
| Business Equipment and Services 0.0% | | |
| Mood Media Corp., 10.00%, 10/31/15 ⁽²⁾⁽²¹⁾ | \$ 75 | \$ 53,925 |

| | |
|--|------------------|
| Total Convertible Bonds (identified cost \$0) | \$ 53,925 |
|--|------------------|

Preferred Stocks 0.3%

| Security | Shares | Value |
|--|--------|---------------------|
| Banks and Thrifts 0.2% | | |
| Banco Santander SA | 2,650 | \$ 269,151 |
| Credit Agricole SA | 10,000 | 1,129,271 |
| Farm Credit Bank of Texas ⁽⁷⁾ | 4,833 | 486,019 |
| Fifth Third Bancorp, Series H | 5,000 | 443,821 |
| PNC Financial Services Group, Inc. (The) | 6,500 | 586,677 |
| | | \$ 2,914,939 |

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| Security | Shares | Value |
|--|--------|------------------|
| Ecological Services and Equipment 0.0% | | |
| Environmental Systems Products Holdings, Inc., Series A ⁽²⁾⁽²⁰⁾⁽²¹⁾ | 569 | \$ 56,900 |
| | | \$ 56,900 |

| Security | Shares | Value |
|------------------------------------|--------|---------------------|
| Electronics/Electrical 0.1% | | |
| Electricite de France SA | 10,000 | \$ 1,018,443 |
| Entergy Arkansas, Inc. | 22,737 | 436,357 |
| | | \$ 1,454,800 |

| Security | Shares | Value |
|---|--------|-------------------|
| Oil, Gas & Consumable Fuels 0.0% | | |
| Chesapeake Energy Corp., 4.50%, Convertible | 6,331 | \$ 580,489 |
| | | \$ 580,489 |

| | | |
|---|--|---------------------|
| Total Preferred Stocks (identified cost \$4,999,272) | | \$ 5,007,128 |
|---|--|---------------------|

Warrants 0.0%

| Security | Shares | Value |
|---|--------|-------------|
| Chemicals and Plastics 0.0% | | |
| Foamex, Series B, Expires 12/31/15 ⁽²⁾⁽¹¹⁾⁽²⁰⁾ | 663 | \$ 0 |
| | | \$ 0 |

| Security | Shares | Value |
|--|--------|-------------------|
| Food Products 0.0% | | |
| ASG Consolidated, LLC/ASG Finance, Inc., Expires 5/15/18 ⁽²⁰⁾ | 1,745 | \$ 218,125 |
| | | \$ 218,125 |

| | | |
|---|--|-------------------|
| Total Warrants (identified cost \$0) | | \$ 218,125 |
|---|--|-------------------|

Miscellaneous 0.0%

| Security | Shares | Value |
|--|-----------|------------------|
| Cable and Satellite Television 0.0% | | |
| Adelphia Recovery Trust ⁽²⁾⁽²⁰⁾ | 2,786,444 | \$ 0 |
| Adelphia, Inc., Escrow Certificate ⁽²⁰⁾ | 300,000 | 2,475 |
| Adelphia, Inc., Escrow Certificate ⁽²⁰⁾ | 2,500,000 | 20,625 |
| | | \$ 23,100 |

| Security | Shares | Value |
|--|-----------|-------------------|
| Oil and Gas 0.0% | | |
| SemGroup Corp., Escrow Certificate ⁽²⁰⁾ | 6,135,000 | \$ 122,700 |
| | | \$ 122,700 |

| | |
|--|-------------------|
| Total Miscellaneous (identified cost \$2,502,927) | \$ 145,800 |
|--|-------------------|

Interest Rate Swaptions Purchased 0.1%

| Description | Counterparty | Expiration Date | Notional Amount (000 s omitted) | Value |
|--|--------------------------------|-----------------|------------------------------------|--------------|
| Options to receive 3-month USD-LIBOR-BBA Rate and pay 5.25% | Credit Suisse International | 2/28/17 | \$ 52,500 | \$ 2,634,555 |

Total Interest Rate Swaptions Purchased
(identified cost \$2,535,750) \$ 2,634,555

Short-Term Investments 1.8%

| Security | Interest (000 s omitted) | Value |
|--|-----------------------------|---------------|
| Eaton Vance Cash Reserves Fund, LLC, 0.14% ⁽²²⁾ | \$ 35,656 | \$ 35,655,743 |

Total Short-Term Investments
(identified cost \$35,655,743) \$ 35,655,743

Total Investments 162.0%
(identified cost \$3,067,686,450) \$ 3,147,961,708

Less Unfunded Loan Commitments (0.0)%⁽¹⁾ \$ (382,615)

Net Investments 162.0%
(identified cost \$3,067,303,835) \$ 3,147,579,093

Interest Rate Swaptions Written (0.2)%

| Description | Counterparty | Expiration Date | Notional Amount (000 s omitted) | Value |
|--|--------------|-----------------|------------------------------------|----------------|
| Options to receive 3-month USD-LIBOR-BBA Rate and pay 5.25% | Citibank NA | 2/28/17 | \$ 52,500 | \$ (2,634,555) |

Total Interest Rate Swaptions Written
(premiums received \$2,031,750) \$ (2,634,555)

Other Assets, Less Liabilities (48.1)% \$ (935,045,864)

Auction Preferred Shares Plus Cumulative Unpaid Dividends (13.7)% \$ (266,627,385)

Net Assets Applicable to Common Shares 100.0% \$ 1,943,271,289

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

- ACRE - Americold LLC Trust
- BACM - Banc of America Commercial Mortgage Trust
- BAMLL - Banc of America Merrill Lynch Large Loan, Inc.
- BSCMS - Bear Stearns Commercial Mortgage Securities Trust
- CDCMT - CD Commercial Mortgage Trust
- CGCMT - Citigroup Commercial Mortgage Trust

| | |
|--------|--|
| COMM | - Commercial Mortgage Pass-Through Certificates |
| CSFB | - Credit Suisse First Boston Mortgage Securities Trust |
| CSMC | - Credit Suisse Commercial Mortgage Trust |
| DBUBS | - DBUBS Mortgage Trust |
| DDR | - Developers Diversified Realty Corp. |
| ESA | - Extended Stay America Trust |
| FMBT | - Fontainebleau Miami Beach Trust |
| GECMC | - General Electric Commercial Mortgage Corp. |
| GMACC | - GMAC Commercial Mortgage Securities, Inc. Trust |
| GSMS | - Goldman Sachs Mortgage Securities Corp. II |
| HILT | - Hilton USA Trust |
| IHSFR | - Invitation Homes Trust |
| JPMBB | - JPMBB Commercial Mortgage Securities Trust |
| JPMCC | - JPMorgan Chase Commercial Mortgage Securities Trust |
| LB-UBS | - LB-UBS Commercial Mortgage Trust |
| MLCFC | - ML-CFC Commercial Mortgage Trust |
| MLMT | - Merrill Lynch Mortgage Trust |
| MSC | - Morgan Stanley Capital I Trust |
| PIK | - Payment In Kind |
| RBSCF | - Royal Bank of Scotland Commercial Funding |
| WBCMT | - Wachovia Bank Commercial Mortgage Trust |
| WFCM | - Wells Fargo Commercial Mortgage Trust |
| WF-RBS | - WF-RBS Commercial Mortgage Trust |
| CAD | - Canadian Dollar |
| EUR | - Euro |
| GBP | - British Pound Sterling |

* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate interests (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 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) For fair value measurement disclosure purposes, security is categorized as Level 3 .
- (3) This Senior Loan will settle after December 31, 2013, at which time the interest rate will be determined.
- (4) Amount is less than 0.05%.

- (5) Currently the issuer is in default with respect to interest payments. For a variable rate security, interest rate has been adjusted to reflect non-accrued status.
- (6) Unfunded or partially unfunded loan commitments. The Fund may enter into certain credit agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the borrower's discretion.
- (7) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933. These securities may be sold in certain transactions (normally to qualified institutional buyers) and remain exempt from registration. At December 31, 2013, the aggregate value of these securities is \$545,977,308 or 28.1% of the Fund's net assets.

- (8) Represents a payment-in-kind security which may pay all or a portion of interest in additional principal. The interest rate paid in additional principal is generally higher than the indicated cash rate.
- (9) Security converts to floating rate after the indicated fixed-rate coupon period.
- (10) Variable rate security. The stated interest rate represents the rate in effect at December 31, 2013.
- (11) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (12) Defaulted security.
- (13) Security (or a portion thereof) has been pledged to cover margin requirements on open financial futures contracts.
- (14) Security (or a portion thereof) has been pledged for the benefit of the counterparty for reverse repurchase agreements.
- (15) Adjustable rate mortgage security. Rate shown is the rate at December 31, 2013.
- (16) Weighted average fixed-rate coupon that changes/updates monthly.
- (17) 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, 2013.
- (18) 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.
- (19) Principal only security that entitles the holder to receive only principal payments on the underlying mortgages.
- (20) Non-income producing security.
- (21) Restricted security.
- (22) 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, 2013. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended December 31, 2013 was \$19,579.

A summary of open financial instruments at December 31, 2013 is as follows:

Forward Foreign Currency Exchange Contracts

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| Settlement Date | Deliver | In Exchange For | Counterparty | Unrealized Appreciation | Unrealized (Depreciation) | Net Unrealized Appreciation (Depreciation) |
|-----------------|------------------------|----------------------|-----------------------------|-------------------------|---------------------------|--|
| 1/31/14 | British Pound Sterling | United States Dollar | | | | |
| 1/31/14 | 4,274,769 | 6,855,148 | HSBC Bank USA | \$ | \$ (222,343) | \$ (222,343) |
| | Euro | United States Dollar | | | | |
| 1/31/14 | 548,045 | 753,126 | Deutsche Bank | | (809) | (809) |
| | British Pound Sterling | United States Dollar | Goldman Sachs | | | |
| 2/28/14 | 6,147,771 | 9,940,269 | International | | (236,175) | (236,175) |
| | Canadian Dollar | United States Dollar | | | | |
| 2/28/14 | 1,722,061 | 1,630,848 | JP Morgan Chase Bank NA | 11,944 | | 11,944 |
| | Euro | United States Dollar | | | | |
| 2/28/14 | 1,044,750 | 1,422,031 | Citibank NA | | (15,201) | (15,201) |
| | Euro | United States Dollar | | | | |
| 2/28/14 | 25,856,524 | 35,051,285 | Citibank NA | | (518,771) | (518,771) |
| | Euro | United States Dollar | | | | |
| 2/28/14 | 1,323,344 | 1,821,411 | Goldman Sachs International | 926 | | 926 |

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| Settlement Date | Deliver | In Exchange For | Counterparty | Unrealized Appreciation | Unrealized (Depreciation) | Net Unrealized Appreciation (Depreciation) |
|-----------------|------------------------|----------------------|-----------------------------|-------------------------|---------------------------|--|
| | Euro | United States Dollar | | | | |
| 2/28/14 | 1,293,500 | 1,769,168 | Goldman Sachs International | \$ | \$ (10,262) | \$ (10,262) |
| | British Pound Sterling | United States Dollar | | | | |
| 3/31/14 | 5,574,933 | 9,150,138 | Citibank NA | | (75,917) | (75,917) |
| | Euro | United States Dollar | | | | |
| 3/31/14 | 1,230,425 | 1,693,256 | HSBC Bank USA | 598 | | 598 |
| | | | | \$ 13,468 | \$ (1,079,478) | \$ (1,066,010) |

Futures Contracts

| Expiration Month/Year | Contracts | Position | Aggregate Cost | Value | Net Unrealized Appreciation |
|-----------------------|--------------------------------|----------|-----------------|-----------------|-----------------------------|
| 3/14 | 125 U.S. 2-Year Treasury Note | Short | \$ (27,525,391) | \$ (27,476,563) | \$ 48,828 |
| 3/14 | 175 U.S. 5-Year Treasury Note | Short | (21,153,125) | (20,879,687) | 273,438 |
| 3/14 | 235 U.S. 10-Year Treasury Note | Short | (29,466,797) | (28,916,016) | 550,781 |
| 3/14 | 30 U.S. Long Treasury Bond | Short | (3,915,234) | (3,849,375) | 65,859 |
| | | | | | \$ 938,906 |

Written swaptions activity for the period ended December 31, 2013 was as follows:

| | Notional Amount (000 s omitted) | Premiums Received |
|-----------------------------------|------------------------------------|---------------------|
| Outstanding, beginning of period | \$ | \$ |
| Swaptions written | 52,500 | 2,031,750 |
| Outstanding, end of period | \$ 52,500 | \$ 2,031,750 |

At December 31, 2013, the Fund had sufficient cash and/or securities to cover commitments under these contracts.

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

Foreign Exchange Risk: Because 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 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, 2013 was as follows:

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| Risk | Derivative | Fair Value | |
|------------------|---|---------------------|-------------------------|
| | | Asset Derivative | Liability Derivative |
| Foreign Exchange | Forward foreign currency exchange contracts | \$ 13,468 | \$ (1,079,478) |
| Interest Rate | Financial futures contracts | \$ 938,906* | \$ |
| Interest Rate | Interest rate swaptions purchased | \$ 2,634,555 | \$ |
| Interest Rate | Interest rate swaptions written | \$ | \$ (2,634,555) |

* Amount represents cumulative unrealized appreciation on futures contracts in the Futures Contracts table above.

Reverse Repurchase Agreements

Reverse repurchase agreements outstanding as of December 31, 2013 were as follows:

| Counterparty | Trade Date | Maturity Date | Interest Rate | Principal Amount | Principal Amount Including Accrued Interest |
|-----------------|------------|---------------|---------------|------------------|---|
| Bank of America | 12/20/13 | 1/21/14 | 0.39% | \$ 121,767,000 | \$ 121,781,208 |

At December 31, 2013, the market value of securities pledged for the benefit of the counterparty for reverse repurchase agreements was \$124,765,867. 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, 2013. 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, 2013.

The cost and unrealized appreciation (depreciation) of investments of the Fund at December 31, 2013, as determined on a federal income tax basis, were as follows:

| | |
|------------------------------------|-------------------------|
| Aggregate cost | \$ 3,084,693,154 |
| Gross unrealized appreciation | \$ 97,673,399 |
| Gross unrealized depreciation | (34,787,460) |
| Net unrealized appreciation | \$ 62,885,939 |

Restricted Securities

At December 31, 2013, 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 | Principal Amount/ Shares | Cost | Value |
|---|---------------------|--------------------------|---------------------|---------------------|
| Convertible Bonds | | | | |
| Mood Media Corp. | 7/30/12 | 75,000 | \$ 0 | \$ 53,925 |
| Total Convertible Bonds | | | \$ 0 | \$ 53,925 |
| Common Stocks | | | | |
| Environmental Systems Products Holdings, Inc. | 10/25/07 | 2,484 | \$ 0 | \$ 69,974 |
| Panolam Holdings Co. | 12/30/09 | 3,677 | 2,020,511 | 3,583,531 |
| Total Common Stocks | | | \$ 2,020,511 | \$ 3,653,505 |
| Preferred Stocks | | | | |
| Environmental Systems Products Holdings, Inc., Series A | 10/25/07 | 569 | \$ 9,958 | \$ 56,900 |

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| | | | | |
|------------------------------------|----|------------------|----|------------------|
| Total Preferred Stocks | \$ | 9,958 | \$ | 56,900 |
| Total Restricted Securities | \$ | 2,030,469 | \$ | 3,764,330 |

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.

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At December 31, 2013, 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 Interests (Less Unfunded Loan Commitments) | \$ | \$ 1,182,201,087 | \$ 1,825,229 | \$ 1,184,026,316 |
| Corporate Bonds & Notes | | 1,078,868,499 | 5,910,037 | 1,084,778,536 |
| Foreign Corporate Bonds | | 1,210,099 | | 1,210,099 |
| Foreign Government Securities | | 2,116,800 | | 2,116,800 |
| Mortgage Pass-Throughs | | 382,991,582 | | 382,991,582 |
| Collateralized Mortgage Obligations | | 170,797,976 | | 170,797,976 |
| Commercial Mortgage-Backed Securities | | 181,694,751 | | 181,694,751 |
| Asset-Backed Securities | | 16,310,644 | | 16,310,644 |
| U.S. Government Agency Obligations | | 28,969,700 | | 28,969,700 |
| U.S. Treasury Obligations | | 33,789,050 | | 33,789,050 |
| Tax-Exempt Investments | | 181,162 | | 181,162 |
| Common Stocks | 298,392 | 1,015,166 | 15,683,643 | 16,997,201 |
| Convertible Bonds | | | 53,925 | 53,925 |
| Preferred Stocks | 580,489 | 4,369,739 | 56,900 | 5,007,128 |
| Warrants | | 218,125 | 0 | 218,125 |
| Miscellaneous | | 145,800 | 0 | 145,800 |
| Interest Rate Swaptions Purchased | | 2,634,555 | | 2,634,555 |
| Short-Term Investments | | 35,655,743 | | 35,655,743 |
| Total Investments | \$ 878,881 | \$ 3,123,170,478 | \$ 23,529,734 | \$ 3,147,579,093 |
| Forward Foreign Currency Exchange Contracts | \$ | \$ 13,468 | \$ | \$ 13,468 |
| Futures Contracts | 938,906 | | | 938,906 |
| Total | \$ 1,817,787 | \$ 3,123,183,946 | \$ 23,529,734 | \$ 3,148,531,467 |
| Liability Description | | | | |
| Interest Rate Swaptions Written | \$ | \$ (2,634,555) | \$ | \$ (2,634,555) |
| Forward Foreign Currency Exchange Contracts | | (1,079,478) | | (1,079,478) |
| Total | \$ | \$ (3,714,033) | \$ | \$ (3,714,033) |

* 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, 2013 is not presented.

At December 31, 2013, 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 24, 2014

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 24, 2014

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

Date: February 24, 2014