

EATON VANCE LTD DURATION INCOME FUND
Form N-Q
August 28, 2015

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

June 30, 2015

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Limited Duration Income Fund

June 30, 2015

Portfolio of Investments (Unaudited)

Senior Floating-Rate Interests 55.8%⁽¹⁾

| Borrower/Tranche Description | Principal | |
|---|-----------------|----------------------|
| | Amount* | Value |
| | (000 s omitted) | |
| Aerospace and Defense 0.7% | | |
| DAE Aviation Holdings, Inc. | | |
| Term Loan, 6.25%, Maturing November 2, 2018 | 649 | \$ 651,337 |
| IAP Worldwide Services, Inc. | | |
| Revolving Loan, Maturing July 18, 2018 ⁽²⁾ | 172 | 167,491 |
| Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 ⁽³⁾ | 236 | 188,819 |
| Silver II US Holdings, LLC | | |
| Term Loan, 4.00%, Maturing December 13, 2019 | 4,851 | 4,703,910 |
| Standard Aero Limited | | |
| Term Loan, 6.25%, Maturing November 2, 2018 | 293 | 294,355 |
| Transdigm, Inc. | | |
| Term Loan, 3.75%, Maturing February 28, 2020 | 4,049 | 4,025,910 |
| Term Loan, 3.75%, Maturing June 4, 2021 | 2,426 | 2,409,773 |
| | | \$ 12,441,595 |
| Air Transport 0.2% | | |
| Virgin America, Inc. | | |
| Term Loan, 4.50%, Maturing April 4, 2019 | 3,075 | \$ 2,804,707 |
| | | \$ 2,804,707 |
| Automotive 2.0% | | |
| Affinia Group Intermediate Holdings, Inc. | | |
| Term Loan, 4.75%, Maturing April 27, 2020 | 528 | \$ 529,199 |
| Allison Transmission, Inc. | | |
| Term Loan, 2.94%, Maturing August 7, 2017 | 218 | 218,238 |
| Term Loan, 3.50%, Maturing August 23, 2019 | 4,767 | 4,782,711 |
| Chrysler Group, LLC | | |
| Term Loan, 3.50%, Maturing May 24, 2017 | 5,716 | 5,716,297 |
| Term Loan, 3.25%, Maturing December 31, 2018 | 2,740 | 2,737,915 |
| CS Intermediate Holdco 2, LLC | | |
| Term Loan, 4.00%, Maturing April 4, 2021 | 1,832 | 1,831,119 |
| Dayco Products, LLC | | |
| Term Loan, 5.25%, Maturing December 12, 2019 | 1,308 | 1,314,980 |
| Federal-Mogul Holdings Corporation | | |
| Term Loan, 4.75%, Maturing April 15, 2021 | 5,186 | 5,135,251 |
| Goodyear Tire & Rubber Company (The) | | |
| Term Loan - Second Lien, 3.75%, Maturing April 30, 2019 | 5,646 | 5,663,476 |
| Horizon Global Corporation | | |

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| | | |
|---|---------|----------------------|
| Term Loan, Maturing May 11, 2022 ⁽²⁾ | 575 | 569,609 |
| MPG Holdco I, Inc. | | |
| Term Loan, 3.75%, Maturing October 20, 2021 | 3,532 | 3,533,402 |
| TI Group Automotive Systems, LLC | | |
| Term Loan, Maturing June 24, 2022 ⁽²⁾ | EUR 950 | 1,053,812 |
| Term Loan, Maturing June 24, 2022 ⁽²⁾ | 1,425 | 1,427,672 |
| Tower Automotive Holdings USA, LLC | | |
| Term Loan, 4.00%, Maturing April 23, 2020 | 1,402 | 1,402,427 |
| Visteon Corporation | | |
| Term Loan, 3.50%, Maturing April 9, 2021 | 831 | 831,640 |
| | | \$ 36,747,748 |
| Beverage and Tobacco 0.1% | | |
| Flavors Holdings, Inc. | | |
| Term Loan, 6.75%, Maturing April 3, 2020 | 1,011 | \$ 973,990 |
| Term Loan - Second Lien, 11.00%, Maturing October 3, 2021 | 1,000 | 965,000 |
| | | \$ 1,938,990 |

| Borrower/Tranche Description | Principal | |
|--|-----------------|----------------------|
| | Amount* | Value |
| | (000 s omitted) | |
| Brokerage/Securities Dealers/Investment Houses 0.1% | | |
| Astro AB Borrower, Inc. | | |
| Term Loan, 5.50%, Maturing April 30, 2022 | 400 | \$ 404,510 |
| Salient Partners L.P. | | |
| Term Loan, 7.50%, Maturing May 19, 2021 | 950 | 935,750 |
| | | \$ 1,340,260 |
| Building and Development 0.8% | | |
| ABC Supply Co., Inc. | | |
| Term Loan, 3.50%, Maturing April 16, 2020 | 1,547 | \$ 1,545,825 |
| Auction.com, LLC | | |
| Term Loan, 6.00%, Maturing May 8, 2022 | 1,247 | 1,240,641 |
| Capital Automotive L.P. | | |
| Term Loan, 4.00%, Maturing April 10, 2019 | 1,927 | 1,936,021 |
| CPG International, Inc. | | |
| Term Loan, 4.75%, Maturing September 30, 2020 | 761 | 756,678 |
| Gates Global, Inc. | | |
| Term Loan, 4.25%, Maturing July 5, 2021 | 2,985 | 2,944,222 |
| Headwaters, Inc. | | |
| Term Loan, 4.50%, Maturing March 24, 2022 | 250 | 251,094 |
| Quikrete Holdings, Inc. | | |
| Term Loan, 4.00%, Maturing September 28, 2020 | 1,158 | 1,159,979 |
| RE/MAX International, Inc. | | |
| Term Loan, 4.25%, Maturing July 31, 2020 | 1,882 | 1,887,068 |
| Realogy Corporation | | |
| Term Loan, 3.75%, Maturing March 5, 2020 | 1,596 | 1,595,010 |
| Summit Materials Companies I, LLC | | |
| Term Loan, 5.00%, Maturing January 30, 2019 | 485 | 485,842 |
| WireCo WorldGroup, Inc. | | |
| Term Loan, 6.00%, Maturing February 15, 2017 | 644 | 644,868 |
| | | \$ 14,447,248 |
| Business Equipment and Services 4.5% | | |
| Acosta Holdco, Inc. | | |
| Term Loan, 4.25%, Maturing September 26, 2021 | 4,428 | \$ 4,423,136 |
| Altisource Solutions S.a.r.l. | | |
| Term Loan, 4.50%, Maturing December 9, 2020 | 2,207 | 1,969,959 |
| AVSC Holding Corp. | | |
| Term Loan, 4.50%, Maturing January 24, 2021 | 568 | 567,812 |
| BakerCorp International, Inc. | | |
| Term Loan, 4.25%, Maturing February 14, 2020 | 855 | 827,075 |
| Brickman Group Ltd., LLC | | |
| Term Loan, 4.00%, Maturing December 18, 2020 | 1,084 | 1,080,067 |
| Brock Holdings III, Inc. | | |
| Term Loan, 6.00%, Maturing March 16, 2017 | 971 | 966,490 |
| CCC Information Services, Inc. | | |
| Term Loan, 4.00%, Maturing December 20, 2019 | 488 | 486,800 |
| Ceridian, LLC | | |
| Term Loan, 4.50%, Maturing September 15, 2020 | 750 | 745,145 |
| ClientLogic Corporation | | |
| Term Loan, 7.53%, Maturing January 30, 2017 | 1,171 | 1,159,384 |

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Corporate Capital Trust, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 4.00%, Maturing May 15, 2019 | 1,259 | 1,259,818 |
|---|-------|-----------|

CPM Holdings, Inc.

| | | |
|---|-----|---------|
| Term Loan, 6.00%, Maturing April 11, 2022 | 350 | 351,094 |
|---|-----|---------|

Crossmark Holdings, Inc.

| | | |
|--|-------|-----------|
| Term Loan, 4.50%, Maturing December 20, 2019 | 2,026 | 1,836,010 |
|--|-------|-----------|

Education Management, LLC

| | | |
|---|-----|---------|
| Term Loan, 5.50%, Maturing July 2, 2020 | 466 | 352,770 |
|---|-----|---------|

| | | |
|--|-----|---------|
| Term Loan, 8.50%, (2.00% Cash, 6.50% PIK), Maturing July 2, 2020 | 789 | 506,974 |
|--|-----|---------|

| Borrower/Tranche Description | Principal | |
|--|-----------------|--------------|
| | (000 s omitted) | Value |
| EIG Investors Corp. | | |
| Term Loan, 5.00%, Maturing November 9, 2019 | 4,641 | \$ 4,633,274 |
| Emdeon Business Services, LLC | | |
| Term Loan, 3.75%, Maturing November 2, 2018 | 2,508 | 2,511,331 |
| Expert Global Solutions, Inc. | | |
| Term Loan, 8.50%, Maturing April 3, 2018 | 110 | 110,218 |
| Extreme Reach, Inc. | | |
| Term Loan, 6.75%, Maturing February 7, 2020 | 935 | 933,532 |
| Garda World Security Corporation | | |
| Term Loan, 4.00%, Maturing November 6, 2020 | 145 | 145,227 |
| Term Loan, 4.00%, Maturing November 6, 2020 | 1,244 | 1,241,582 |
| Term Loan, 4.75%, Maturing November 6, 2020 | CAD 813 | 634,355 |
| IG Investment Holdings, LLC | | |
| Term Loan, 6.00%, Maturing October 29, 2021 | 2,114 | 2,123,402 |
| IMS Health Incorporated | | |
| Term Loan, 3.50%, Maturing March 17, 2021 | 5,864 | 5,833,705 |
| Information Resources, Inc. | | |
| Term Loan, 4.75%, Maturing September 30, 2020 | 1,547 | 1,555,329 |
| ION Trading Technologies S.a.r.l. | | |
| Term Loan, 4.50%, Maturing June 10, 2021 | EUR 1,485 | 1,665,382 |
| Term Loan - Second Lien, 7.25%, Maturing June 10, 2022 | 1,000 | 1,001,250 |
| Italics Merger Sub, Inc. | | |
| Term Loan, Maturing May 29, 2022 ⁽²⁾ | 2,675 | 2,672,213 |
| KAR Auction Services, Inc. | | |
| Term Loan, 3.50%, Maturing March 11, 2021 | 3,421 | 3,430,269 |
| Kronos Incorporated | | |
| Term Loan, 4.50%, Maturing October 30, 2019 | 5,120 | 5,129,839 |
| Term Loan - Second Lien, 9.75%, Maturing April 30, 2020 | 2,396 | 2,469,619 |
| MCS AMS Sub-Holdings, LLC | | |
| Term Loan, 7.00%, Maturing October 15, 2019 ⁽³⁾ | 1,586 | 1,220,855 |
| Monitronics International, Inc. | | |
| Term Loan, 4.25%, Maturing March 23, 2018 | 801 | 803,170 |
| Term Loan, 4.50%, Maturing April 2, 2022 | 1,022 | 1,025,953 |
| National CineMedia, LLC | | |
| Term Loan, 2.94%, Maturing November 26, 2019 | 575 | 569,969 |
| PGX Holdings, Inc. | | |
| Term Loan, 6.25%, Maturing September 29, 2020 | 723 | 727,362 |
| Quintiles Transnational Corp. | | |
| Term Loan, 3.25%, Maturing May 12, 2022 | 2,225 | 2,236,125 |
| RCS Capital Corporation | | |
| Term Loan, 6.50%, Maturing April 29, 2019 | 1,539 | 1,535,697 |
| Term Loan - Second Lien, 11.50%, Maturing April 29, 2021 | 500 | 496,875 |
| Sensus USA, Inc. | | |
| Term Loan, 4.50%, Maturing May 9, 2017 | 694 | 691,184 |
| ServiceMaster Company | | |
| Term Loan, 4.25%, Maturing July 1, 2021 | 3,176 | 3,184,778 |
| SunGard Data Systems, Inc. | | |
| Term Loan, 3.93%, Maturing February 28, 2017 | 180 | 180,145 |
| Term Loan, 4.00%, Maturing March 8, 2020 | 8,826 | 8,836,849 |
| TNS, Inc. | | |
| Term Loan, 5.00%, Maturing February 14, 2020 | 1,106 | 1,111,390 |
| Travelport Finance (Luxembourg) S.a.r.l. | | |
| Term Loan, 5.75%, Maturing September 2, 2021 | 1,567 | 1,574,307 |
| WASH Multifamily Laundry Systems, LLC | | |

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| | | |
|--|-------|----------------------|
| Term Loan, 4.25%, Maturing May 14, 2022 | 56 | 55,677 |
| Term Loan, 4.25%, Maturing May 14, 2022 | 319 | 317,917 |
| West Corporation | | |
| Term Loan, 3.25%, Maturing June 30, 2018 | 5,434 | 5,426,079 |
| | | \$ 82,617,393 |

| Borrower/Tranche Description | Principal | |
|---|-----------------|---------------|
| | (000 s omitted) | Value |
| Cable and Satellite Television 1.4% | | |
| Atlantic Broadband Finance, LLC | | |
| Term Loan, 3.25%, Maturing November 30, 2019 | 813 | \$ 812,670 |
| Cequel Communications, LLC | | |
| Term Loan, 3.50%, Maturing February 14, 2022 | 5,066 | 5,051,893 |
| Charter Communications Operating, LLC | | |
| Term Loan, 3.00%, Maturing July 1, 2020 | 366 | 362,374 |
| MCC Iowa, LLC | | |
| Term Loan, 3.25%, Maturing January 29, 2021 | 1,127 | 1,118,196 |
| Term Loan, 3.75%, Maturing June 30, 2021 | 1,163 | 1,162,879 |
| Mediacom Illinois, LLC | | |
| Term Loan, 3.15%, Maturing October 23, 2017 | 974 | 972,679 |
| Term Loan, 3.75%, Maturing June 30, 2021 | 645 | 646,066 |
| Numericable U.S., LLC | | |
| Term Loan, 4.50%, Maturing May 21, 2020 | 1,362 | 1,366,765 |
| Term Loan, 4.50%, Maturing May 21, 2020 | 1,574 | 1,579,826 |
| UPC Financing Partnership | | |
| Term Loan, 3.25%, Maturing June 30, 2021 | 2,054 | 2,028,664 |
| Virgin Media Investment Holdings Limited | | |
| Term Loan, 3.50%, Maturing June 30, 2023 | 4,719 | 4,678,765 |
| Term Loan, 4.25%, Maturing June 30, 2023 | GBP 1,800 | 2,826,262 |
| Ziggo B.V. | | |
| Term Loan, 3.75%, Maturing January 15, 2022 | EUR 508 | 564,354 |
| Term Loan, 3.75%, Maturing January 15, 2022 | EUR 789 | 876,035 |
| Term Loan, 3.75%, Maturing January 15, 2022 | EUR 1,428 | 1,585,639 |
| | | \$ 25,633,067 |
| Chemicals and Plastics 3.1% | | |
| Allnex (Luxembourg) & Cy S.C.A. | | |
| Term Loan, 4.50%, Maturing October 3, 2019 | 1,196 | \$ 1,198,603 |
| Allnex USA, Inc. | | |
| Term Loan, 4.50%, Maturing October 3, 2019 | 620 | 621,897 |
| Aruba Investments, Inc. | | |
| Term Loan, 4.50%, Maturing February 2, 2022 | 377 | 377,808 |
| Axalta Coating Systems US Holdings, Inc. | | |
| Term Loan, 3.75%, Maturing February 1, 2020 | 4,050 | 4,050,712 |
| AZ Chem US, Inc. | | |
| Term Loan, 4.50%, Maturing June 12, 2021 | 858 | 858,943 |
| Chemours Company Co. (The) | | |
| Term Loan, 3.75%, Maturing May 22, 2022 | 2,750 | 2,744,272 |
| Colouroz Investment 1, GmbH | | |
| Term Loan, 4.50%, Maturing September 7, 2021 | 197 | 197,362 |
| Term Loan, 4.50%, Maturing September 7, 2021 | 1,192 | 1,195,366 |
| ECO Services Operations, LLC | | |
| Term Loan, 4.75%, Maturing December 4, 2021 | 522 | 521,069 |
| Emerald Performance Materials, LLC | | |
| Term Loan, 4.50%, Maturing August 1, 2021 | 670 | 671,054 |
| Term Loan - Second Lien, 7.75%, Maturing August 1, 2022 | 725 | 722,885 |
| Gemini HDPE, LLC | | |
| Term Loan, 4.75%, Maturing August 7, 2021 | 2,084 | 2,084,265 |
| Huntsman International, LLC | | |
| Term Loan, 2.73%, Maturing April 19, 2017 | 2,079 | 2,080,784 |
| Term Loan, 3.75%, Maturing August 12, 2021 | 2,537 | 2,542,535 |

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Ineos US Finance, LLC

| | | | |
|---|-----|-------|-----------|
| Term Loan, 3.75%, Maturing May 4, 2018 | | 6,529 | 6,515,610 |
| Term Loan, 4.25%, Maturing March 31, 2022 | EUR | 524 | 577,903 |
| Term Loan, 4.25%, Maturing March 31, 2022 | | 848 | 848,669 |

Kronos Worldwide, Inc.

| | | | |
|--|--|-----|---------|
| Term Loan, 4.00%, Maturing February 18, 2020 | | 395 | 395,823 |
|--|--|-----|---------|

MacDermid, Inc.

| | | | |
|---|--|-------|-----------|
| Term Loan, 4.50%, Maturing June 7, 2020 | | 1,626 | 1,632,233 |
| Term Loan, 4.75%, Maturing June 7, 2020 | | 771 | 775,187 |

| Borrower/Tranche Description | Principal | |
|--|-----------------|----------------------|
| | (000 s omitted) | Value |
| Minerals Technologies, Inc. | | |
| Term Loan, 3.75%, Maturing May 9, 2021 | 1,814 | \$ 1,823,012 |
| Orion Engineered Carbons GmbH | | |
| Term Loan, 5.00%, Maturing July 25, 2021 | 744 | 751,819 |
| Term Loan, 5.00%, Maturing July 25, 2021 | EUR 1,265 | 1,416,725 |
| OXEA Finance, LLC | | |
| Term Loan, 4.25%, Maturing January 15, 2020 | 2,266 | 2,194,703 |
| Term Loan - Second Lien, 8.25%, Maturing July 15, 2020 | 1,000 | 948,438 |
| Polarpak, Inc. | | |
| Term Loan, 4.50%, Maturing June 7, 2020 | 589 | 587,993 |
| Term Loan, 5.50%, Maturing June 7, 2020 | CAD 2,133 | 1,707,675 |
| PQ Corporation | | |
| Term Loan, 4.00%, Maturing August 7, 2017 | 3,218 | 3,218,304 |
| Royal Holdings, Inc. | | |
| Term Loan, 4.50%, Maturing May 18, 2022 | 725 | 727,493 |
| Solenis International L.P. | | |
| Term Loan, 4.25%, Maturing July 31, 2021 | 397 | 395,263 |
| Term Loan, 4.50%, Maturing July 31, 2021 | EUR 1,290 | 1,447,875 |
| Sonneborn Refined Products B.V. | | |
| Term Loan, 4.75%, Maturing December 10, 2020 | 90 | 89,960 |
| Sonneborn, LLC | | |
| Term Loan, 4.75%, Maturing December 10, 2020 | 507 | 509,776 |
| Tata Chemicals North America, Inc. | | |
| Term Loan, 3.75%, Maturing August 7, 2020 | 1,356 | 1,355,444 |
| Trinseo Materials Operating S.C.A. | | |
| Term Loan, 4.25%, Maturing October 13, 2021 | 2,900 | 2,907,769 |
| Tronox Pigments (Netherlands) B.V. | | |
| Term Loan, 4.25%, Maturing March 19, 2020 | 2,446 | 2,450,779 |
| Univar, Inc. | | |
| Term Loan, 5.01%, Maturing June 30, 2017 | 3,857 | 3,856,987 |
| WNA Holdings, Inc. | | |
| Term Loan, 4.50%, Maturing June 7, 2020 | 309 | 308,280 |
| Zep, Inc. | | |
| Term Loan, 5.75%, Maturing June 16, 2022 | 400 | 401,500 |
| | | \$ 57,712,775 |
| Conglomerates 0.4% | | |
| Bestway UK Holdco Limited | | |
| Term Loan, 5.26%, Maturing October 6, 2021 | GBP 1,103 | \$ 1,747,382 |
| RGIS Services, LLC | | |
| Term Loan, 5.50%, Maturing October 18, 2017 | 3,357 | 3,117,387 |
| Spectrum Brands, Inc. | | |
| Term Loan, 3.75%, Maturing June 9, 2022 | 2,600 | 2,609,209 |
| | | \$ 7,473,978 |
| Containers and Glass Products 1.0% | | |
| Berry Plastics Holding Corporation | | |
| Term Loan, 3.50%, Maturing February 8, 2020 | 2,542 | \$ 2,532,605 |
| Term Loan, 3.75%, Maturing January 6, 2021 | 5,670 | 5,661,918 |
| Hilex Poly Co., LLC | | |
| Term Loan, 6.00%, Maturing December 5, 2021 | 1,945 | 1,965,185 |

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Libbey Glass, Inc.

| | | |
|--|-----|---------|
| Term Loan, 3.75%, Maturing April 9, 2021 | 545 | 545,351 |
|--|-----|---------|

Pelican Products, Inc.

| | | |
|---|-----|---------|
| Term Loan, 5.25%, Maturing April 10, 2020 | 371 | 370,534 |
|---|-----|---------|

Reynolds Group Holdings, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 4.50%, Maturing December 1, 2018 | 5,944 | 5,966,582 |
|---|-------|-----------|

TricorBraun, Inc.

| | | |
|--|-----|---------|
| Term Loan, 4.00%, Maturing May 3, 2018 | 620 | 619,086 |
|--|-----|---------|

\$ 17,661,261

| Borrower/Tranche Description | Principal | |
|--|-----------------|---------------|
| | (000 s omitted) | Value |
| Cosmetics/Toiletries 0.3% | | |
| Prestige Brands, Inc. | | |
| Term Loan, 3.50%, Maturing September 3, 2021 | 790 | \$ 789,931 |
| Revlon Consumer Products Corporation | | |
| Term Loan, 4.00%, Maturing October 8, 2019 | 1,451 | 1,453,425 |
| Sun Products Corporation (The) | | |
| Term Loan, 5.50%, Maturing March 23, 2020 | 2,572 | 2,501,521 |
| | | \$ 4,744,877 |
| Drugs 1.3% | | |
| Alkermes, Inc. | | |
| Term Loan, 3.50%, Maturing September 18, 2019 | 1,168 | \$ 1,169,800 |
| AMAG Pharmaceuticals, Inc. | | |
| Term Loan, 7.25%, Maturing November 12, 2020 | 736 | 745,453 |
| DPx Holdings B.V. | | |
| Term Loan, 4.25%, Maturing March 11, 2021 | 1,163 | 1,157,849 |
| Term Loan, 4.50%, Maturing March 11, 2021 | EUR 396 | 445,159 |
| Term Loan, 4.50%, Maturing March 11, 2021 | EUR 923 | 1,037,210 |
| Endo Luxembourg Finance Company I S.a.r.l. | | |
| Term Loan, 3.25%, Maturing March 1, 2021 | 518 | 519,572 |
| Mallinckrodt International Finance S.A. | | |
| Term Loan, 3.25%, Maturing March 19, 2021 | 2,000 | 1,993,907 |
| Term Loan, 3.50%, Maturing March 19, 2021 | 1,489 | 1,486,682 |
| Par Pharmaceutical Companies, Inc. | | |
| Term Loan, 4.00%, Maturing September 30, 2019 | 2,184 | 2,184,243 |
| Valeant Pharmaceuticals International, Inc. | | |
| Term Loan, 3.50%, Maturing December 11, 2019 | 3,432 | 3,429,871 |
| Term Loan, 3.50%, Maturing August 5, 2020 | 4,646 | 4,635,733 |
| Term Loan, 4.00%, Maturing April 1, 2022 | 4,489 | 4,491,811 |
| | | \$ 23,297,290 |
| Ecological Services and Equipment 0.3% | | |
| ADS Waste Holdings, Inc. | | |
| Term Loan, 3.75%, Maturing October 9, 2019 | 5,157 | \$ 5,104,870 |
| EnergySolutions, LLC | | |
| Term Loan, 6.75%, Maturing May 29, 2020 | 1,079 | 1,084,827 |
| | | \$ 6,189,697 |
| Electronics/Electrical 5.1% | | |
| Allflex Holdings III, Inc. | | |
| Term Loan, 4.25%, Maturing July 17, 2020 | 761 | \$ 761,913 |
| Answers Corporation | | |
| Term Loan, 6.25%, Maturing October 3, 2021 | 1,517 | 1,316,323 |
| Applied Systems, Inc. | | |
| Term Loan, 4.25%, Maturing January 25, 2021 | 1,101 | 1,101,533 |
| Avago Technologies Cayman Ltd. | | |
| Term Loan, 3.75%, Maturing May 6, 2021 | 9,686 | 9,713,129 |
| Campaign Monitor Finance Pty Limited | | |
| Term Loan, 6.25%, Maturing March 18, 2021 | 938 | 933,434 |
| Carros Finance Luxembourg S.a.r.l. | | |

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| | | |
|--|-------|-----------|
| Term Loan, 4.50%, Maturing September 30, 2021 | 447 | 446,486 |
| CommScope, Inc. | | |
| Term Loan, Maturing December 29, 2022 ⁽²⁾ | 1,100 | 1,100,516 |
| CompuCom Systems, Inc. | | |
| Term Loan, 4.25%, Maturing May 11, 2020 | 2,272 | 2,121,808 |
| Dell International, LLC | | |
| Term Loan, 4.00%, Maturing April 29, 2020 | 7,075 | 7,081,948 |
| Dell, Inc. | | |
| Term Loan, 3.75%, Maturing October 29, 2018 | 1,172 | 1,172,649 |
| Deltek, Inc. | | |
| Term Loan, Maturing June 25, 2022 ⁽²⁾ | 350 | 350,437 |
| Term Loan - Second Lien, 9.50%, Maturing June 17, 2023 | 475 | 479,750 |

| Borrower/Tranche Description | Principal | |
|---|-----------------|------------|
| | Amount* | Value |
| | (000 s omitted) | |
| Entegris, Inc. | | |
| Term Loan, 3.50%, Maturing April 30, 2021 | 472 | \$ 470,860 |
| Excelitas Technologies Corp. | | |
| Term Loan, 6.00%, Maturing October 31, 2020 | 2,017 | 2,024,000 |
| Eze Castle Software, Inc. | | |
| Term Loan, 4.00%, Maturing April 6, 2020 | 733 | 731,998 |
| FIDJI Luxembourg (BC4) S.a.r.l. | | |
| Term Loan, 6.25%, Maturing December 24, 2020 | 1,008 | 1,009,072 |
| Freescale Semiconductor, Inc. | | |
| Term Loan, 4.25%, Maturing February 28, 2020 | 2,954 | 2,960,277 |
| Go Daddy Operating Company, LLC | | |
| Term Loan, 4.25%, Maturing May 13, 2021 | 5,057 | 5,068,746 |
| Hyland Software, Inc. | | |
| Term Loan, 4.75%, Maturing February 19, 2021 | 639 | 642,020 |
| Term Loan, Maturing July 1, 2022 ⁽²⁾ | 521 | 522,897 |
| Term Loan - Second Lien, Maturing July 1, 2023 ⁽²⁾ | 675 | 676,125 |
| Infor (US), Inc. | | |
| Term Loan, 3.75%, Maturing June 3, 2020 | 8,604 | 8,502,231 |
| Lattice Semiconductor Corporation | | |
| Term Loan, 5.25%, Maturing March 10, 2021 | 698 | 700,868 |
| M/A-COM Technology Solutions Holdings, Inc. | | |
| Term Loan, 4.50%, Maturing May 7, 2021 | 668 | 669,921 |
| MA FinanceCo., LLC | | |
| Term Loan, 4.50%, Maturing November 20, 2019 | 1,500 | 1,500,625 |
| Term Loan, 5.25%, Maturing November 19, 2021 | 2,574 | 2,581,801 |
| Magic Newco, LLC | | |
| Term Loan, 5.00%, Maturing December 12, 2018 | 2,878 | 2,885,873 |
| MH Sub I, LLC | | |
| Term Loan, 4.75%, Maturing July 8, 2021 | 1,588 | 1,588,516 |
| Microsemi Corporation | | |
| Term Loan, 3.25%, Maturing February 19, 2020 | 1,182 | 1,183,772 |
| NXP B.V. | | |
| Term Loan, 3.25%, Maturing January 11, 2020 | 2,555 | 2,550,988 |
| Orbotech, Inc. | | |
| Term Loan, 5.00%, Maturing August 6, 2020 | 557 | 554,215 |
| Renaissance Learning, Inc. | | |
| Term Loan, 4.50%, Maturing April 9, 2021 | 913 | 901,259 |
| Term Loan - Second Lien, 8.00%, Maturing April 11, 2022 | 300 | 294,625 |
| Rocket Software, Inc. | | |
| Term Loan, 5.75%, Maturing February 8, 2018 | 430 | 431,572 |
| Term Loan - Second Lien, 10.25%, Maturing February 8, 2019 | 1,500 | 1,510,624 |
| RP Crown Parent, LLC | | |
| Term Loan, 6.00%, Maturing December 21, 2018 | 5,151 | 4,973,764 |
| SGS Cayman L.P. | | |
| Term Loan, 6.00%, Maturing April 23, 2021 | 262 | 264,666 |
| Shield Finance Co. S.a.r.l. | | |
| Term Loan, 5.00%, Maturing January 29, 2021 | 913 | 918,576 |
| Sirius Computer Solutions, Inc. | | |
| Term Loan, 6.25%, Maturing December 7, 2018 | 470 | 475,046 |
| SkillSoft Corporation | | |
| Term Loan, 5.75%, Maturing April 28, 2021 | 2,903 | 2,844,223 |
| Smart Technologies ULC | | |
| Term Loan, 10.50%, Maturing January 31, 2018 | 652 | 651,563 |
| Sophia L.P. | | |

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| | | |
|--|-------|-----------|
| Term Loan, 4.00%, Maturing July 19, 2018 | 2,730 | 2,734,878 |
| SS&C Technologies, Inc. | | |
| Term Loan, Maturing June 23, 2022 ⁽²⁾ | 610 | 611,451 |
| Term Loan, Maturing June 23, 2022 ⁽²⁾ | 2,415 | 2,419,221 |
| SunEdison Semiconductor B.V. | | |
| Term Loan, 6.50%, Maturing May 27, 2019 | 1,139 | 1,144,193 |

| Borrower/Tranche Description | Principal | |
|---|-----------------|----------------------|
| | Amount* | Value |
| | (000 s omitted) | |
| SurveyMonkey.com, LLC | | |
| Term Loan, 5.50%, Maturing February 5, 2019 | 1,517 | \$ 1,531,499 |
| Sutherland Global Services, Inc. | | |
| Term Loan, 6.00%, Maturing April 23, 2021 | 1,127 | 1,136,992 |
| Sybil Software, LLC | | |
| Term Loan, 4.25%, Maturing March 20, 2020 | 1,643 | 1,646,964 |
| Vertafore, Inc. | | |
| Term Loan, 4.25%, Maturing October 3, 2019 | 1,866 | 1,868,800 |
| Wall Street Systems Delaware, Inc. | | |
| Term Loan, 4.50%, Maturing April 30, 2021 | 1,737 | 1,738,494 |
| Zebra Technologies Corporation | | |
| Term Loan, 4.75%, Maturing October 27, 2021 | 2,770 | 2,806,432 |
| | | \$ 94,309,573 |
| Equipment Leasing 0.4% | | |
| Delos Finance S.a.r.l. | | |
| Term Loan, 3.50%, Maturing March 6, 2021 | 3,275 | \$ 3,277,338 |
| Flying Fortress, Inc. | | |
| Term Loan, 3.50%, Maturing April 30, 2020 | 4,712 | 4,723,446 |
| | | \$ 8,000,784 |
| Financial Intermediaries 2.4% | | |
| Armor Holding II, LLC | | |
| Term Loan, 5.75%, Maturing June 26, 2020 | 1,765 | \$ 1,760,232 |
| Term Loan - Second Lien, 10.25%, Maturing December 26, 2020 | 2,475 | 2,499,750 |
| CITCO Funding, LLC | | |
| Term Loan, 4.25%, Maturing June 29, 2018 | 3,202 | 3,208,263 |
| Clipper Acquisitions Corp. | | |
| Term Loan, 3.00%, Maturing February 6, 2020 | 1,609 | 1,597,895 |
| First Data Corporation | | |
| Term Loan, 3.69%, Maturing March 24, 2017 | 1,000 | 998,750 |
| Term Loan, 3.69%, Maturing March 24, 2018 | 4,100 | 4,091,993 |
| Term Loan, 3.69%, Maturing September 24, 2018 | 4,650 | 4,642,737 |
| Term Loan, Maturing June 23, 2022 ⁽²⁾ | 900 | 897,328 |
| Grosvenor Capital Management Holdings, LLP | | |
| Term Loan, 3.75%, Maturing January 4, 2021 | 1,577 | 1,571,737 |
| Guggenheim Partners, LLC | | |
| Term Loan, 4.25%, Maturing July 22, 2020 | 3,591 | 3,608,906 |
| Hamilton Lane Advisors, LLC | | |
| Term Loan, 4.00%, Maturing February 28, 2018 | 527 | 527,450 |
| Harbourvest Partners, LLC | | |
| Term Loan, 3.25%, Maturing February 4, 2021 | 912 | 907,393 |
| LPL Holdings, Inc. | | |
| Term Loan, 3.25%, Maturing March 29, 2019 | 3,928 | 3,930,147 |
| Medley, LLC | | |
| Term Loan, 6.50%, Maturing June 15, 2019 | 648 | 647,727 |
| MIP Delaware, LLC | | |
| Term Loan, 4.00%, Maturing March 9, 2020 | 498 | 500,314 |
| Moneygram International, Inc. | | |
| Term Loan, 4.25%, Maturing March 27, 2020 | 1,518 | 1,443,593 |
| NXT Capital, Inc. | | |

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| | | |
|--|-------|-----------|
| Term Loan, 6.25%, Maturing September 4, 2018 | 173 | 173,665 |
| Term Loan, 6.25%, Maturing September 4, 2018 | 773 | 776,898 |
| Term Loan, 6.25%, Maturing September 4, 2018 | 909 | 913,357 |
| Ocwen Financial Corporation | | |
| Term Loan, 5.00%, Maturing February 15, 2018 | 3,232 | 3,225,016 |
| Sesac Holdco II, LLC | | |
| Term Loan, 5.25%, Maturing February 8, 2019 | 1,949 | 1,949,360 |
| Starwood Property Trust, Inc. | | |
| Term Loan, 3.50%, Maturing April 17, 2020 | 1,276 | 1,271,288 |
| Walker & Dunlop, Inc. | | |
| Term Loan, 5.25%, Maturing December 11, 2020 | 845 | 851,251 |

| Borrower/Tranche Description | Principal | |
|---|-----------------|----------------------|
| | Amount* | Value |
| | (000 s omitted) | |
| Walter Investment Management Corp. | | |
| Term Loan, 4.75%, Maturing December 19, 2020 | 2,054 | \$ 1,945,061 |
| | | \$ 43,940,111 |
| Food Products 2.2% | | |
| AdvancePierre Foods, Inc. | | |
| Term Loan, 5.75%, Maturing July 10, 2017 | 4,308 | \$ 4,319,025 |
| Blue Buffalo Company Ltd. | | |
| Term Loan, 3.75%, Maturing August 8, 2019 | 1,362 | 1,363,473 |
| Charger OpCo B.V. | | |
| Term Loan, 4.25%, Maturing July 23, 2021 | EUR 950 | 1,064,899 |
| Term Loan, 4.25%, Maturing July 23, 2021 | 2,875 | 2,889,375 |
| Clearwater Seafoods Limited Partnership | | |
| Term Loan, 4.75%, Maturing June 26, 2019 | 1,001 | 1,002,188 |
| Del Monte Foods, Inc. | | |
| Term Loan, 4.25%, Maturing February 18, 2021 | 1,707 | 1,632,471 |
| Diamond Foods, Inc. | | |
| Term Loan, 4.25%, Maturing August 20, 2018 | 247 | 246,875 |
| Dole Food Company, Inc. | | |
| Term Loan, 4.50%, Maturing November 1, 2018 | 2,068 | 2,071,838 |
| H.J. Heinz Company | | |
| Term Loan, 3.25%, Maturing June 5, 2020 | 7,701 | 7,711,933 |
| High Liner Foods, Incorporated | | |
| Term Loan, 4.25%, Maturing April 24, 2021 | 1,111 | 1,111,632 |
| JBS USA Holdings, Inc. | | |
| Term Loan, 3.75%, Maturing May 25, 2018 | 2,667 | 2,663,172 |
| Term Loan, 3.75%, Maturing September 18, 2020 | 1,965 | 1,968,046 |
| NBTY, Inc. | | |
| Term Loan, 3.50%, Maturing October 1, 2017 | 9,496 | 9,448,280 |
| Onex Wizard US Acquisition, Inc. | | |
| Term Loan, 4.25%, Maturing March 13, 2022 | 1,546 | 1,546,263 |
| Pinnacle Foods Finance, LLC | | |
| Term Loan, 3.00%, Maturing April 29, 2020 | 835 | 832,515 |
| Post Holdings, Inc. | | |
| Term Loan, 3.75%, Maturing June 2, 2021 | 1,416 | 1,411,633 |
| | | \$ 41,283,618 |
| Food Service 1.3% | | |
| 1011778 B.C. Unlimited Liability Company | | |
| Term Loan, 3.75%, Maturing December 10, 2021 | 6,324 | \$ 6,328,143 |
| Aramark Services, Inc. | | |
| Term Loan, 3.68%, Maturing July 26, 2016 | 137 | 136,411 |
| Term Loan, 3.69%, Maturing July 26, 2016 | 246 | 245,023 |
| ARG IH Corporation | | |
| Term Loan, 4.75%, Maturing November 15, 2020 | 338 | 339,990 |
| CEC Entertainment, Inc. | | |
| Term Loan, 4.00%, Maturing February 14, 2021 | 963 | 939,144 |
| Centerplate, Inc. | | |
| Term Loan, 4.75%, Maturing November 26, 2019 | 1,151 | 1,151,425 |
| Landry s, Inc. | | |
| Term Loan, 4.00%, Maturing April 24, 2018 | 2,473 | 2,484,368 |

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NPC International, Inc.

| | | |
|--|-----|---------|
| Term Loan, 4.00%, Maturing December 28, 2018 | 677 | 674,287 |
|--|-----|---------|

P.F. Chang's China Bistro, Inc.

| | | |
|---|-----|---------|
| Term Loan, 4.25%, Maturing July 2, 2019 | 903 | 893,489 |
|---|-----|---------|

Seminole Hard Rock Entertainment, Inc.

| | | |
|---|-----|---------|
| Term Loan, 3.50%, Maturing May 14, 2020 | 319 | 318,036 |
|---|-----|---------|

US Foods, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 4.50%, Maturing March 31, 2019 | 7,669 | 7,692,464 |
|---|-------|-----------|

Weight Watchers International, Inc.

| | | |
|--|-------|-----------|
| Term Loan, 4.00%, Maturing April 2, 2020 | 7,527 | 3,663,645 |
|--|-------|-----------|

\$ 24,866,425

| Borrower/Tranche Description | Principal | |
|--|-----------------|----------------------|
| | (000 s omitted) | Value |
| Food/Drug Retailers 1.1% | | |
| Albertson s Holdings, LLC | | |
| Term Loan, 5.00%, Maturing August 25, 2019 | 2,938 | \$ 2,951,277 |
| Term Loan, 5.50%, Maturing August 25, 2021 | 2,693 | 2,710,236 |
| Albertson s, LLC | | |
| Term Loan, 5.38%, Maturing March 21, 2019 | 1,360 | 1,367,467 |
| General Nutrition Centers, Inc. | | |
| Term Loan, 3.25%, Maturing March 4, 2019 | 6,355 | 6,275,096 |
| New Albertson s, Inc. | | |
| Term Loan, 4.75%, Maturing June 27, 2021 | 1,390 | 1,393,148 |
| Rite Aid Corporation | | |
| Term Loan - Second Lien, 5.75%, Maturing August 21, 2020 | 550 | 555,958 |
| Supervalu, Inc. | | |
| Term Loan, 4.50%, Maturing March 21, 2019 | 5,907 | 5,927,584 |
| | | \$ 21,180,766 |
| Health Care 6.2% | | |
| Acadia Healthcare Company, Inc. | | |
| Term Loan, 4.25%, Maturing February 11, 2022 | 299 | \$ 300,490 |
| ADMI Corp. | | |
| Term Loan, 5.50%, Maturing April 30, 2022 | 400 | 402,000 |
| Akorn, Inc. | | |
| Term Loan, 4.50%, Maturing April 16, 2021 | 1,390 | 1,395,579 |
| Alere, Inc. | | |
| Term Loan, Maturing June 18, 2022 ⁽²⁾ | 2,050 | 2,054,984 |
| Alliance Healthcare Services, Inc. | | |
| Term Loan, 4.25%, Maturing June 3, 2019 | 1,381 | 1,378,231 |
| Anneal Pharmaceuticals, LLC | | |
| Term Loan, 4.50%, Maturing November 1, 2019 | 2,245 | 2,250,508 |
| Amsurg Corp. | | |
| Term Loan, 3.75%, Maturing July 16, 2021 | 792 | 794,599 |
| Ardent Medical Services, Inc. | | |
| Term Loan, 6.75%, Maturing July 2, 2018 | 5,237 | 5,254,540 |
| ATI Holdings, Inc. | | |
| Term Loan, 5.25%, Maturing December 20, 2019 | 512 | 514,872 |
| Auris Luxembourg III S.a.r.l. | | |
| Term Loan, 5.50%, Maturing January 17, 2022 | 998 | 996,253 |
| BSN Medical, Inc. | | |
| Term Loan, 4.00%, Maturing August 28, 2019 | 618 | 619,118 |
| Capella Healthcare, Inc. | | |
| Term Loan, 5.25%, Maturing December 31, 2021 | 995 | 997,487 |
| CareCore National, LLC | | |
| Term Loan, 5.50%, Maturing March 5, 2021 | 2,245 | 2,256,705 |
| CeramTec Acquisition Corporation | | |
| Term Loan, 4.25%, Maturing August 30, 2020 | 176 | 176,658 |
| CHG Healthcare Services, Inc. | | |
| Term Loan, 4.25%, Maturing November 19, 2019 | 3,067 | 3,070,364 |
| Community Health Systems, Inc. | | |
| Term Loan, 3.53%, Maturing December 31, 2018 | 1,914 | 1,914,721 |
| Term Loan, 3.75%, Maturing December 31, 2019 | 2,944 | 2,947,428 |
| Term Loan, 4.00%, Maturing January 27, 2021 | 5,416 | 5,430,333 |
| Concordia Healthcare Corp. | | |
| Term Loan, 4.75%, Maturing April 21, 2022 | 300 | 301,875 |

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| | | |
|--|-------|-----------|
| Convatec, Inc. | | |
| Term Loan, 4.25%, Maturing June 15, 2020 | 1,342 | 1,344,120 |
| CPI Buyer, LLC | | |
| Term Loan, 5.50%, Maturing August 18, 2021 | 1,340 | 1,339,878 |
| DaVita HealthCare Partners, Inc. | | |
| Term Loan, 3.50%, Maturing June 24, 2021 | 4,208 | 4,214,076 |
| DJO Finance, LLC | | |
| Term Loan, 4.25%, Maturing June 8, 2020 | 2,625 | 2,632,875 |

| Borrower/Tranche Description | Principal | |
|--|-----------------|--------------|
| | (000 s omitted) | Value |
| Envision Healthcare Corporation | | |
| Term Loan, 4.00%, Maturing May 25, 2018 | 4,212 | \$ 4,219,156 |
| Faenza Acquisition GmbH | | |
| Term Loan, 4.25%, Maturing August 30, 2020 | 523 | 524,208 |
| Term Loan, 4.25%, Maturing August 30, 2020 | 1,738 | 1,741,170 |
| Grifols Worldwide Operations USA, Inc. | | |
| Term Loan, 3.19%, Maturing February 27, 2021 | 6,221 | 6,229,350 |
| Horizon Pharma Holdings USA, Inc. | | |
| Term Loan, 4.50%, Maturing April 22, 2021 | 275 | 276,289 |
| Iasis Healthcare, LLC | | |
| Term Loan, 4.50%, Maturing May 3, 2018 | 3,237 | 3,245,416 |
| Indivior Finance S.a.r.l. | | |
| Term Loan, 7.00%, Maturing December 19, 2019 | 1,243 | 1,215,155 |
| inVentiv Health, Inc. | | |
| Term Loan, 7.75%, Maturing May 15, 2018 | 1,249 | 1,250,441 |
| Term Loan, 7.75%, Maturing May 15, 2018 | 3,116 | 3,118,306 |
| Kindred Healthcare, Inc. | | |
| Term Loan, 4.25%, Maturing April 9, 2021 | 3,364 | 3,373,429 |
| Kinetic Concepts, Inc. | | |
| Term Loan, 4.50%, Maturing May 4, 2018 | 6,740 | 6,774,588 |
| LHP Hospital Group, Inc. | | |
| Term Loan, 9.00%, Maturing July 3, 2018 | 2,459 | 2,409,547 |
| MedAssets, Inc. | | |
| Term Loan, 4.00%, Maturing December 13, 2019 | 406 | 406,317 |
| Millennium Health, LLC | | |
| Term Loan, 5.25%, Maturing April 16, 2021 | 4,232 | 1,772,255 |
| MJ Acquisition Corp. | | |
| Term Loan, 4.00%, Maturing April 22, 2022 | 375 | 374,995 |
| MMM Holdings, Inc. | | |
| Term Loan, 9.75%, Maturing December 12, 2017 | 1,269 | 1,034,640 |
| MSO of Puerto Rico, Inc. | | |
| Term Loan, 9.75%, Maturing December 12, 2017 | 923 | 752,178 |
| National Mentor Holdings, Inc. | | |
| Term Loan, 4.25%, Maturing January 31, 2021 | 691 | 691,250 |
| Onex Carestream Finance L.P. | | |
| Term Loan, 5.00%, Maturing June 7, 2019 | 3,732 | 3,737,588 |
| Opal Acquisition, Inc. | | |
| Term Loan, 5.00%, Maturing November 27, 2020 | 2,143 | 2,112,577 |
| Ortho-Clinical Diagnostics, Inc. | | |
| Term Loan, 4.75%, Maturing June 30, 2021 | 4,158 | 4,082,349 |
| Pharmaceutical Product Development, LLC | | |
| Term Loan, 4.00%, Maturing December 5, 2018 | 3,461 | 3,466,660 |
| Physio-Control International, Inc. | | |
| Term Loan, 5.50%, Maturing June 6, 2022 | 550 | 552,406 |
| PRA Holdings, Inc. | | |
| Term Loan, 4.50%, Maturing September 23, 2020 | 3,669 | 3,680,426 |
| Radnet Management, Inc. | | |
| Term Loan, 4.27%, Maturing October 10, 2018 | 3,433 | 3,441,307 |
| RegionalCare Hospital Partners, Inc. | | |
| Term Loan, 5.25%, Maturing April 19, 2019 | 2,007 | 2,008,243 |
| Sage Products Holdings III, LLC | | |
| Term Loan, 4.25%, Maturing December 13, 2019 | 1,381 | 1,385,298 |
| Select Medical Corporation | | |
| Term Loan, 3.03%, Maturing December 20, 2016 | 217 | 217,790 |

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| | | |
|---|-------|-----------|
| Term Loan, 3.75%, Maturing June 1, 2018 | 1,183 | 1,183,142 |
| Sterigenics-Nordion Holdings, LLC | | |
| Term Loan, 4.25%, Maturing May 15, 2022 | 850 | 852,125 |
| Steward Health Care System, LLC | | |
| Term Loan, 6.75%, Maturing April 12, 2020 | 1,397 | 1,386,899 |
| Tecomet, Inc. | | |
| Term Loan, 5.75%, Maturing December 5, 2021 | 1,493 | 1,476,642 |

| Borrower/Tranche Description | Principal | |
|--|-----------------|-----------------------|
| | (000 s omitted) | Value |
| Truven Health Analytics, Inc. | | |
| Term Loan, 4.50%, Maturing June 6, 2019 | 1,775 | \$ 1,773,332 |
| U.S. Renal Care, Inc. | | |
| Term Loan, 4.25%, Maturing July 3, 2019 | 2,187 | 2,188,101 |
| | | \$ 115,541,269 |
| Home Furnishings 0.4% | | |
| Interline Brands, Inc. | | |
| Term Loan, 4.00%, Maturing March 17, 2021 | 321 | \$ 320,737 |
| Serta Simmons Holdings, LLC | | |
| Term Loan, 4.25%, Maturing October 1, 2019 | 4,987 | 4,997,190 |
| Tempur-Pedic International, Inc. | | |
| Term Loan, 3.50%, Maturing March 18, 2020 | 2,145 | 2,150,292 |
| | | \$ 7,468,219 |
| Industrial Equipment 1.8% | | |
| Alliance Laundry Systems, LLC | | |
| Term Loan, 4.25%, Maturing December 10, 2018 | 364 | \$ 365,699 |
| Apex Tool Group, LLC | | |
| Term Loan, 4.50%, Maturing January 31, 2020 | 1,320 | 1,298,181 |
| Delachaux S.A. | | |
| Term Loan, 4.50%, Maturing October 28, 2021 | 573 | 571,884 |
| Doosan Infracore International, Inc. | | |
| Term Loan, 4.50%, Maturing May 28, 2021 | 1,347 | 1,359,415 |
| Filtration Group Corporation | | |
| Term Loan - Second Lien, 8.25%, Maturing November 21, 2021 | 262 | 263,614 |
| Gardner Denver, Inc. | | |
| Term Loan, 4.25%, Maturing July 30, 2020 | 4,837 | 4,732,943 |
| Term Loan, 4.75%, Maturing July 30, 2020 | EUR 467 | 512,872 |
| Generac Power Systems, Inc. | | |
| Term Loan, 3.25%, Maturing May 31, 2020 | 1,630 | 1,618,885 |
| Husky Injection Molding Systems Ltd. | | |
| Term Loan, 4.25%, Maturing June 30, 2021 | 3,615 | 3,607,024 |
| Term Loan - Second Lien, 7.25%, Maturing June 30, 2022 | 698 | 693,298 |
| Milacron, LLC | | |
| Term Loan, 4.50%, Maturing September 28, 2020 | 1,387 | 1,390,908 |
| NN, Inc. | | |
| Term Loan, 6.00%, Maturing August 27, 2021 | 865 | 868,956 |
| Paladin Brands Holding, Inc. | | |
| Term Loan, 6.75%, Maturing August 16, 2019 | 818 | 819,647 |
| Rexnord, LLC | | |
| Term Loan, 4.00%, Maturing August 21, 2020 | 8,209 | 8,198,801 |
| Signode Industrial Group US, Inc. | | |
| Term Loan, 3.75%, Maturing May 1, 2021 | 1,499 | 1,496,781 |
| STS Operating, Inc. | | |
| Term Loan, 4.75%, Maturing February 12, 2021 | 395 | 394,753 |
| Tank Holding Corp. | | |
| Term Loan, 5.25%, Maturing March 16, 2022 | 819 | 822,821 |
| Terex Corporation | | |
| Term Loan, 3.50%, Maturing August 13, 2021 | EUR 2,084 | 2,312,007 |
| Unifrax Corporation | | |

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| | | | |
|--|-----|-------|----------------------|
| Term Loan, 4.25%, Maturing November 28, 2018 | | 518 | 517,508 |
| VAT Lux III S.a.r.l. | | | |
| Term Loan, 4.25%, Maturing February 11, 2021 | | 505 | 505,361 |
| Wittur GmbH | | | |
| Term Loan, 6.00%, Maturing February 10, 2022 | EUR | 1,100 | 1,229,656 |
| | | | \$ 33,581,014 |

Insurance 1.7%

Alliant Holdings I, Inc.

| | | | |
|--|--|-------|--------------|
| Term Loan, 5.00%, Maturing December 20, 2019 | | 3,189 | \$ 3,194,763 |
|--|--|-------|--------------|

| Borrower/Tranche Description | Principal | |
|---|-----------------|----------------------|
| | (000 s omitted) | Value |
| AmWINS Group, LLC | | |
| Term Loan, 5.25%, Maturing September 6, 2019 | 5,003 | \$ 5,049,021 |
| Asurion, LLC | | |
| Term Loan, 5.00%, Maturing May 24, 2019 | 10,132 | 10,162,159 |
| Term Loan - Second Lien, 8.50%, Maturing March 3, 2021 | 1,375 | 1,399,406 |
| CGSC of Delaware Holding Corporation | | |
| Term Loan, 5.00%, Maturing April 16, 2020 | 1,570 | 1,444,820 |
| Cunningham Lindsey U.S., Inc. | | |
| Term Loan, 5.00%, Maturing December 10, 2019 | 1,849 | 1,811,864 |
| Term Loan - Second Lien, 9.25%, Maturing June 10, 2020 | 572 | 540,729 |
| Hub International Limited | | |
| Term Loan, 4.00%, Maturing October 2, 2020 | 3,513 | 3,492,537 |
| USI, Inc. | | |
| Term Loan, 4.25%, Maturing December 27, 2019 | 3,862 | 3,869,448 |
| | | \$ 30,964,747 |
| Leisure Goods/Activities/Movies 2.0% | | |
| Aufinco Pty Limited | | |
| Term Loan, 4.00%, Maturing May 29, 2020 | 1,642 | \$ 1,642,526 |
| Term Loan - Second Lien, 8.25%, Maturing November 30, 2020 | 2,000 | 1,970,000 |
| Bombardier Recreational Products, Inc. | | |
| Term Loan, 3.75%, Maturing January 30, 2019 | 4,582 | 4,585,970 |
| Bright Horizons Family Solutions, Inc. | | |
| Term Loan, 3.75%, Maturing January 30, 2020 | 219 | 219,581 |
| CDS U.S. Intermediate Holdings, Inc. | | |
| Term Loan, Maturing July 8, 2022 ⁽²⁾ | 500 | 500,625 |
| ClubCorp Club Operations, Inc. | | |
| Term Loan, 4.25%, Maturing June 24, 2020 | 2,442 | 2,452,980 |
| Emerald Expositions Holding, Inc. | | |
| Term Loan, 4.75%, Maturing June 17, 2020 | 1,142 | 1,141,809 |
| Equinox Holdings, Inc. | | |
| Term Loan, 5.00%, Maturing January 31, 2020 | 644 | 648,402 |
| Fender Musical Instruments Corporation | | |
| Term Loan, 5.75%, Maturing April 3, 2019 | 393 | 393,363 |
| Kasima, LLC | | |
| Term Loan, 3.25%, Maturing May 17, 2021 | 910 | 909,168 |
| Lindblad Expeditions, Inc. | | |
| Term Loan, Maturing June 17, 2022 ⁽²⁾ | 26 | 25,779 |
| Term Loan, Maturing June 17, 2022 ⁽²⁾ | 199 | 199,784 |
| Live Nation Entertainment, Inc. | | |
| Term Loan, 3.50%, Maturing August 16, 2020 | 6,955 | 6,965,525 |
| LTF Merger Sub, Inc. | | |
| Term Loan, 4.25%, Maturing June 10, 2022 | 1,600 | 1,590,250 |
| Nord Anglia Education Finance, LLC | | |
| Term Loan, 4.50%, Maturing March 31, 2021 | 2,181 | 2,186,703 |
| Regal Cinemas Corporation | | |
| Term Loan, 3.75%, Maturing April 1, 2022 | 869 | 870,987 |
| Sabre, Inc. | | |
| Term Loan, 4.00%, Maturing February 19, 2019 | 1,414 | 1,413,750 |
| SeaWorld Parks & Entertainment, Inc. | | |
| Term Loan, 3.00%, Maturing May 14, 2020 | 2,301 | 2,224,822 |
| Sonifi Solutions, Inc. | | |
| Term Loan, 6.75%, (1.00% Cash, 5.75% PIK), Maturing March 28, 2018 ⁽³⁾ | 557 | 35,668 |

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SRAM, LLC

| | | |
|---|-------|-----------|
| Term Loan, 4.03%, Maturing April 10, 2020 | 2,090 | 2,089,696 |
|---|-------|-----------|

Town Sports International, Inc.

| | | |
|--|-------|-----------|
| Term Loan, 4.50%, Maturing November 15, 2020 | 1,534 | 1,224,351 |
|--|-------|-----------|

WMG Acquisition Corp.

| | | |
|---|-------|-----------|
| Term Loan, 3.75%, Maturing July 1, 2020 | 1,154 | 1,139,887 |
|---|-------|-----------|

| Borrower/Tranche Description | Principal | |
|--|-----------------|----------------------|
| | (000 s omitted) | Value |
| Zuffa, LLC | | |
| Term Loan, 3.75%, Maturing February 25, 2020 | 3,437 | \$ 3,397,706 |
| | | \$ 37,829,332 |
| Lodging and Casinos 2.2% | | |
| Affinity Gaming, LLC | | |
| Term Loan, 5.25%, Maturing November 9, 2017 | 1,553 | \$ 1,561,099 |
| Amaya Holdings B.V. | | |
| Term Loan, 5.00%, Maturing August 1, 2021 | 3,598 | 3,597,064 |
| Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 | 975 | 986,274 |
| Boyd Gaming Corporation | | |
| Term Loan, 4.00%, Maturing August 14, 2020 | 542 | 544,070 |
| Caesars Entertainment Operating Company | | |
| Term Loan, 0.00%, Maturing March 1, 2017 ⁽⁴⁾ | 1,594 | 1,431,495 |
| CityCenter Holdings, LLC | | |
| Term Loan, 4.25%, Maturing October 16, 2020 | 2,523 | 2,527,653 |
| Four Seasons Holdings, Inc. | | |
| Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 | 3,100 | 3,111,625 |
| Gala Group Ltd. | | |
| Term Loan, 5.51%, Maturing May 27, 2018 | GBP 2,775 | 4,368,394 |
| Golden Nugget, Inc. | | |
| Term Loan, 5.50%, Maturing November 21, 2019 | 174 | 175,459 |
| Term Loan, 5.50%, Maturing November 21, 2019 | 405 | 409,404 |
| Hilton Worldwide Finance, LLC | | |
| Term Loan, 3.50%, Maturing October 26, 2020 | 7,335 | 7,343,594 |
| La Quinta Intermediate Holdings, LLC | | |
| Term Loan, 4.00%, Maturing April 14, 2021 | 1,293 | 1,293,726 |
| MGM Resorts International | | |
| Term Loan, 3.50%, Maturing December 20, 2019 | 6,362 | 6,329,049 |
| Pinnacle Entertainment, Inc. | | |
| Term Loan, 3.75%, Maturing August 13, 2020 | 787 | 788,136 |
| Playa Resorts Holding B.V. | | |
| Term Loan, 4.00%, Maturing August 9, 2019 | 590 | 588,763 |
| RHP Hotel Properties L.P. | | |
| Term Loan, 3.50%, Maturing January 15, 2021 | 866 | 869,092 |
| Scientific Games International, Inc. | | |
| Term Loan, 6.00%, Maturing October 18, 2020 | 4,137 | 4,141,398 |
| Term Loan, 6.00%, Maturing October 1, 2021 | 1,144 | 1,144,835 |
| | | \$ 41,211,130 |
| Nonferrous Metals/Minerals 0.9% | | |
| Alpha Natural Resources, LLC | | |
| Term Loan, 3.50%, Maturing May 22, 2020 | 904 | \$ 654,406 |
| Arch Coal, Inc. | | |
| Term Loan, 6.25%, Maturing May 16, 2018 | 3,009 | 2,083,409 |
| Dynacast International, LLC | | |
| Term Loan, 4.50%, Maturing January 28, 2022 | 773 | 777,894 |
| Fairmount Minerals Ltd. | | |
| Term Loan, 3.81%, Maturing March 15, 2017 | 489 | 483,747 |
| Term Loan, 4.50%, Maturing September 5, 2019 | 2,481 | 2,361,939 |
| Murray Energy Corporation | | |

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| | | |
|---|-------|-----------|
| Term Loan, 7.00%, Maturing April 7, 2017 | 375 | 373,281 |
| Term Loan, 7.50%, Maturing March 19, 2021 | 2,275 | 2,112,906 |
| Noranda Aluminum Acquisition Corporation | | |
| Term Loan, 5.75%, Maturing February 28, 2019 | 1,016 | 853,335 |
| Novelis, Inc. | | |
| Term Loan, 4.00%, Maturing June 2, 2022 | 3,825 | 3,810,656 |
| Oxbow Carbon, LLC | | |
| Term Loan, 4.25%, Maturing July 19, 2019 | 495 | 494,072 |
| Term Loan - Second Lien, 8.00%, Maturing January 17, 2020 | 1,425 | 1,350,188 |

| Borrower/Tranche Description | Principal | |
|---|-----------------|----------------------|
| | (000 s omitted) | Value |
| United Central Industrial Supply Company, LLC | | |
| Term Loan - Second Lien, 12.50%, Maturing April 9, 2019 | 500 | \$ 460,000 |
| Walter Energy, Inc. | | |
| Term Loan, 7.25%, Maturing April 2, 2018 | 3,138 | 1,731,253 |
| | | \$ 17,547,086 |
| Oil and Gas 2.1% | | |
| Ameriforge Group, Inc. | | |
| Term Loan, 5.00%, Maturing December 19, 2019 | 2,698 | \$ 2,263,100 |
| Term Loan - Second Lien, 8.75%, Maturing December 19, 2020 | 3,150 | 2,681,437 |
| Bronco Midstream Funding, LLC | | |
| Term Loan, 5.00%, Maturing August 15, 2020 | 1,932 | 1,908,057 |
| CITGO Holding, Inc. | | |
| Term Loan, 9.50%, Maturing May 12, 2018 | 1,996 | 2,006,046 |
| CITGO Petroleum Corporation | | |
| Term Loan, 4.50%, Maturing July 29, 2021 | 1,290 | 1,292,131 |
| Crestwood Holdings, LLC | | |
| Term Loan, 7.00%, Maturing June 19, 2019 | 984 | 975,474 |
| Drillships Ocean Ventures, Inc. | | |
| Term Loan, 5.50%, Maturing July 25, 2021 | 1,390 | 1,189,412 |
| Energy Transfer Equity L.P. | | |
| Term Loan, 3.25%, Maturing December 2, 2019 | 2,200 | 2,188,314 |
| Term Loan, 4.00%, Maturing December 2, 2019 | 1,488 | 1,490,067 |
| Fieldwood Energy, LLC | | |
| Term Loan, 3.88%, Maturing September 28, 2018 | 1,303 | 1,242,970 |
| Term Loan - Second Lien, 8.38%, Maturing September 30, 2020 | 875 | 671,562 |
| Floatel International Ltd. | | |
| Term Loan, 6.00%, Maturing June 27, 2020 | 1,407 | 1,119,301 |
| MEG Energy Corp. | | |
| Term Loan, 3.75%, Maturing March 31, 2020 | 6,628 | 6,498,642 |
| Obsidian Holdings, LLC | | |
| Term Loan, 6.75%, Maturing November 2, 2015 | 247 | 247,550 |
| Obsidian Natural Gas Trust | | |
| Term Loan, 7.00%, Maturing November 2, 2015 | 313 | 313,637 |
| Paragon Offshore Finance Company | | |
| Term Loan, 3.75%, Maturing July 18, 2021 | 1,117 | 861,614 |
| Samson Investment Company | | |
| Term Loan - Second Lien, 5.00%, Maturing September 25, 2018 | 1,900 | 764,750 |
| Seadrill Partners Finco, LLC | | |
| Term Loan, 4.00%, Maturing February 21, 2021 | 5,648 | 4,290,449 |
| Seventy Seven Operating, LLC | | |
| Term Loan, 3.75%, Maturing June 25, 2021 | 693 | 642,758 |
| Sheridan Investment Partners II L.P. | | |
| Term Loan, 4.25%, Maturing December 16, 2020 | 47 | 41,949 |
| Term Loan, 4.25%, Maturing December 16, 2020 | 126 | 112,480 |
| Term Loan, 4.25%, Maturing December 16, 2020 | 905 | 808,584 |
| Sheridan Production Partners I, LLC | | |
| Term Loan, 4.25%, Maturing October 1, 2019 | 259 | 228,988 |
| Term Loan, 4.25%, Maturing October 1, 2019 | 424 | 374,895 |
| Term Loan, 4.25%, Maturing October 1, 2019 | 3,203 | 2,829,220 |
| Southcross Holdings Borrower L.P. | | |
| Term Loan, 6.00%, Maturing August 4, 2021 | 520 | 505,457 |
| Targa Resources Corp. | | |

Term Loan, 5.75%, Maturing February 25, 2022

316

319,739

| Borrower/Tranche Description | Principal | |
|---|-----------------|----------------------|
| | (000 s omitted) | Value |
| Tervita Corporation | | |
| Term Loan, 6.25%, Maturing May 15, 2018 | 1,219 | \$ 1,146,134 |
| | | \$ 39,014,717 |
| Publishing 1.3% | | |
| Ascend Learning, LLC | | |
| Term Loan, 5.50%, Maturing July 31, 2019 | 1,674 | \$ 1,680,779 |
| Getty Images, Inc. | | |
| Term Loan, 4.75%, Maturing October 18, 2019 | 8,994 | 6,707,555 |
| Houghton Mifflin Harcourt Publishing Company | | |
| Term Loan, 4.00%, Maturing May 11, 2022 | 425 | 423,672 |
| Interactive Data Corporation | | |
| Term Loan, 4.75%, Maturing May 2, 2021 | 2,079 | 2,087,663 |
| Laureate Education, Inc. | | |
| Term Loan, 5.00%, Maturing June 15, 2018 | 6,550 | 6,140,579 |
| McGraw-Hill Global Education Holdings, LLC | | |
| Term Loan, 4.75%, Maturing March 22, 2019 | 837 | 841,806 |
| Merrill Communications, LLC | | |
| Term Loan, 6.25%, Maturing June 1, 2022 | 700 | 700,000 |
| Multi Packaging Solutions, Inc. | | |
| Term Loan, 4.25%, Maturing September 30, 2020 | 420 | 418,988 |
| Nelson Education Ltd. | | |
| Term Loan, 6.75%, Maturing July 7, 2016 | 582 | 425,216 |
| Penton Media, Inc. | | |
| Term Loan, 5.00%, Maturing October 3, 2019 | 833 | 836,888 |
| ProQuest, LLC | | |
| Term Loan, 5.25%, Maturing October 24, 2021 | 895 | 900,345 |
| Springer Science+Business Media Deutschland GmbH | | |
| Term Loan, 4.75%, Maturing August 14, 2020 | 2,684 | 2,694,433 |
| | | \$ 23,857,924 |
| Radio and Television 1.4% | | |
| ALM Media Holdings, Inc. | | |
| Term Loan, 5.50%, Maturing July 31, 2020 | 564 | \$ 546,107 |
| AP NMT Acquisition B.V. | | |
| Term Loan, 6.75%, Maturing August 13, 2021 | 595 | 590,289 |
| Block Communications, Inc. | | |
| Term Loan, 4.00%, Maturing November 7, 2021 | 298 | 299,239 |
| Clear Channel Communications, Inc. | | |
| Term Loan, 6.94%, Maturing January 30, 2019 | 566 | 524,280 |
| Term Loan, 7.69%, Maturing July 30, 2019 | 1,682 | 1,580,146 |
| Cumulus Media Holdings, Inc. | | |
| Term Loan, 4.25%, Maturing December 23, 2020 | 5,477 | 5,213,018 |
| Entercom Radio, LLC | | |
| Term Loan, 4.00%, Maturing November 23, 2018 | 417 | 418,037 |
| Entravision Communications Corporation | | |
| Term Loan, 3.50%, Maturing May 31, 2020 | 1,217 | 1,209,538 |
| Gray Television, Inc. | | |
| Term Loan, 3.75%, Maturing June 10, 2021 | 334 | 334,315 |
| Hubbard Radio, LLC | | |
| Term Loan, 4.25%, Maturing May 17, 2022 | 814 | 812,779 |

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Media General, Inc.

| | | |
|--|-------|-----------|
| Term Loan, 4.00%, Maturing July 31, 2020 | 1,659 | 1,660,044 |
|--|-------|-----------|

Mission Broadcasting, Inc.

| | | |
|--|-----|---------|
| Term Loan, 3.75%, Maturing October 1, 2020 | 932 | 931,719 |
|--|-----|---------|

Nexstar Broadcasting, Inc.

| | | |
|--|-------|-----------|
| Term Loan, 3.75%, Maturing October 1, 2020 | 1,057 | 1,056,584 |
|--|-------|-----------|

Raycom TV Broadcasting, LLC

| | | |
|---|-----|---------|
| Term Loan, 3.75%, Maturing August 4, 2021 | 891 | 889,408 |
|---|-----|---------|

| Borrower/Tranche Description | Principal | |
|--|-----------------|---------------|
| | Amount* | Value |
| | (000 s omitted) | |
| Sinclair Television Group, Inc. | | |
| Term Loan, 3.00%, Maturing April 9, 2020 | 513 | \$ 512,079 |
| TWCC Holding Corp. | | |
| Term Loan, 5.75%, Maturing February 13, 2020 | 1,104 | 1,092,457 |
| Term Loan - Second Lien, 7.00%, Maturing June 26, 2020 | 825 | 772,062 |
| Univision Communications, Inc. | | |
| Term Loan, 4.00%, Maturing March 1, 2020 | 6,573 | 6,539,038 |
| | | \$ 24,981,139 |
| Retailers (Except Food and Drug) 3.2% | | |
| 99 Cents Only Stores | | |
| Term Loan, 4.50%, Maturing January 11, 2019 | 2,872 | \$ 2,671,367 |
| B&M Retail Limited | | |
| Term Loan, 3.82%, Maturing May 21, 2019 | GBP 475 | 740,124 |
| Term Loan, 4.32%, Maturing April 28, 2020 | GBP 375 | 587,325 |
| Bass Pro Group, LLC | | |
| Term Loan, 4.00%, Maturing June 5, 2020 | 3,143 | 3,149,696 |
| Burlington Coat Factory Warehouse Corporation | | |
| Term Loan, 4.25%, Maturing August 13, 2021 | 605 | 605,730 |
| CDW, LLC | | |
| Term Loan, 3.25%, Maturing April 29, 2020 | 2,610 | 2,591,660 |
| David s Bridal, Inc. | | |
| Term Loan, 5.00%, Maturing October 11, 2019 | 669 | 643,523 |
| Dollar Tree, Inc. | | |
| Term Loan, 3.50%, Maturing March 9, 2022 | 3,595 | 3,600,930 |
| Evergreen Acqco 1 L.P. | | |
| Term Loan, 5.00%, Maturing July 9, 2019 | 705 | 660,157 |
| Harbor Freight Tools USA, Inc. | | |
| Term Loan, 4.75%, Maturing July 26, 2019 | 1,252 | 1,260,577 |
| Hudson s Bay Company | | |
| Term Loan, 4.75%, Maturing November 4, 2020 | 1,633 | 1,639,687 |
| J. Crew Group, Inc. | | |
| Term Loan, 4.00%, Maturing March 5, 2021 | 3,812 | 3,304,094 |
| Jo-Ann Stores, Inc. | | |
| Term Loan, 4.00%, Maturing March 16, 2018 | 3,867 | 3,765,577 |
| Men s Wearhouse, Inc. (The) | | |
| Term Loan, 4.50%, Maturing June 18, 2021 | 1,197 | 1,201,803 |
| Michaels Stores, Inc. | | |
| Term Loan, 3.75%, Maturing January 28, 2020 | 3,945 | 3,937,514 |
| Term Loan, 4.00%, Maturing January 28, 2020 | 1,315 | 1,319,721 |
| Neiman Marcus Group, Inc. (The) | | |
| Term Loan, 4.25%, Maturing October 25, 2020 | 5,393 | 5,369,452 |
| Party City Holdings, Inc. | | |
| Term Loan, 4.00%, Maturing July 27, 2019 | 2,609 | 2,608,730 |
| Pep Boys-Manny, Moe & Jack (The) | | |
| Term Loan, 4.25%, Maturing October 11, 2018 | 488 | 488,871 |
| Petco Animal Supplies, Inc. | | |
| Term Loan, 4.00%, Maturing November 24, 2017 | 2,378 | 2,381,098 |
| PetSmart, Inc. | | |
| Term Loan, 4.25%, Maturing March 11, 2022 | 5,900 | 5,901,003 |
| PFS Holding Corporation | | |
| Term Loan, 4.50%, Maturing January 31, 2021 | 296 | 275,883 |
| Pier 1 Imports (U.S.), Inc. | | |

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| | | |
|--|-------|-----------|
| Term Loan, 4.50%, Maturing April 30, 2021 | 668 | 661,568 |
| Pilot Travel Centers, LLC | | |
| Term Loan, 4.25%, Maturing October 1, 2021 | 2,698 | 2,732,675 |
| Rent-A-Center, Inc. | | |
| Term Loan, 3.75%, Maturing March 19, 2021 | 667 | 664,896 |

| Borrower/Tranche Description | Principal | |
|--|-----------------|----------------------|
| | (000 s omitted) | Value |
| Spin Holdco, Inc. | | |
| Term Loan, 4.25%, Maturing November 14, 2019 | 1,967 | \$ 1,964,870 |
| Toys R Us Property Company I, LLC | | |
| Term Loan, 6.00%, Maturing August 21, 2019 | 2,374 | 2,248,107 |
| Vivarte SA | | |
| Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁵⁾ | EUR 780 | 902,308 |
| Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁶⁾ | EUR 1,207 | 851,617 |
| Wilton Brands, LLC | | |
| Term Loan, 7.50%, Maturing August 30, 2018 | 545 | 529,392 |
| | | \$ 59,259,955 |
| Steel 0.6% | | |
| FMG Resources (August 2006) Pty Ltd. | | |
| Term Loan, 3.75%, Maturing June 30, 2019 | 8,496 | \$ 7,564,217 |
| JMC Steel Group, Inc. | | |
| Term Loan, 4.75%, Maturing April 1, 2017 | 1,336 | 1,327,956 |
| Neenah Foundry Company | | |
| Term Loan, 6.75%, Maturing April 26, 2017 | 2,099 | 2,088,746 |
| Patriot Coal Corporation | | |
| Term Loan, 0.00%, Maturing December 15, 2018 ⁽³⁾⁽⁴⁾ | 642 | 352,453 |
| | | \$ 11,333,372 |
| Surface Transport 0.6% | | |
| Hertz Corporation (The) | | |
| Term Loan, 3.50%, Maturing March 11, 2018 | 3,209 | \$ 3,197,599 |
| Term Loan, 3.75%, Maturing March 11, 2018 | 1,000 | 991,875 |
| Term Loan, 4.00%, Maturing March 11, 2018 | 2,901 | 2,905,611 |
| Stena International S.a.r.l. | | |
| Term Loan, 4.00%, Maturing March 3, 2021 | 2,074 | 1,945,868 |
| Swift Transportation Co., LLC | | |
| Term Loan, 3.75%, Maturing June 9, 2021 | 1,555 | 1,561,469 |
| | | \$ 10,602,422 |
| Telecommunications 1.5% | | |
| Ciena Corporation | | |
| Term Loan, Maturing July 15, 2019 ⁽²⁾ | 1,763 | \$ 1,769,109 |
| CWC Cayman Finance Limited | | |
| Term Loan, 5.50%, Maturing April 28, 2017 | 500 | 501,250 |
| Intelsat Jackson Holdings S.A. | | |
| Term Loan, 3.75%, Maturing June 30, 2019 | 11,600 | 11,532,337 |
| IPC Systems, Inc. | | |
| Term Loan, 5.50%, Maturing August 6, 2021 | 2,095 | 2,088,204 |
| Mitel US Holdings, Inc. | | |
| Term Loan, 5.00%, Maturing March 31, 2022 | 925 | 930,203 |
| Syniverse Holdings, Inc. | | |
| Term Loan, 4.00%, Maturing April 23, 2019 | 2,400 | 2,273,588 |
| Term Loan, 4.00%, Maturing April 23, 2019 | 2,841 | 2,692,021 |
| Telesat Canada | | |
| Term Loan, 3.50%, Maturing March 28, 2019 | 5,782 | 5,775,027 |
| Windstream Corporation | | |

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| | | |
|---|-----|----------------------|
| Term Loan, 3.50%, Maturing August 8, 2019 | 973 | 968,939 |
| | | \$ 28,530,678 |

Utilities 1.2%

Calpine Construction Finance Company L.P.

| | | |
|---|-------|--------------|
| Term Loan, 3.00%, Maturing May 3, 2020 | 1,225 | \$ 1,205,605 |
| Term Loan, 3.25%, Maturing January 31, 2022 | 1,229 | 1,213,895 |

Calpine Corporation

| | | |
|--|-------|-----------|
| Term Loan, 4.00%, Maturing October 9, 2019 | 4,765 | 4,770,835 |
|--|-------|-----------|

| Borrower/Tranche Description | Principal | |
|--|-----------------|----------------------|
| | Amount* | Value |
| | (000 s omitted) | |
| Term Loan, 4.00%, Maturing October 30, 2020 | 468 | \$ 468,094 |
| Term Loan, 3.50%, Maturing May 27, 2022 | 3,775 | 3,746,982 |
| Dynegy Holdings, Inc. | | |
| Term Loan, 4.00%, Maturing April 23, 2020 | 2,143 | 2,149,854 |
| EFS Cogen Holdings I, LLC | | |
| Term Loan, 3.75%, Maturing December 17, 2020 | 624 | 626,086 |
| Electrical Components International, Inc. | | |
| Term Loan, 5.75%, Maturing May 28, 2021 | 470 | 473,970 |
| Granite Acquisition, Inc. | | |
| Term Loan, 5.00%, Maturing December 19, 2021 | 143 | 145,085 |
| Term Loan, 5.00%, Maturing December 19, 2021 | 3,240 | 3,280,901 |
| La Frontera Generation, LLC | | |
| Term Loan, 4.50%, Maturing September 30, 2020 | 680 | 677,245 |
| Lonestar Generation, LLC | | |
| Term Loan, 5.25%, Maturing February 20, 2021 | 744 | 735,049 |
| Longview Power, LLC | | |
| Term Loan, 7.00%, Maturing April 13, 2021 | 350 | 353,281 |
| PowerTeam Services, LLC | | |
| Term Loan, 4.25%, Maturing May 6, 2020 | 41 | 40,856 |
| Term Loan, 4.25%, Maturing May 6, 2020 | 762 | 763,175 |
| TPF II Power, LLC | | |
| Term Loan, 5.51%, Maturing October 2, 2021 | 1,816 | 1,833,353 |
| WTG Holdings III Corp. | | |
| Term Loan, 4.75%, Maturing January 15, 2021 | 517 | 516,479 |
| | | \$ 23,000,745 |

Total Senior Floating-Rate Interests
(identified cost \$1,058,991,434) **\$ 1,033,355,912**

Corporate Bonds & Notes 60.3%

| Security | Principal | |
|---|-----------------|--------------|
| | Amount* | Value |
| | (000 s omitted) | |
| Aerospace and Defense 0.9% | | |
| Aerojet Rocketdyne Holdings, Inc. | | |
| 7.125%, 3/15/21 | 2,215 | \$ 2,370,050 |
| CBC Ammo, LLC/CBC FinCo, Inc. | | |
| 7.25%, 11/15/21 ⁽⁷⁾ | 2,415 | 2,276,138 |
| Huntington Ingalls Industries, Inc. | | |
| 7.125%, 3/15/21 | 2,025 | 2,156,625 |
| Orbital ATK, Inc. | | |
| 5.25%, 10/1/21 ⁽⁷⁾ | 1,515 | 1,552,875 |
| TransDigm, Inc. | | |
| 7.50%, 7/15/21 | 460 | 496,800 |
| 6.00%, 7/15/22 | 2,850 | 2,828,625 |
| 6.50%, 7/15/24 | 2,785 | 2,764,112 |
| VistaJet Malta Finance PLC/VistaJet Co. Finance, LLC | | |
| 7.75%, 6/1/20 ⁽⁷⁾ | 2,490 | 2,402,850 |

\$ 16,848,075

Agriculture 0.0%

Lorillard Tobacco Co.

| | | | |
|---------------|-----|----|---------|
| 7.00%, 8/4/41 | 237 | \$ | 274,206 |
|---------------|-----|----|---------|

\$ 274,206

Automotive 1.8%

American Axle & Manufacturing, Inc.

| | | | |
|-----------------|-----|----|---------|
| 5.125%, 2/15/19 | 660 | \$ | 677,325 |
|-----------------|-----|----|---------|

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| FCA US, LLC/CG Co-Issuer, Inc. | | |
| 8.25%, 6/15/21 | 11,220 | \$ 12,257,850 |
| Fiat Chrysler Automobiles NV | | |
| 5.25%, 4/15/23 ⁽⁷⁾ | 1,885 | 1,852,390 |
| Ford Motor Co. | | |
| 6.625%, 10/1/28 | 910 | 1,108,820 |
| General Motors Financial Co., Inc. | | |
| 2.75%, 5/15/16 | 3,070 | 3,107,236 |
| 4.75%, 8/15/17 | 1,615 | 1,705,606 |
| 4.25%, 5/15/23 | 874 | 884,724 |
| Navistar International Corp. | | |
| 8.25%, 11/1/21 | 3,125 | 2,984,375 |
| Schaeffler Holding Finance B.V. | | |
| 6.875%, 8/15/18 ⁽⁷⁾⁽⁹⁾ | 2,785 | 2,889,438 |
| 6.75%, 11/15/22 ⁽⁷⁾⁽⁹⁾ | 2,635 | 2,855,681 |
| ZF North America Capital, Inc. | | |
| 4.00%, 4/29/20 ⁽⁷⁾ | 1,200 | 1,203,000 |
| 4.50%, 4/29/22 ⁽⁷⁾ | 720 | 710,100 |
| 4.75%, 4/29/25 ⁽⁷⁾ | 630 | 613,463 |
| | | \$ 32,850,008 |
| Banks and Thrifts 0.7% | | |
| Banco Bilbao Vizcaya Argentaria SA | | |
| 4.875%, 4/21/25 ⁽⁷⁾ | 910 | \$ 892,255 |
| Banco do Brasil SA | | |
| 9.00% to 6/18/24, 6/29/49 ⁽⁷⁾⁽¹⁰⁾ | 801 | 726,667 |
| Credit Suisse Group AG | | |
| 6.25% to 12/18/24, 12/29/49 ⁽⁷⁾⁽¹⁰⁾ | 1,394 | 1,340,680 |
| First Niagara Financial Group, Inc. | | |
| 7.25%, 12/15/21 | 1,315 | 1,466,184 |
| HSBC Bank USA NA | | |
| 4.875%, 8/24/20 | 819 | 906,260 |
| Morgan Stanley | | |
| 4.35%, 9/8/26 | 1,578 | 1,551,138 |
| Societe Generale SA | | |
| 4.25%, 4/14/25 ⁽⁷⁾ | 910 | 856,045 |
| 8.25% to 11/29/18, 12/31/49 ⁽¹⁰⁾⁽¹¹⁾ | 1,500 | 1,576,575 |
| Standard Chartered PLC | | |
| 5.20%, 1/26/24 ⁽⁷⁾ | 1,512 | 1,583,849 |
| State Street Corp. | | |
| 4.956%, 3/15/18 | 1,772 | 1,905,164 |
| | | \$ 12,804,817 |
| Beverage and Tobacco 0.2% | | |
| Constellation Brands, Inc. | | |
| 6.00%, 5/1/22 | 1,530 | \$ 1,671,862 |
| 4.25%, 5/1/23 | 2,910 | 2,873,625 |
| | | \$ 4,545,487 |
| Brokerage/Securities Dealers/Investment Houses 0.1% | | |
| Alliance Data Systems Corp. | | |
| 6.375%, 4/1/20 ⁽⁷⁾ | 1,210 | \$ 1,253,863 |

\$ 1,253,863

| | | | |
|--|-------------|-------|--------------|
| Building and Development | 1.9% | | |
| Building Materials Corp. of America | | | |
| 5.375%, 11/15/24 ⁽⁷⁾ | | 3,665 | \$ 3,616,805 |
| Greystar Real Estate Partners, LLC | | | |
| 8.25%, 12/1/22 ⁽⁷⁾ | | 1,855 | 1,966,300 |
| HD Supply, Inc. | | | |
| 7.50%, 7/15/20 | | 3,650 | 3,878,125 |
| 5.25%, 12/15/21 ⁽⁷⁾ | | 1,545 | 1,572,038 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Hillman Group, Inc. (The) | | |
| 6.375%, 7/15/22 ⁽⁷⁾ | 2,665 | \$ 2,531,750 |
| Interline Brands, Inc. | | |
| 10.00%, 11/15/18 ⁽⁹⁾ | 4,509 | 4,723,177 |
| MDC Holdings, Inc. | | |
| 5.625%, 2/1/20 | 778 | 820,790 |
| 6.00%, 1/15/43 | 657 | 555,165 |
| Nortek, Inc. | | |
| 8.50%, 4/15/21 | 1,840 | 1,973,400 |
| Reliance Intermediate Holdings, L.P. | | |
| 6.50%, 4/1/23 ⁽⁷⁾ | 4,610 | 4,817,450 |
| Rexel SA | | |
| 5.25%, 6/15/20 ⁽⁷⁾ | 2,710 | 2,831,950 |
| TRI Pointe Holdings, Inc. | | |
| 4.375%, 6/15/19 | 1,725 | 1,699,125 |
| 5.875%, 6/15/24 | 2,235 | 2,201,475 |
| USG Corp. | | |
| 5.875%, 11/1/21 ⁽⁷⁾ | 870 | 913,500 |
| 5.50%, 3/1/25 ⁽⁷⁾ | 345 | 345,000 |
| | | \$ 34,446,050 |
| Business Equipment and Services 2.1% | | |
| Acosta, Inc. | | |
| 7.75%, 10/1/22 ⁽⁷⁾ | 5,360 | \$ 5,413,600 |
| Audatex North America, Inc. | | |
| 6.00%, 6/15/21 ⁽⁷⁾ | 2,445 | 2,521,406 |
| Carlson Travel Holdings, Inc. | | |
| 7.50%, 8/15/19 ⁽⁷⁾⁽⁹⁾ | 1,700 | 1,729,750 |
| Carlson Wagonlit BV | | |
| 6.875%, 6/15/19 ⁽⁷⁾ | 3,970 | 4,194,305 |
| FTI Consulting, Inc. | | |
| 6.00%, 11/15/22 | 3,974 | 4,157,797 |
| National CineMedia, LLC | | |
| 7.875%, 7/15/21 | 3,090 | 3,252,225 |
| ServiceMaster Co., LLC (The) | | |
| 7.00%, 8/15/20 | 803 | 852,184 |
| 7.45%, 8/15/27 | 1,775 | 1,801,625 |
| TransUnion | | |
| 8.125%, 6/15/18 | 230 | 235,348 |
| 9.625%, 6/15/18 ⁽⁹⁾ | 4,045 | 4,061,382 |
| United Rentals North America, Inc. | | |
| 7.375%, 5/15/20 | 4,375 | 4,689,956 |
| 8.25%, 2/1/21 | 203 | 217,464 |
| 7.625%, 4/15/22 | 3,665 | 3,985,688 |
| 6.125%, 6/15/23 | 1,060 | 1,087,825 |
| | | \$ 38,200,555 |
| Cable and Satellite Television 3.6% | | |
| AMC Networks, Inc. | | |
| 7.75%, 7/15/21 | 2,720 | \$ 2,951,200 |
| 4.75%, 12/15/22 | 915 | 918,431 |
| Cable One, Inc. | | |
| 5.75%, 6/15/22 ⁽⁷⁾ | 1,185 | 1,202,775 |
| Cablevision Systems Corp. | | |

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| | | |
|---|-------|-----------|
| 7.75%, 4/15/18 | 1,055 | 1,142,038 |
| CCO Holdings, LLC/CCO Holdings Capital Corp. | | |
| 5.25%, 9/30/22 | 4,295 | 4,241,312 |
| 5.75%, 1/15/24 | 1,980 | 1,999,800 |
| 5.375%, 5/1/25 ⁽⁷⁾ | 3,605 | 3,519,381 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| CSC Holdings, LLC | | |
| 6.75%, 11/15/21 | 2,780 | \$ 2,939,850 |
| 5.25%, 6/1/24 | 355 | 342,575 |
| DISH DBS Corp. | | |
| 6.75%, 6/1/21 | 7,310 | 7,638,950 |
| 5.875%, 7/15/22 | 3,495 | 3,433,838 |
| 5.875%, 11/15/24 | 2,145 | 2,065,903 |
| IAC/InterActiveCorp | | |
| 4.875%, 11/30/18 | 1,825 | 1,888,875 |
| Numericable-SFR SAS | | |
| 4.875%, 5/15/19 ⁽⁷⁾ | 1,470 | 1,458,975 |
| 6.00%, 5/15/22 ⁽⁷⁾ | 4,660 | 4,604,662 |
| 6.25%, 5/15/24 ⁽⁷⁾ | 555 | 547,369 |
| Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH | | |
| 5.50%, 1/15/23 ⁽⁷⁾ | 4,295 | 4,394,322 |
| UPCB Finance V, Ltd. | | |
| 7.25%, 11/15/21 ⁽⁷⁾ | 2,750 | 2,983,208 |
| UPCB Finance VI, Ltd. | | |
| 6.875%, 1/15/22 ⁽⁷⁾ | 1,823 | 1,950,075 |
| Virgin Media Finance PLC | | |
| 6.375%, 4/15/23 ⁽⁷⁾ | 10,705 | 11,106,437 |
| Virgin Media Secured Finance PLC | | |
| 5.50%, 1/15/25 ⁽⁷⁾ | 725 | 729,531 |
| 5.25%, 1/15/26 ⁽⁷⁾ | 2,430 | 2,354,063 |
| 6.25%, 3/28/29 ⁽¹¹⁾ | GBP 500 | 815,577 |
| VTR Finance B.V. | | |
| 6.875%, 1/15/24 ⁽⁷⁾ | 1,575 | 1,613,351 |
| | | \$ 66,842,498 |
| Chemicals and Plastics 1.0% | | |
| Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding B BV | | |
| 7.375%, 5/1/21 ⁽⁷⁾ | 2,810 | \$ 3,017,237 |
| Chemours Co. (The) | | |
| 6.625%, 5/15/23 ⁽⁷⁾ | 1,810 | 1,757,962 |
| 7.00%, 5/15/25 ⁽⁷⁾ | 1,695 | 1,648,388 |
| Evolution Escrow Issuer, LLC | | |
| 7.50%, 3/15/22 ⁽⁷⁾ | 1,220 | 1,159,000 |
| LYB International Finance BV | | |
| 4.00%, 7/15/23 | 423 | 433,056 |
| Platform Specialty Products Corp. | | |
| 6.50%, 2/1/22 ⁽⁷⁾ | 2,325 | 2,412,187 |
| Polymer Group, Inc. | | |
| 7.75%, 2/1/19 | 174 | 179,655 |
| Tronox Finance, LLC | | |
| 6.375%, 8/15/20 | 4,170 | 3,888,525 |
| Tyco Electronics Group SA | | |
| 4.875%, 1/15/21 | 683 | 753,036 |
| Univar USA, Inc. | | |
| 6.75%, 7/15/23 ⁽⁷⁾⁽¹²⁾ | 1,140 | 1,154,250 |
| W.R. Grace & Co. | | |
| 5.125%, 10/1/21 ⁽⁷⁾ | 2,170 | 2,191,700 |
| 5.625%, 10/1/24 ⁽⁷⁾ | 490 | 497,963 |
| | | \$ 19,092,959 |

| | | | | |
|--------------------------|-------------|-------|----|------------------|
| Clothing/Textiles | 0.2% | | | |
| PVH Corp. | | | | |
| 7.75%, 11/15/23 | | 3,740 | \$ | 4,422,550 |
| | | | \$ | 4,422,550 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Commercial Services 0.1% | | |
| CEB, Inc. | | |
| 5.625%, 6/15/23 ⁽⁷⁾ | 710 | \$ 715,325 |
| ExamWorks Group, Inc. | | |
| 5.625%, 4/15/23 | 1,460 | 1,503,800 |
| | | \$ 2,219,125 |
| Conglomerates 0.4% | | |
| Spectrum Brands, Inc. | | |
| 6.75%, 3/15/20 | 1,645 | \$ 1,736,298 |
| 6.375%, 11/15/20 | 1,100 | 1,168,750 |
| 5.75%, 7/15/25 ⁽⁷⁾ | 2,995 | 3,054,900 |
| TMS International Corp. | | |
| 7.625%, 10/15/21 ⁽⁷⁾ | 1,625 | 1,592,500 |
| | | \$ 7,552,448 |
| Containers and Glass Products 0.6% | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc. | | |
| 6.25%, 1/31/19 ⁽⁷⁾ | 765 | \$ 782,213 |
| 3.286%, 12/15/19 ⁽⁷⁾⁽¹³⁾ | 1,020 | 995,775 |
| 7.00%, 11/15/20 ⁽⁷⁾ | 784 | 804,022 |
| 6.00%, 6/30/21 ⁽⁷⁾ | 615 | 619,613 |
| Beverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holdings II Issuer, Inc. | | |
| 5.625%, 12/15/16 ⁽⁷⁾ | 385 | 385,722 |
| Reynolds Group Holdings, Inc. | | |
| 9.875%, 8/15/19 | 4,150 | 4,365,281 |
| 5.75%, 10/15/20 | 250 | 256,875 |
| 8.25%, 2/15/21 | 3,205 | 3,341,212 |
| Smurfit Kappa Acquisitions | | |
| 2.75%, 2/1/25 ⁽¹¹⁾ | EUR 400 | 419,741 |
| | | \$ 11,970,454 |
| Cosmetics/Toiletries 0.4% | | |
| Alphabet Holding Co., Inc. | | |
| 7.75%, 11/1/17 ⁽⁹⁾ | 3,485 | \$ 3,493,712 |
| Party City Holdings, Inc. | | |
| 8.875%, 8/1/20 | 2,735 | 2,933,288 |
| | | \$ 6,427,000 |
| Distribution & Wholesale 0.2% | | |
| American Tire Distributors, Inc. | | |
| 10.25%, 3/1/22 ⁽⁷⁾ | 3,480 | \$ 3,732,300 |
| | | \$ 3,732,300 |
| Diversified Financial Services 0.9% | | |
| Bank of America Corp. | | |
| 4.875%, 4/1/44 | 683 | \$ 693,907 |
| Barclays PLC | | |
| 4.375%, 9/11/24 | 1,147 | 1,101,850 |

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| | | |
|--|-------|-----------|
| BPCE SA | | |
| 4.625%, 7/11/24 ⁽⁷⁾ | 1,775 | 1,736,552 |
| Citigroup, Inc. | | |
| 4.30%, 11/20/26 | 1,092 | 1,068,359 |
| Discover Financial Services | | |
| 3.85%, 11/21/22 | 1,156 | 1,148,233 |
| General Electric Capital Corp. | | |
| 5.30%, 2/11/21 | 2,671 | 3,002,679 |
| Goldman Sachs Group, Inc. (The) | | |
| 5.95%, 1/15/27 | 1,183 | 1,326,259 |
| KKR Group Finance Co. III, LLC | | |
| 5.125%, 6/1/44 ⁽⁷⁾ | 419 | 401,219 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Leucadia National Corp. | | |
| 6.625%, 10/23/43 | 683 | \$ 642,226 |
| Lock AS | | |
| 7.00%, 8/15/21 ⁽¹¹⁾ | EUR 400 | 472,585 |
| Och-Ziff Finance Co., LLC | | |
| 4.50%, 11/20/19 ⁽⁷⁾ | 1,729 | 1,731,891 |
| Odebrecht Oil & Gas Finance, Ltd. | | |
| 7.00% to 6/17/24, 12/29/49 ⁽⁷⁾⁽¹⁰⁾ | 1,301 | 696,035 |
| Quicken Loans, Inc. | | |
| 5.75%, 5/1/25 ⁽⁷⁾ | 1,210 | 1,161,600 |
| Royal Bank of Scotland Group PLC | | |
| 6.125%, 12/15/22 | 1,684 | 1,813,964 |
| | | \$ 16,997,359 |
| Drugs 1.7% | | |
| ConvaTec Finance International SA | | |
| 8.25%, 1/15/19 ⁽⁷⁾⁽⁹⁾ | 4,815 | \$ 4,748,794 |
| Endo Finance, LLC/Endo Finco, Inc. | | |
| 7.00%, 7/15/19 ⁽⁷⁾ | 1,260 | 1,309,770 |
| 7.00%, 12/15/20 ⁽⁷⁾ | 1,145 | 1,206,544 |
| 7.25%, 1/15/22 ⁽⁷⁾ | 185 | 197,256 |
| 6.00%, 7/15/23 ⁽⁷⁾⁽¹²⁾ | 1,740 | 1,783,500 |
| 6.00%, 2/1/25 ⁽⁷⁾ | 1,640 | 1,674,850 |
| Jaguar Holding Co. II/Jaguar Merger Sub, Inc. | | |
| 9.50%, 12/1/19 ⁽⁷⁾ | 5,050 | 5,390,875 |
| Valeant Pharmaceuticals International, Inc. | | |
| 6.375%, 10/15/20 ⁽⁷⁾ | 425 | 448,641 |
| 7.50%, 7/15/21 ⁽⁷⁾ | 1,615 | 1,750,256 |
| 5.50%, 3/1/23 ⁽⁷⁾ | 1,165 | 1,179,562 |
| 5.875%, 5/15/23 ⁽⁷⁾ | 6,135 | 6,296,044 |
| 6.125%, 4/15/25 ⁽⁷⁾ | 6,135 | 6,334,387 |
| | | \$ 32,320,479 |
| Ecological Services and Equipment 0.3% | | |
| ADS Waste Holdings, Inc. | | |
| 8.25%, 10/1/20 | 765 | \$ 795,600 |
| Clean Harbors, Inc. | | |
| 5.25%, 8/1/20 | 1,095 | 1,116,900 |
| 5.125%, 6/1/21 | 900 | 895,500 |
| Covanta Holding Corp. | | |
| 6.375%, 10/1/22 | 1,800 | 1,892,250 |
| 5.875%, 3/1/24 | 900 | 902,250 |
| | | \$ 5,602,500 |
| Electric Utilities 0.1% | | |
| E.CL SA | | |
| 4.50%, 1/29/25 ⁽⁷⁾ | 637 | \$ 639,814 |
| FirstEnergy Transmission, LLC | | |
| 5.45%, 7/15/44 ⁽⁷⁾ | 546 | 568,512 |
| | | \$ 1,208,326 |

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Electronics/Electrical 1.7%

AES Panama SRL

| | | | |
|-------------------------------|-----|----|---------|
| 6.00%, 6/25/22 ⁽⁷⁾ | 463 | \$ | 468,440 |
|-------------------------------|-----|----|---------|

Alcatel-Lucent USA, Inc.

| | | | |
|-------------------------------|-------|--|-----------|
| 4.625%, 7/1/17 ⁽⁷⁾ | 1,090 | | 1,122,700 |
|-------------------------------|-------|--|-----------|

| | | | |
|-------------------------------|-------|--|-----------|
| 8.875%, 1/1/20 ⁽⁷⁾ | 6,085 | | 6,640,256 |
|-------------------------------|-------|--|-----------|

| | | | |
|--------------------------------|-------|--|-----------|
| 6.75%, 11/15/20 ⁽⁷⁾ | 4,240 | | 4,499,700 |
|--------------------------------|-------|--|-----------|

Comision Federal de Electricidad

| | | | |
|--------------------------------|-------|--|-----------|
| 4.875%, 5/26/21 ⁽⁷⁾ | 1,001 | | 1,051,050 |
|--------------------------------|-------|--|-----------|

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| CommScope Holding Co., Inc. 6.625%, 6/1/20 ⁽⁷⁾⁽⁹⁾ | 1,615 | \$ 1,681,619 |
| Entergy Corp. 3.625%, 9/15/15 | 537 | 539,120 |
| Exelon Corp. 5.625%, 6/15/35 | 819 | 878,604 |
| Flextronics International, Ltd. 4.75%, 6/15/25 ⁽⁷⁾ | 350 | 347,655 |
| Freescale Semiconductor, Inc. 6.00%, 1/15/22 ⁽⁷⁾ | 1,670 | 1,774,375 |
| Infor US, Inc. 6.50%, 5/15/22 ⁽⁷⁾ | 1,165 | 1,191,212 |
| Ingram Micro, Inc. 4.95%, 12/15/24 | 869 | 888,638 |
| Midamerican Funding, LLC 6.927%, 3/1/29 | 314 | 408,820 |
| Molex Electronic Technologies, LLC 3.90%, 4/15/25 ⁽⁷⁾ | 1,524 | 1,477,404 |
| NeuStar, Inc. 4.50%, 1/15/23 | 695 | 620,287 |
| Nuance Communications, Inc. 5.375%, 8/15/20 ⁽⁷⁾ | 885 | 893,850 |
| NXP BV/NXP Funding, LLC 4.125%, 6/15/20 ⁽⁷⁾ | 1,000 | 1,010,000 |
| 5.75%, 2/15/21 ⁽⁷⁾ | 1,105 | 1,153,344 |
| Rapid Holding GmbH 6.625%, 11/15/20 ⁽¹¹⁾ | EUR 400 | 434,791 |
| Trimble Navigation, Ltd. 4.75%, 12/1/24 | 855 | 856,547 |
| Zebra Technologies Corp. 7.25%, 10/15/22 ⁽⁷⁾ | 4,020 | 4,361,700 |
| | | \$ 32,300,112 |
| Equipment Leasing 0.8% | | |
| AWAS Aviation Capital, Ltd. 7.00%, 10/17/16 ⁽⁷⁾ | 2,698 | \$ 2,741,842 |
| International Lease Finance Corp. 8.625%, 9/15/15 | 2,645 | 2,681,369 |
| 8.75%, 3/15/17 | 1,525 | 1,672,330 |
| 6.25%, 5/15/19 | 1,025 | 1,110,844 |
| 8.25%, 12/15/20 | 3,275 | 3,897,250 |
| 8.625%, 1/15/22 | 2,615 | 3,200,106 |
| | | \$ 15,303,741 |
| Financial Intermediaries 2.7% | | |
| Ally Financial, Inc. 5.50%, 2/15/17 | 5,000 | \$ 5,225,000 |
| 3.25%, 9/29/17 | 1,736 | 1,740,340 |
| 6.25%, 12/1/17 | 3,295 | 3,525,650 |
| 8.00%, 12/31/18 | 250 | 279,688 |
| CIT Group, Inc. 5.25%, 3/15/18 | 8,780 | 9,098,275 |
| First Data Corp. 7.375%, 6/15/19 ⁽⁷⁾ | 943 | 982,606 |

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| | | |
|---|-------|-----------|
| 6.75%, 11/1/20 ⁽⁷⁾ | 3,932 | 4,165,482 |
| 11.25%, 1/15/21 | 1,801 | 2,003,612 |
| 10.625%, 6/15/21 | 1,251 | 1,388,610 |
| 11.75%, 8/15/21 | 1,791 | 2,018,789 |
| General Motors Financial Co., Inc. | | |
| 6.75%, 6/1/18 | 1,365 | 1,523,990 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Icahn Enterprises, L.P./Icahn Enterprises Finance Corp. | | |
| 3.50%, 3/15/17 | 1,500 | \$ 1,513,125 |
| 6.00%, 8/1/20 | 1,360 | 1,409,300 |
| JPMorgan Chase & Co. | | |
| 6.75% to 2/1/24, 1/29/49 ⁽¹⁰⁾ | 2,640 | 2,823,955 |
| Navient Corp. | | |
| 5.50%, 1/15/19 | 4,490 | 4,589,319 |
| 8.00%, 3/25/20 | 3,743 | 4,182,802 |
| 5.00%, 10/26/20 | 995 | 992,513 |
| 7.25%, 1/25/22 | 430 | 454,725 |
| 5.875%, 10/25/24 | 1,245 | 1,173,412 |
| | | \$ 49,091,193 |
| Food Products 0.8% | | |
| ASG Consolidated, LLC/ASG Finance, Inc. | | |
| 15.00%, 5/15/17 ⁽⁷⁾⁽⁹⁾ | 3,608 | \$ 2,239,734 |
| Boparan Finance PLC | | |
| 5.25%, 7/15/19 ⁽¹¹⁾ | GBP 400 | 593,932 |
| Corn Products International, Inc. | | |
| 6.625%, 4/15/37 | 296 | 352,105 |
| Dean Foods Co. | | |
| 6.50%, 3/15/23 ⁽⁷⁾ | 1,875 | 1,917,187 |
| Delhaize Group SA | | |
| 5.70%, 10/1/40 | 500 | 507,556 |
| Gruma SAB de CV | | |
| 4.875%, 12/1/24 ⁽⁷⁾ | 182 | 189,963 |
| Iceland Bondco PLC | | |
| 4.822%, 7/15/20 ⁽⁷⁾⁽¹³⁾ | GBP 4,000 | 5,436,525 |
| Pilgrim s Pride Corp. | | |
| 5.75%, 3/15/25 ⁽⁷⁾ | 2,450 | 2,480,625 |
| Post Holdings, Inc. | | |
| 6.75%, 12/1/21 ⁽⁷⁾ | 570 | 571,425 |
| Tesco PLC | | |
| 5.00%, 3/24/23 | GBP 250 | 396,759 |
| WhiteWave Foods Co. (The) | | |
| 5.375%, 10/1/22 | 855 | 906,300 |
| | | \$ 15,592,111 |
| Food Service 0.3% | | |
| NPC International, Inc. | | |
| 10.50%, 1/15/20 | 4,405 | \$ 4,636,263 |
| | | \$ 4,636,263 |
| Food/Drug Retailers 0.3% | | |
| ESAL GmbH | | |
| 6.25%, 2/5/23 ⁽⁷⁾ | 1,410 | \$ 1,392,375 |
| Rite Aid Corp. | | |
| 6.125%, 4/1/23 ⁽⁷⁾ | 4,230 | 4,372,763 |
| | | \$ 5,765,138 |
| Forest Products 0.2% | | |

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Domtar Corp.

| | | | |
|----------------|-------|----|------------------|
| 10.75%, 6/1/17 | 2,995 | \$ | 3,470,567 |
| | | \$ | 3,470,567 |

Health Care 4.8%

Alere, Inc.

| | | | |
|-------------------------------|-------|----|-----------|
| 7.25%, 7/1/18 | 485 | \$ | 509,856 |
| 8.625%, 10/1/18 | 1,310 | | 1,359,780 |
| 6.50%, 6/15/20 | 1,055 | | 1,097,200 |
| 6.375%, 7/1/23 ⁽⁷⁾ | 2,635 | | 2,687,700 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|--------------------------------------|------------|
| Amgen, Inc. | | |
| 4.95%, 10/1/41 | 660 | \$ 660,736 |
| AmSurg Corp. | | |
| 5.625%, 11/30/20 | 1,865 | 1,906,963 |
| 5.625%, 7/15/22 | 1,690 | 1,711,125 |
| Capsugel SA | | |
| 7.00%, 5/15/19 ⁽⁷⁾⁽⁹⁾ | 780 | 795,202 |
| Centene Corp. | | |
| 4.75%, 5/15/22 | 870 | 900,450 |
| Cerberus Nightingale 1 S.a.r.l. | | |
| 8.25%, 2/1/20 ⁽¹¹⁾ | EUR 400 | 454,859 |
| CHS/Community Health Systems, Inc. | | |
| 5.125%, 8/15/18 | 4,830 | 4,965,240 |
| 7.125%, 7/15/20 | 2,785 | 2,957,670 |
| 6.875%, 2/1/22 | 3,455 | 3,657,981 |
| ConvaTec Healthcare E SA | | |
| 10.50%, 12/15/18 ⁽⁷⁾ | 2,235 | 2,360,719 |
| DJO Finco, Inc./DJO Finance, LLC/DJO Finance Corp. | | |
| 8.125%, 6/15/21 ⁽⁷⁾ | 2,065 | 2,132,113 |
| Fresenius Medical Care US Finance II, Inc. | | |
| 5.625%, 7/31/19 ⁽⁷⁾ | 1,640 | 1,781,450 |
| 5.875%, 1/31/22 ⁽⁷⁾ | 1,365 | 1,460,550 |
| Grifols Worldwide Operations, Ltd. | | |
| 5.25%, 4/1/22 | 1,235 | 1,241,175 |
| HCA Holdings, Inc. | | |
| 6.25%, 2/15/21 | 1,710 | 1,846,800 |
| HCA, Inc. | | |
| 6.50%, 2/15/20 | 3,215 | 3,600,800 |
| 7.50%, 2/15/22 | 2,930 | 3,369,500 |
| 4.75%, 5/1/23 | 1,125 | 1,141,875 |
| Healthcare Realty Trust | | |
| 3.875%, 5/1/25 | 306 | 295,289 |
| Hologic, Inc. | | |
| 6.25%, 8/1/20 | 5,990 | 6,199,800 |
| 5.25%, 7/15/22 ⁽⁷⁾⁽¹²⁾ | 2,835 | 2,902,331 |
| Kinetic Concepts, Inc./KCI USA, Inc. | | |
| 10.50%, 11/1/18 | 3,115 | 3,333,112 |
| Mallinckrodt International Finance S.A./Mallinckrodt CB, LLC | | |
| 4.875%, 4/15/20 ⁽⁷⁾ | 1,210 | 1,235,773 |
| 5.50%, 4/15/25 ⁽⁷⁾ | 1,215 | 1,183,106 |
| MPH Acquisition Holdings, LLC | | |
| 6.625%, 4/1/22 ⁽⁷⁾ | 5,170 | 5,292,787 |
| Opal Acquisition, Inc. | | |
| 8.875%, 12/15/21 ⁽⁷⁾ | 1,960 | 1,918,350 |
| Sterigenics-Nordion Holdings, LLC | | |
| 6.50%, 5/15/23 ⁽⁷⁾ | 1,820 | 1,833,650 |
| Surgical Care Affiliates, Inc. | | |
| 6.00%, 4/1/23 ⁽⁷⁾ | 1,475 | 1,482,375 |
| Teleflex, Inc. | | |
| 5.25%, 6/15/24 | 790 | 803,983 |
| Tenet Healthcare Corp. | | |
| 6.00%, 10/1/20 | 1,795 | 1,918,406 |
| 8.125%, 4/1/22 | 6,185 | 6,788,037 |
| 6.75%, 6/15/23 ⁽⁷⁾ | 2,370 | 2,421,844 |
| VWR Funding, Inc. | | |
| 7.25%, 9/15/17 | 3,855 | 3,994,744 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| WellCare Health Plans, Inc. | | |
| 5.75%, 11/15/20 | 4,015 | \$ 4,190,656 |
| | | \$ 88,393,987 |
| Holding Company - Diversified 0.6% | | |
| Argos Merger Sub, Inc. | | |
| 7.125%, 3/15/23 ⁽⁷⁾ | 3,370 | \$ 3,538,500 |
| Horizon Pharma Financing, Inc. | | |
| 6.625%, 5/1/23 ⁽⁷⁾ | 3,675 | 3,835,781 |
| HRG Group, Inc. | | |
| 7.875%, 7/15/19 ⁽⁷⁾ | 1,625 | 1,726,563 |
| 7.875%, 7/15/19 | 2,155 | 2,289,687 |
| Monitchem HoldCo 2 SA | | |
| 6.875%, 6/15/22 ⁽¹¹⁾ | EUR 400 | 428,883 |
| | | \$ 11,819,414 |
| Home Furnishings 0.2% | | |
| Magnolia BC SA | | |
| 9.00%, 8/1/20 ⁽¹¹⁾ | EUR 400 | \$ 476,041 |
| Tempur Sealy International, Inc. | | |
| 6.875%, 12/15/20 | 3,125 | 3,328,125 |
| | | \$ 3,804,166 |
| Homebuilders/Real Estate 0.0% | | |
| Bormioli Rocco Holdings SA | | |
| 10.00%, 8/1/18 ⁽¹¹⁾ | EUR 400 | \$ 452,629 |
| | | \$ 452,629 |
| Industrial Equipment 0.7% | | |
| Accudyne Industries Borrower/Accudyne Industries, LLC | | |
| 7.75%, 12/15/20 ⁽⁷⁾ | 1,945 | \$ 1,808,850 |
| BlueLine Rental Finance Corp. | | |
| 7.00%, 2/1/19 ⁽⁷⁾ | 1,920 | 1,982,400 |
| Broadcom Corp. | | |
| 3.50%, 8/1/24 | 996 | 989,447 |
| CNH Industrial Capital, LLC | | |
| 6.25%, 11/1/16 | 2,055 | 2,142,337 |
| 3.625%, 4/15/18 | 2,500 | 2,512,500 |
| Erikson Air-Crane, Inc., Promissory Note | | |
| 6.00%, 11/2/20 ⁽³⁾⁽¹⁴⁾ | 75 | 42,132 |
| Kennametal, Inc. | | |
| 3.875%, 2/15/22 | 883 | 886,200 |
| Vander Intermediate Holding II Corp. | | |
| 9.75%, 2/1/19 ⁽⁷⁾⁽⁹⁾ | 1,980 | 1,960,200 |
| | | \$ 12,324,066 |
| Insurance 0.8% | | |
| A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC | | |
| 7.875%, 12/15/20 ⁽⁷⁾ | 1,625 | \$ 1,722,500 |
| American International Group, Inc. | | |

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| | | |
|---|-------|-----------|
| 4.50%, 7/16/44 | 774 | 736,443 |
| CNO Financial Group, Inc. | | |
| 4.50%, 5/30/20 | 1,430 | 1,455,025 |
| Genworth Financial, Inc. | | |
| 7.70%, 6/15/20 | 306 | 332,775 |
| 7.625%, 9/24/21 | 1,654 | 1,744,970 |
| Hub Holdings, LLC/Hub Holdings Finance, Inc. | | |
| 8.125%, 7/15/19 ⁽⁷⁾⁽⁹⁾ | 1,695 | 1,695,000 |
| Hub International, Ltd. | | |
| 7.875%, 10/1/21 ⁽⁷⁾ | 2,325 | 2,377,313 |
| Principal Financial Group, Inc. | | |
| 6.05%, 10/15/36 | 309 | 359,116 |

| Security | Principal Amount* (000 s omitted) | | Value |
|---|---|----|-------------------|
| 4.35%, 5/15/43 | 455 | \$ | 426,231 |
| USI, Inc. | | | |
| 7.75%, 1/15/21 ⁽⁷⁾ | 2,670 | | 2,720,062 |
| XLIT Ltd. | | | |
| 6.50% to 4/15/17, 10/29/49 ⁽¹⁰⁾ | 583 | | 500,290 |
| | | \$ | 14,069,725 |
| Internet Software & Services 0.4% | | | |
| Netflix, Inc. | | | |
| 5.50%, 2/15/22 ⁽⁷⁾ | 3,215 | \$ | 3,335,562 |
| 5.875%, 2/15/25 ⁽⁷⁾ | 4,600 | | 4,784,506 |
| | | \$ | 8,120,068 |
| Leisure Goods/Activities/Movies 0.9% | | | |
| Activision Blizzard, Inc. | | | |
| 6.125%, 9/15/23 ⁽⁷⁾ | 1,190 | \$ | 1,279,250 |
| National CineMedia, LLC | | | |
| 6.00%, 4/15/22 | 3,625 | | 3,774,350 |
| NCL Corp., Ltd. | | | |
| 5.00%, 2/15/18 | 1,445 | | 1,477,512 |
| 5.25%, 11/15/19 ⁽⁷⁾ | 985 | | 1,013,319 |
| Nord Anglia Education Finance, LLC | | | |
| 5.75%, 7/15/22 ⁽¹¹⁾ | CHF 600 | | 660,998 |
| Regal Entertainment Group | | | |
| 5.75%, 3/15/22 | 1,030 | | 1,045,398 |
| Royal Caribbean Cruises | | | |
| 7.25%, 6/15/16 | 660 | | 690,631 |
| 7.25%, 3/15/18 | 1,680 | | 1,856,400 |
| Sabre GLOBL, Inc. | | | |
| 5.375%, 4/15/23 ⁽⁷⁾ | 855 | | 846,450 |
| Viking Cruises, Ltd. | | | |
| 8.50%, 10/15/22 ⁽⁷⁾ | 1,650 | | 1,839,750 |
| 6.25%, 5/15/25 ⁽⁷⁾ | 1,690 | | 1,685,775 |
| | | \$ | 16,169,833 |
| Lodging and Casinos 1.6% | | | |
| Buffalo Thunder Development Authority | | | |
| 11.00%, 12/9/22 ⁽⁷⁾ | 2,006 | \$ | 1,584,802 |
| Caesars Entertainment Operating Co., Inc. | | | |
| 8.50%, 2/15/20 ⁽⁴⁾ | 2,175 | | 1,761,750 |
| GLP Capital, L.P./GLP Financing II, Inc. | | | |
| 4.875%, 11/1/20 | 2,650 | | 2,709,625 |
| Hilton Worldwide Finance, LLC/Hilton Worldwide Finance Corp. | | | |
| 5.625%, 10/15/21 | 3,645 | | 3,804,287 |
| MGM Resorts International | | | |
| 6.625%, 12/15/21 | 2,455 | | 2,577,750 |
| 7.75%, 3/15/22 | 3,970 | | 4,386,850 |
| 6.00%, 3/15/23 | 2,460 | | 2,496,900 |
| Playa Resorts Holding B.V. | | | |
| 8.00%, 8/15/20 ⁽⁷⁾ | 1,220 | | 1,268,800 |
| RHP Hotel Properties, L.P./RHP Finance Corp. | | | |
| 5.00%, 4/15/23 ⁽⁷⁾ | 1,215 | | 1,196,775 |

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| | | |
|---------------------------------------|-------|---------------|
| Station Casinos, LLC | | |
| 7.50%, 3/1/21 | 1,560 | 1,677,000 |
| Studio City Finance, Ltd. | | |
| 8.50%, 12/1/20 ⁽⁷⁾ | 4,085 | 4,090,106 |
| Tunica-Biloxi Gaming Authority | | |
| 9.00%, 11/15/15 ⁽⁴⁾⁽⁷⁾ | 3,565 | 1,907,275 |
| | | \$ 29,461,920 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|---------------------|
| Manufacturing 0.2% | | |
| Bombardier, Inc. | | |
| 5.50%, 9/15/18 ⁽⁷⁾ | 615 | \$ 611,925 |
| 7.50%, 3/15/25 ⁽⁷⁾ | 1,855 | 1,692,687 |
| Trinity Industries, Inc. | | |
| 4.55%, 10/1/24 | 833 | 803,967 |
| | | \$ 3,108,579 |
| Media 0.1% | | |
| Ziggo Bond Finance B.V. | | |
| 5.875%, 1/15/25 ⁽⁷⁾ | 930 | \$ 914,888 |
| | | \$ 914,888 |
| Metals/Mining 0.2% | | |
| Alcoa, Inc. | | |
| 5.95%, 2/1/37 | 683 | \$ 684,707 |
| FMG Resources August 2006 Pty Ltd. | | |
| 6.875%, 4/1/22 ⁽⁷⁾ | 728 | 513,240 |
| Newcrest Finance Pty Ltd. | | |
| 5.75%, 11/15/41 ⁽⁷⁾ | 794 | 682,713 |
| Nucor Corp. | | |
| 5.20%, 8/1/43 | 314 | 321,341 |
| Southern Copper Corp. | | |
| 5.25%, 11/8/42 | 928 | 809,996 |
| Timken Co. (The) | | |
| 3.875%, 9/1/24 | 851 | 824,124 |
| | | \$ 3,836,121 |
| Nonferrous Metals/Minerals 1.1% | | |
| Alpha Natural Resources, Inc. | | |
| 7.50%, 8/1/20 ⁽⁷⁾ | 560 | \$ 142,800 |
| Barrick International Barbados Corp. | | |
| 6.35%, 10/15/36 ⁽⁷⁾ | 550 | 542,247 |
| CONSOL Energy, Inc. | | |
| 5.875%, 4/15/22 | 1,125 | 960,885 |
| Eldorado Gold Corp. | | |
| 6.125%, 12/15/20 ⁽⁷⁾ | 3,315 | 3,294,281 |
| First Quantum Minerals, Ltd. | | |
| 6.75%, 2/15/20 ⁽⁷⁾ | 1,354 | 1,316,765 |
| 7.00%, 2/15/21 ⁽⁷⁾ | 889 | 854,551 |
| Imperial Metals Corp. | | |
| 7.00%, 3/15/19 ⁽⁷⁾ | 995 | 967,638 |
| Kissner Milling Co., Ltd. | | |
| 7.25%, 6/1/19 ⁽⁷⁾ | 4,000 | 4,090,000 |
| New Gold, Inc. | | |
| 6.25%, 11/15/22 ⁽⁷⁾ | 1,535 | 1,523,487 |
| Novelis, Inc. | | |
| 8.375%, 12/15/17 | 1,565 | 1,621,731 |
| SunCoke Energy Inc. | | |
| 7.625%, 8/1/19 | 216 | 215,622 |
| SunCoke Energy Partners, L.P./SunCoke Energy Partners Finance Corp. | | |
| 7.375%, 2/1/20 ⁽⁷⁾ | 2,330 | 2,364,950 |

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| | | |
|--|-------|----------------------|
| Teck Resources, Ltd. | | |
| 4.75%, 1/15/22 | 1,310 | 1,217,586 |
| Vale, Inc. | | |
| 6.875%, 11/21/36 | 637 | 617,534 |
| | | \$ 19,730,077 |
| Oil and Gas 8.6% | | |
| AmeriGas Finance LLC/AmeriGas Finance Corp. | | |
| 6.75%, 5/20/20 | 1,245 | \$ 1,316,588 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|--------------|
| 7.00%, 5/20/22 | 4,620 | \$ 4,920,300 |
| AmeriGas Partners L.P./AmeriGas Finance Corp. | | |
| 6.25%, 8/20/19 | 1,570 | 1,605,325 |
| Anadarko Finance Co. | | |
| 7.50%, 5/1/31 | 655 | 820,360 |
| Antero Resources Corp. | | |
| 6.00%, 12/1/20 | 473 | 480,095 |
| 5.375%, 11/1/21 | 3,515 | 3,427,125 |
| 5.625%, 6/1/23 ⁽⁷⁾ | 1,270 | 1,233,488 |
| Apache Corp. | | |
| 6.00%, 1/15/37 | 479 | 516,787 |
| Berry Petroleum Co., LLC | | |
| 6.375%, 9/15/22 | 1,535 | 1,201,138 |
| Blue Racer Midstream, LLC/Blue Racer Finance Corp. | | |
| 6.125%, 11/15/22 ⁽⁷⁾ | 1,485 | 1,536,975 |
| Bonanza Creek Energy, Inc. | | |
| 6.75%, 4/15/21 | 2,010 | 1,914,525 |
| California Resources Corp. | | |
| 5.50%, 9/15/21 | 1,840 | 1,603,100 |
| Canbriam Energy, Inc. | | |
| 9.75%, 11/15/19 ⁽⁷⁾ | 1,105 | 1,135,388 |
| Chesapeake Energy Corp. | | |
| 7.25%, 12/15/18 | 4,415 | 4,569,525 |
| 3.525%, 4/15/19 ⁽¹³⁾ | 2,045 | 1,876,287 |
| 6.125%, 2/15/21 | 1,825 | 1,720,062 |
| 5.75%, 3/15/23 | 1,301 | 1,183,910 |
| CNOOC Nexen Finance 2014 ULC | | |
| 4.25%, 4/30/24 | 455 | 464,875 |
| Concho Resources, Inc. | | |
| 7.00%, 1/15/21 | 1,800 | 1,892,250 |
| 6.50%, 1/15/22 | 685 | 717,538 |
| 5.50%, 10/1/22 | 1,365 | 1,365,000 |
| 5.50%, 4/1/23 | 5,200 | 5,226,000 |
| Continental Resources, Inc. | | |
| 5.00%, 9/15/22 | 1,302 | 1,278,409 |
| CrownRock, L.P./CrownRock Finance, Inc. | | |
| 7.125%, 4/15/21 ⁽⁷⁾ | 2,840 | 2,953,600 |
| 7.75%, 2/15/23 ⁽⁷⁾ | 2,450 | 2,621,500 |
| CVR Refining, LLC/Coffeyville Finance, Inc. | | |
| 6.50%, 11/1/22 | 5,210 | 5,236,050 |
| Denbury Resources, Inc. | | |
| 5.50%, 5/1/22 | 675 | 605,813 |
| Ecopetrol SA | | |
| 5.875%, 5/28/45 | 756 | 670,950 |
| Endeavor Energy Resources, L.P./EER Finance, Inc. | | |
| 7.00%, 8/15/21 ⁽⁷⁾ | 3,275 | 3,275,000 |
| 8.125%, 9/15/23 ⁽⁷⁾ | 975 | 1,010,344 |
| Energy Transfer Equity, L.P. | | |
| 5.875%, 1/15/24 | 1,150 | 1,198,300 |
| EnSCO PLC | | |
| 5.20%, 3/15/25 | 1,474 | 1,460,024 |
| EP Energy, LLC/Everest Acquisition Finance, Inc. | | |
| 9.375%, 5/1/20 | 3,055 | 3,287,944 |
| 7.75%, 9/1/22 | 2,065 | 2,178,575 |
| Freeport-McMoran Oil & Gas, LLC/FCX Oil & Gas, Inc. | | |
| 6.875%, 2/15/23 | 885 | 951,375 |
| Gulfport Energy Corp. | | |

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| | | |
|-------------------------------|-------|-----------|
| 7.75%, 11/1/20 | 3,335 | 3,510,087 |
| 6.625%, 5/1/23 ⁽⁷⁾ | 2,420 | 2,462,350 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|------------|
| Halcon Resources Corp. 8.625%, 2/1/20 ⁽⁷⁾ | 845 | \$ 837,606 |
| Harvest Operations Corp. 6.875%, 10/1/17 | 920 | 853,300 |
| Holly Energy Partners, L.P./Holly Energy Finance Corp. 6.50%, 3/1/20 | 615 | 616,538 |
| Laredo Petroleum, Inc. 7.375%, 5/1/22 | 6,635 | 7,016,512 |
| Matador Resources Co. 6.875%, 4/15/23 ⁽⁷⁾ | 2,675 | 2,745,219 |
| MEG Energy Corp. 6.375%, 1/30/23 ⁽⁷⁾ | 1,820 | 1,701,700 |
| Memorial Resource Development Corp. 5.875%, 7/1/22 | 4,580 | 4,445,806 |
| Murphy Oil Corp. 3.70%, 12/1/22 | 901 | 824,760 |
| Oasis Petroleum, Inc. 6.875%, 1/15/23 | 820 | 820,000 |
| Oceaneering International, Inc. 4.65%, 11/15/24 | 855 | 854,608 |
| Pacific Drilling SA 5.375%, 6/1/20 ⁽⁷⁾ | 1,274 | 971,425 |
| Pacific Rubiales Energy Corp. 5.625%, 1/19/25 ⁽⁷⁾ | 910 | 660,888 |
| Paramount Resources, Ltd. 6.875%, 6/30/23 ⁽⁷⁾ | 1,250 | 1,259,375 |
| PBF Holding Co., LLC/PBF Finance Corp. 8.25%, 2/15/20 | 2,545 | 2,701,517 |
| PBF Logistics L.P./PBF Logistics Finance Corp. 6.875%, 5/15/23 ⁽⁷⁾ | 1,800 | 1,818,000 |
| Precision Drilling Corp. 6.50%, 12/15/21 | 1,390 | 1,355,250 |
| Range Resources Corp. 6.75%, 8/1/20 | 1,815 | 1,876,256 |
| Rosetta Resources, Inc. 5.625%, 5/1/21 | 1,715 | 1,830,762 |
| Rowan Cos., Inc. 5.875%, 6/1/22 | 2,695 | 2,888,231 |
| Rowan Cos., Inc. 7.875%, 8/1/19 | 1,356 | 1,536,273 |
| RSP Permian, Inc. 5.40%, 12/1/42 | 419 | 341,559 |
| RSP Permian, Inc. 6.625%, 10/1/22 ⁽⁷⁾ | 3,090 | 3,174,975 |
| Sabine Pass Liquefaction, LLC 5.625%, 2/1/21 | 3,640 | 3,731,000 |
| Sabine Pass Liquefaction, LLC 5.625%, 4/15/23 | 3,051 | 3,055,760 |
| Sabine Pass Liquefaction, LLC 5.75%, 5/15/24 | 1,640 | 1,642,050 |
| Sabine Pass Liquefaction, LLC 5.625%, 3/1/25 ⁽⁷⁾ | 3,950 | 3,925,312 |
| SESI, LLC 6.375%, 5/1/19 | 2,595 | 2,652,090 |
| Seven Generations Energy, Ltd. 8.25%, 5/15/20 ⁽⁷⁾ | 4,390 | 4,679,740 |
| Seven Generations Energy, Ltd. 6.75%, 5/1/23 ⁽⁷⁾ | 2,225 | 2,230,562 |
| Seventy Seven Energy, Inc. 6.50%, 7/15/22 | 1,255 | 809,475 |
| Seventy Seven Operating, LLC 6.625%, 11/15/19 | 1,100 | 874,500 |
| SM Energy Co. | | |

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| | | |
|---------------------------------|-------|-----------|
| 6.125%, 11/15/22 ⁽⁷⁾ | 870 | 898,449 |
| 6.50%, 1/1/23 | 1,995 | 2,054,850 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|-----------------------|
| Southwestern Energy Co. | | |
| 4.10%, 3/15/22 | 1,738 | \$ 1,705,463 |
| Sunoco, L.P./Sunoco Finance Corp. | | |
| 6.375%, 4/1/23 ⁽⁷⁾ | 1,835 | 1,917,575 |
| Tesoro Logistics, L.P./Tesoro Logistics Finance Corp. | | |
| 5.50%, 10/15/19 ⁽⁷⁾ | 630 | 656,775 |
| 6.25%, 10/15/22 ⁽⁷⁾ | 1,505 | 1,565,200 |
| Total Capital International SA | | |
| 2.70%, 1/25/23 | 874 | 849,151 |
| Triangle USA Petroleum Corp. | | |
| 6.75%, 7/15/22 ⁽⁷⁾ | 1,375 | 1,072,500 |
| Whiting Canadian Holding Co. ULC | | |
| 8.125%, 12/1/19 | 8,630 | 9,115,437 |
| Williams Partners, L.P./ACMP Finance Corp. | | |
| 4.875%, 3/15/24 | 385 | 378,925 |
| WPX Energy, Inc. | | |
| 5.25%, 1/15/17 | 770 | 791,175 |
| | | \$ 159,163,511 |
| Pharmaceuticals 0.1% | | |
| Actavis Funding SCS | | |
| 3.00%, 3/12/20 | 1,480 | \$ 1,487,714 |
| | | \$ 1,487,714 |
| Pipelines 0.2% | | |
| Plains All America Pipeline, L.P./PAA Finance Corp. | | |
| 3.65%, 6/1/22 | 1,317 | \$ 1,326,372 |
| Regency Energy Partners, L.P./Regency Energy Finance Corp. | | |
| 5.00%, 10/1/22 | 1,592 | 1,617,726 |
| | | \$ 2,944,098 |
| Publishing 1.3% | | |
| Laureate Education, Inc. | | |
| 10.00%, 9/1/19 ⁽⁷⁾ | 15,880 | \$ 14,867,650 |
| McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance | | |
| 9.75%, 4/1/21 | 4,645 | 5,132,725 |
| MHGE Parent, LLC/MHGE Parent Finance, Inc. | | |
| 8.50%, 8/1/19 ⁽⁷⁾⁽⁹⁾ | 1,020 | 1,031,475 |
| Tribune Media Co. | | |
| 5.875%, 7/15/22 ⁽⁷⁾ | 3,020 | 3,050,200 |
| | | \$ 24,082,050 |
| Radio and Television 0.8% | | |
| Clear Channel Worldwide Holdings, Inc. | | |
| Series A, 7.625%, 3/15/20 | 470 | \$ 487,038 |
| Series A, 6.50%, 11/15/22 | 1,100 | 1,130,250 |
| Series B, 6.50%, 11/15/22 | 2,130 | 2,225,850 |
| Crown Media Holdings, Inc. | | |
| 10.50%, 7/15/19 | 1,325 | 1,401,187 |
| iHeartCommunications, Inc. | | |
| 9.00%, 12/15/19 | 226 | 216,226 |

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| | | |
|--|-------|-----------|
| 11.25%, 3/1/21 | 1,505 | 1,467,375 |
| Nielsen Co. Luxembourg S.a.r.l. (The) | | |
| 5.50%, 10/1/21 ⁽⁷⁾ | 1,250 | 1,267,187 |
| Sirius XM Radio, Inc. | | |
| 5.875%, 10/1/20 ⁽⁷⁾ | 745 | 765,487 |
| 6.00%, 7/15/24 ⁽⁷⁾ | 2,830 | 2,865,375 |
| Starz, LLC/Starz Finance Corp. | | |
| 5.00%, 9/15/19 | 1,470 | 1,492,050 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Univision Communications, Inc. 5.125%, 5/15/23 ⁽⁷⁾ | 1,260 | \$ 1,228,500 |
| | | \$ 14,546,525 |
| Real Estate Investment Trusts (REITs) 0.2% | | |
| ARC Properties Operating Partnership, L.P. 3.00%, 2/6/19 | 692 | \$ 658,265 |
| CBL & Associates, L.P. 4.60%, 10/15/24 | 878 | 864,896 |
| Communications Sales & Leasing, Inc. 6.00%, 4/15/23 ⁽⁷⁾ | 240 | 235,322 |
| 8.25%, 10/15/23 ⁽⁷⁾ | 850 | 838,313 |
| ESH Hospitality, Inc. 5.25%, 5/1/25 ⁽⁷⁾ | 1,260 | 1,231,650 |
| Host Hotels & Resorts L.P. 4.75%, 3/1/23 | 455 | 480,396 |
| | | \$ 4,308,842 |
| Retail 0.6% | | |
| Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19 ⁽⁷⁾⁽⁹⁾ | 1,505 | \$ 1,219,050 |
| Family Tree Escrow, LLC 5.25%, 3/1/20 ⁽⁷⁾ | 1,905 | 2,002,631 |
| 5.75%, 3/1/23 ⁽⁷⁾ | 6,595 | 6,924,750 |
| Kirk Beauty Zero GmbH 6.25%, 7/15/22 ⁽⁷⁾⁽¹²⁾ | EUR 500 | 553,913 |
| 6.25%, 7/15/22 ⁽¹¹⁾⁽¹²⁾ | EUR 500 | 550,429 |
| Pizzaexpress Financing 2 PLC 6.625%, 8/1/21 ⁽¹¹⁾ | GBP 400 | 652,665 |
| | | \$ 11,903,438 |
| Retailers (Except Food and Drug) 3.0% | | |
| 1011778 B.C. Unlimited Liability Company/New Red Finance, Inc. 4.625%, 1/15/22 ⁽⁷⁾ | 2,410 | \$ 2,379,875 |
| 6.00%, 4/1/22 ⁽⁷⁾ | 4,775 | 4,918,250 |
| Academy, Ltd./Academy Finance Corp. 9.25%, 8/1/19 ⁽⁷⁾ | 3,000 | 3,167,100 |
| Best Buy Co., Inc. 5.00%, 8/1/18 | 1,120 | 1,187,200 |
| Gap, Inc. (The) 5.95%, 4/12/21 | 295 | 333,229 |
| Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁷⁾ | 4,550 | 4,800,250 |
| L Brands, Inc. 8.50%, 6/15/19 | 3,325 | 3,938,030 |
| 6.625%, 4/1/21 | 6,135 | 6,775,371 |
| 5.625%, 2/15/22 | 790 | 835,425 |
| Levi Strauss & Co. 6.875%, 5/1/22 | 2,125 | 2,279,063 |
| Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁷⁾ | 1,775 | 1,863,750 |
| Murphy Oil USA, Inc. | | |

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| | | |
|---|-------|-----------|
| 6.00%, 8/15/23 | 4,165 | 4,373,250 |
| Neiman Marcus Group, Ltd., LLC | | |
| 8.75%, 10/15/21 ⁽⁷⁾⁽⁹⁾ | 1,555 | 1,677,456 |
| New Academy Finance Co., LLC/New Academy Finance Corp. | | |
| 8.00%, 6/15/18 ⁽⁷⁾⁽⁹⁾ | 6,365 | 6,428,650 |
| Petco Animal Supplies, Inc. | | |
| 9.25%, 12/1/18 ⁽⁷⁾ | 3,515 | 3,681,963 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Security | | |
| Petco Holdings, Inc. | | |
| 8.50%, 10/15/17 ⁽⁷⁾⁽⁹⁾ | 1,425 | \$ 1,467,750 |
| Radio Systems Corp. | | |
| 8.375%, 11/1/19 ⁽⁷⁾ | 3,300 | 3,506,250 |
| Ross Stores, Inc. | | |
| 3.375%, 9/15/24 | 182 | 179,579 |
| Sally Holdings, LLC/Sally Capital, Inc. | | |
| 5.75%, 6/1/22 | 1,225 | 1,289,313 |
| Walgreens Boots Alliance, Inc. | | |
| 3.80%, 11/18/24 | 846 | 827,979 |
| | | \$ 55,909,733 |
| Road & Rail 0.1% | | |
| Florida East Coast Holdings Corp. | | |
| 6.75%, 5/1/19 ⁽⁷⁾ | 800 | \$ 804,000 |
| WatCo Cos., LLC/WatCo Finance Corp. | | |
| 6.375%, 4/1/23 ⁽⁷⁾ | 1,045 | 1,063,288 |
| | | \$ 1,867,288 |
| Software and Services 0.7% | | |
| IHS, Inc. | | |
| 5.00%, 11/1/22 ⁽⁷⁾ | 2,240 | \$ 2,234,400 |
| Infor Software Parent, LLC/Infor Software Parent, Inc. | | |
| 7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ | 2,685 | 2,705,137 |
| Italics Merger Sub, Inc. | | |
| 7.125%, 7/15/23 ⁽⁷⁾ | 3,225 | 3,192,750 |
| SS&C Technologies Holdings, Inc. | | |
| 5.875%, 7/15/23 ⁽¹²⁾ | 2,650 | 2,683,125 |
| SunGard Availability Services Capital, Inc. | | |
| 8.75%, 4/1/22 ⁽⁷⁾ | 2,350 | 1,727,250 |
| | | \$ 12,542,662 |
| Steel 0.4% | | |
| AK Steel Corp. | | |
| 8.75%, 12/1/18 | 910 | \$ 961,188 |
| ArcelorMittal | | |
| 7.00%, 2/25/22 | 4,000 | 4,330,000 |
| JMC Steel Group, Inc. | | |
| 8.25%, 3/15/18 ⁽⁷⁾ | 2,635 | 2,420,906 |
| Steel Dynamics, Inc. | | |
| 6.375%, 8/15/22 | 500 | 525,625 |
| | | \$ 8,237,719 |
| Super Retail 0.1% | | |
| AutoNation, Inc. | | |
| 5.50%, 2/1/20 | 983 | \$ 1,069,013 |
| | | \$ 1,069,013 |
| Surface Transport 0.6% | | |
| Hertz Corp. (The) | | |

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| | | | |
|--|-------|----|-------------------|
| 6.25%, 10/15/22 | 690 | \$ | 703,800 |
| XPO Logistics, Inc. | | | |
| 7.875%, 9/1/19 ⁽⁷⁾ | 7,440 | | 7,988,700 |
| 6.50%, 6/15/22 ⁽⁷⁾ | 3,295 | | 3,233,219 |
| | | \$ | 11,925,719 |
| Technology 0.6% | | | |
| Abengoa Finance S.A.U. | | | |
| 7.75%, 2/1/20 ⁽⁷⁾ | 1,125 | \$ | 1,119,375 |
| International Game Technology PLC | | | |
| 6.50%, 2/15/25 ⁽⁷⁾ | 720 | | 669,600 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Israel Electric Corp, Ltd. 5.00%, 11/12/24 ⁽⁷⁾⁽¹¹⁾ | 1,000 | \$ 1,018,000 |
| KLA-Tencor Corp. 4.65%, 11/1/24 | 864 | 862,952 |
| Micron Technology, Inc. 5.25%, 8/1/23 ⁽⁷⁾ | 2,760 | 2,653,050 |
| 5.625%, 1/15/26 ⁽⁷⁾ | 3,285 | 3,042,731 |
| Seagate HDD Cayman 4.75%, 6/1/23 | 910 | 927,659 |
| Western Union Co. (The) 6.20%, 11/17/36 | 637 | 637,926 |
| | | \$ 10,931,293 |
| Telecommunications 6.2% | | |
| Altice Financing SA 6.625%, 2/15/23 ⁽⁷⁾ | 2,580 | \$ 2,567,874 |
| Altice Finco SA 7.625%, 2/15/25 ⁽⁷⁾ | 680 | 654,500 |
| Altice SA 7.75%, 5/15/22 ⁽⁷⁾ | 3,120 | 3,026,400 |
| 7.625%, 2/15/25 ⁽⁷⁾ | 1,290 | 1,215,825 |
| AT&T, Inc. 4.35%, 6/15/45 | 455 | 389,743 |
| Avaya, Inc. 9.00%, 4/1/19 ⁽⁷⁾ | 2,250 | 2,306,250 |
| 10.50%, 3/1/21 ⁽⁷⁾ | 4,210 | 3,494,661 |
| Axtel SAB de CV 9.00%, 1/31/20 ⁽⁷⁾ | 860 | 864,300 |
| CenturyLink, Inc. 5.80%, 3/15/22 | 375 | 359,531 |
| 6.75%, 12/1/23 | 1,920 | 1,933,200 |
| Colombia Telecomunicaciones SA ESP 8.50% to 3/30/20, 12/29/49 ⁽⁷⁾⁽¹⁰⁾ | 1,593 | 1,655,446 |
| CommScope Technologies Finance LLC 6.00%, 6/15/25 ⁽⁷⁾ | 2,595 | 2,591,756 |
| CommScope, Inc. 4.375%, 6/15/20 ⁽⁷⁾ | 1,475 | 1,493,438 |
| Digicel, Ltd. 6.00%, 4/15/21 ⁽⁷⁾ | 1,450 | 1,401,599 |
| 6.75%, 3/1/23 ⁽⁷⁾ | 2,230 | 2,191,644 |
| Equinix, Inc. 5.375%, 1/1/22 | 735 | 740,513 |
| Frontier Communications Corp. 6.25%, 9/15/21 | 1,845 | 1,688,175 |
| 7.625%, 4/15/24 | 285 | 252,938 |
| 6.875%, 1/15/25 | 1,845 | 1,549,800 |
| Hughes Satellite Systems Corp. 6.50%, 6/15/19 | 2,912 | 3,170,440 |
| Intelsat Jackson Holdings SA 7.25%, 10/15/20 | 2,350 | 2,332,375 |
| 7.50%, 4/1/21 | 250 | 248,125 |
| Intelsat Luxembourg SA 7.75%, 6/1/21 | 6,065 | 5,087,019 |
| 8.125%, 6/1/23 | 4,100 | 3,382,500 |
| Oi SA | | |

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| | | |
|-------------------------------|-------|-----------|
| 5.75%, 2/10/22 ⁽⁷⁾ | 1,092 | 951,405 |
| Plantronics, Inc. | | |
| 5.50%, 5/31/23 ⁽⁷⁾ | 2,370 | 2,405,550 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|-----------------------|
| Play Topco SA | | |
| 7.75%, 2/28/20 ⁽⁹⁾⁽¹¹⁾ | EUR 400 | \$ 458,408 |
| SBA Telecommunications, Inc. | | |
| 5.75%, 7/15/20 | 1,985 | 2,066,881 |
| Sprint Capital Corp. | | |
| 8.75%, 3/15/32 | 1,365 | 1,330,875 |
| Sprint Communications, Inc. | | |
| 9.125%, 3/1/17 | 1,225 | 1,329,125 |
| 9.00%, 11/15/18 ⁽⁷⁾ | 13,520 | 15,301,395 |
| 7.00%, 8/15/20 | 4,810 | 4,785,950 |
| 6.00%, 11/15/22 | 250 | 229,063 |
| Sprint Corp. | | |
| 7.25%, 9/15/21 | 2,060 | 2,032,962 |
| 7.875%, 9/15/23 | 8,550 | 8,357,625 |
| 7.625%, 2/15/25 | 1,870 | 1,767,150 |
| T-Mobile USA, Inc. | | |
| 5.25%, 9/1/18 | 4,725 | 4,878,562 |
| 6.25%, 4/1/21 | 1,100 | 1,130,250 |
| 6.633%, 4/28/21 | 1,735 | 1,804,400 |
| 6.731%, 4/28/22 | 620 | 647,900 |
| 6.625%, 4/1/23 | 2,170 | 2,259,512 |
| 6.375%, 3/1/25 | 2,160 | 2,222,100 |
| Telecom Italia Capital SA | | |
| 7.721%, 6/4/38 | 546 | 616,980 |
| Verizon Communications, Inc. | | |
| 4.50%, 9/15/20 | 1,364 | 1,471,761 |
| 6.55%, 9/15/43 | 100 | 117,326 |
| Virgin Media Finance PLC | | |
| 5.75%, 1/15/25 ⁽⁷⁾ | 2,015 | 2,020,038 |
| Wind Acquisition Finance SA | | |
| 5.245%, 4/30/19 ⁽⁷⁾⁽¹³⁾ | EUR 600 | 674,629 |
| 4.00%, 7/15/20 ⁽¹¹⁾ | EUR 400 | 445,940 |
| 4.011%, 7/15/20 ⁽⁷⁾⁽¹³⁾ | EUR 625 | 695,039 |
| 4.75%, 7/15/20 ⁽⁷⁾ | 3,800 | 3,776,250 |
| 7.375%, 4/23/21 ⁽⁷⁾ | 2,540 | 2,574,925 |
| Windstream Corp. | | |
| 7.75%, 10/1/21 | 1,265 | 1,163,800 |
| 7.50%, 6/1/22 | 1,870 | 1,650,275 |
| 6.375%, 8/1/23 | 180 | 148,590 |
| | | \$ 113,912,718 |
| Utilities 1.2% | | |
| AES Corp. (The) | | |
| 5.50%, 3/15/24 | 760 | \$ 739,860 |
| AES Gener SA | | |
| 5.25%, 8/15/21 ⁽⁷⁾ | 660 | 698,820 |
| Air Medical Merger Sub Corp. | | |
| 6.375%, 5/15/23 ⁽⁷⁾ | 1,915 | 1,809,675 |
| Calpine Corp. | | |
| 5.375%, 1/15/23 | 1,905 | 1,881,188 |
| 5.75%, 1/15/25 | 610 | 595,513 |
| Duquesne Light Holdings, Inc. | | |
| 5.90%, 12/1/21 ⁽⁷⁾ | 774 | 887,085 |
| Dynegy Finance I, Inc./Dynegy Finance II, Inc. | | |
| 6.75%, 11/1/19 ⁽⁷⁾ | 3,130 | 3,272,415 |

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| | | |
|--|-------|-----------|
| 7.375%, 11/1/22 ⁽⁷⁾ | 2,490 | 2,620,725 |
| 7.625%, 11/1/24 ⁽⁷⁾ | 2,120 | 2,257,800 |
| Enel SpA | | |
| 8.75% to 9/24/23, 9/24/73 ⁽⁷⁾⁽¹⁰⁾ | 1,092 | 1,257,165 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|-------------------------|
| Iberdrola Finance Ireland, Ltd. | | |
| 5.00%, 9/11/19 ⁽⁷⁾ | 546 | \$ 598,225 |
| ITC Holdings Corp. | | |
| 5.30%, 7/1/43 | 660 | 705,409 |
| NRG Energy, Inc. | | |
| 8.25%, 9/1/20 | 2,330 | 2,446,500 |
| 7.875%, 5/15/21 | 2,015 | 2,156,050 |
| PPL Capital Funding, Inc. | | |
| Series A, 6.70% to 3/30/17, 3/30/67 ⁽¹⁰⁾ | 325 | 287,125 |
| Southwestern Electric Power Co. | | |
| 6.20%, 3/15/40 | 696 | 840,378 |
| | | \$ 23,053,933 |
| Total Corporate Bonds & Notes (identified cost \$1,110,284,958) | | \$ 1,115,861,913 |

Foreign Government Agency Bonds 0.1%

| Security | Principal Amount (000 s omitted) | Value |
|---|--|-------------------|
| Sweden 0.1% | | |
| Svensk Exportkredit AB | | |
| 2.875% to 11/14/18, 11/14/23 ⁽⁷⁾⁽¹⁰⁾ | \$ 900 | \$ 900,324 |
| Total Foreign Government Agency Bonds (identified cost \$896,060) | | \$ 900,324 |

Foreign Government Securities 0.9%

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|---------------------|
| Argentina 0.2% | | |
| Republic of Argentina | | |
| 8.28%, 12/31/33 ⁽¹⁵⁾ | 5,047 | \$ 4,221,990 |
| Total Argentina | | \$ 4,221,990 |
| Congo 0.1% | | |
| Republic of Congo | | |
| 4.00% to 6/30/17, 6/30/29 ⁽¹¹⁾⁽¹⁶⁾ | 1,311 | \$ 1,183,833 |
| Total Congo | | \$ 1,183,833 |
| Cyprus 0.1% | | |
| Republic of Cyprus | | |
| 3.875%, 5/6/22 ⁽¹¹⁾ | EUR 1,615 | \$ 1,810,503 |
| 4.625%, 2/3/20 ⁽⁷⁾⁽¹¹⁾ | EUR 120 | 139,219 |
| 4.75%, 6/25/19 ⁽¹¹⁾ | EUR 415 | 485,796 |

| | | | |
|--------------------------------|-------|----|------------------|
| Total Cyprus | | \$ | 2,435,518 |
| Ecuador 0.1% | | | |
| Republic of Ecuador | | | |
| 10.50%, 3/24/20 ⁽⁷⁾ | 1,465 | \$ | 1,478,265 |
| Total Ecuador | | \$ | 1,478,265 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Egypt 0.0% | | |
| Arab Republic of Egypt | | |
| 5.875%, 6/11/25 ⁽⁷⁾ | 244 | \$ 238,876 |
| Total Egypt | | \$ 238,876 |
| Ivory Coast 0.1% | | |
| Ivory Coast | | |
| 5.75%, 12/31/32 ⁽¹¹⁾ | 2,500 | \$ 2,369,250 |
| Total Ivory Coast | | \$ 2,369,250 |
| Kenya 0.0% | | |
| Republic of Kenya | | |
| 6.875%, 6/24/24 ⁽⁷⁾ | 200 | \$ 203,916 |
| Total Kenya | | \$ 203,916 |
| Macedonia 0.1% | | |
| Republic of Macedonia | | |
| 3.975%, 7/24/21 ⁽¹¹⁾ | EUR 1,000 | \$ 1,073,043 |
| Total Macedonia | | \$ 1,073,043 |
| Montenegro 0.1% | | |
| Republic of Montenegro | | |
| 3.875%, 3/18/20 ⁽⁷⁾ | EUR 650 | \$ 672,499 |
| Total Montenegro | | \$ 672,499 |
| Serbia 0.0% | | |
| Republic of Serbia | | |
| 5.25%, 11/21/17 ⁽¹¹⁾ | 200 | \$ 207,620 |
| 5.875%, 12/3/18 ⁽¹¹⁾ | 400 | 422,500 |
| Total Serbia | | \$ 630,120 |
| Venezuela 0.1% | | |
| Bolivarian Republic of Venezuela | | |
| 9.25%, 9/15/27 | 3,750 | \$ 1,612,500 |
| Total Venezuela | | \$ 1,612,500 |
| Total Foreign Government Securities (identified cost \$16,349,969) | | \$ 16,119,810 |
| Mortgage Pass-Throughs 14.5% | | |
| Security | Principal Amount (000 s omitted) | Value |

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| Federal Home Loan Mortgage Corp.: | | | |
|--|----|--------|--------------|
| 2.406%, with maturity at 2035 ⁽¹⁷⁾ | \$ | 4,503 | \$ 4,810,947 |
| 5.00%, with various maturities to 2019 ⁽¹⁸⁾ | | 5,717 | 6,003,812 |
| 5.50%, with various maturities to 2032 | | 2,367 | 2,577,899 |
| 6.00%, with various maturities to 2031 | | 1,218 | 1,307,984 |
| 6.50%, with various maturities to 2036 | | 10,704 | 12,349,620 |
| 7.00%, with various maturities to 2036 ⁽¹⁸⁾ | | 11,322 | 13,036,771 |
| 7.13%, with maturity at 2023 | | 185 | 206,789 |
| 7.50%, with various maturities to 2035 | | 7,387 | 8,622,775 |
| 7.65%, with maturity at 2022 | | 190 | 212,024 |
| 8.00%, with various maturities to 2030 | | 4,505 | 5,117,591 |
| 8.25%, with maturity at 2020 | | 108 | 118,215 |
| 8.30%, with maturity at 2020 | | 404 | 442,856 |
| 8.50%, with various maturities to 2031 | | 3,768 | 4,411,471 |
| 9.00%, with various maturities to 2031 | | 724 | 806,536 |
| 9.50%, with various maturities to 2025 | | 673 | 732,912 |

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| Security | Principal Amount (000 s omitted) | Value |
|-------------------------------|--|----------------------|
| 10.00%, with maturity at 2020 | \$ 76 | \$ 83,435 |
| 10.50%, with maturity at 2020 | 71 | 79,736 |
| | | \$ 60,921,373 |

Federal National Mortgage Association:

| | | |
|--|--------|-----------------------|
| 2.457%, with maturity at 2022 ⁽¹⁷⁾ | \$ 680 | \$ 695,379 |
| 2.616%, with maturity at 2036 ⁽¹⁷⁾ | 1,900 | 1,949,788 |
| 4.50%, with maturity at 2042 ⁽¹⁸⁾ | 15,030 | 16,283,168 |
| 5.00%, with various maturities to 2040 ⁽¹⁸⁾ | 21,600 | 23,735,888 |
| 5.355%, with maturity at 2037 ⁽¹⁷⁾ | 3,545 | 3,684,947 |
| 5.50%, with various maturities to 2033 | 2,134 | 2,384,549 |
| 6.00%, with various maturities to 2033 | 6,415 | 7,169,906 |
| 6.32%, with maturity at 2032 ⁽¹⁷⁾ | 6,114 | 6,806,270 |
| 6.50%, with various maturities to 2036 ⁽¹⁸⁾ | 44,554 | 51,354,062 |
| 6.75%, with maturity at 2023 | 98 | 109,998 |
| 7.00%, with various maturities to 2037 | 20,169 | 23,444,715 |
| 7.50%, with various maturities to 2035 | 8,270 | 9,742,477 |
| 8.00%, with various maturities to 2034 | 2,923 | 3,411,412 |
| 8.004%, with maturity at 2027 ⁽¹⁹⁾ | 656 | 758,584 |
| 8.25%, with maturity at 2018 | 2 | 1,691 |
| 8.259%, with maturity at 2029 ⁽¹⁹⁾ | 222 | 258,194 |
| 8.317%, with maturity at 2024 ⁽¹⁹⁾ | 33 | 37,277 |
| 8.346%, with maturity at 2028 ⁽¹⁹⁾ | 212 | 245,568 |
| 8.50%, with various maturities to 2030 | 3,141 | 3,609,136 |
| 8.607%, with maturity at 2027 ⁽¹⁹⁾ | 256 | 298,090 |
| 8.822%, with maturity at 2018 ⁽¹⁹⁾ | 51 | 53,320 |
| 9.00%, with various maturities to 2027 | 4,276 | 4,915,321 |
| 9.493%, with maturity at 2025 ⁽¹⁹⁾ | 133 | 147,166 |
| 9.50%, with various maturities to 2030 | 1,111 | 1,255,929 |
| 9.818%, with maturity at 2019 ⁽¹⁹⁾ | 62 | 66,317 |
| 10.00%, with various maturities to 2020 | 225 | 245,376 |
| 10.50%, with maturity at 2021 | 186 | 211,776 |
| 11.50%, with maturity at 2016 | 2 | 1,928 |
| | | \$ 162,878,232 |

Government National Mortgage Association:

| | | |
|--|----------|----------------------|
| 6.00%, with maturity at 2024 | \$ 1,077 | \$ 1,204,108 |
| 6.50%, with various maturities to 2032 ⁽¹⁸⁾ | 8,057 | 9,137,497 |
| 7.00%, with various maturities to 2033 | 5,562 | 6,467,144 |
| 7.50%, with various maturities to 2032 ⁽¹⁸⁾ | 11,734 | 13,601,171 |
| 8.00%, with various maturities to 2034 ⁽¹⁸⁾ | 7,055 | 8,291,087 |
| 8.30%, with maturity at 2020 | 210 | 231,639 |
| 8.50%, with various maturities to 2022 | 396 | 449,272 |
| 9.00%, with various maturities to 2026 | 1,673 | 1,930,625 |
| 9.50%, with various maturities to 2026 | 2,500 | 2,868,505 |
| 10.00%, with maturity at 2019 | 117 | 129,322 |
| | | \$ 44,310,370 |

**Total Mortgage Pass-Throughs
(identified cost \$258,007,927)**

\$ 268,109,975

Collateralized Mortgage Obligations 11.9%

| Security | Principal Amount (000 s omitted) | Value |
|--|--|------------|
| Federal Home Loan Mortgage Corp.: | | |
| Series 24, Class J, 6.25%, 11/25/23 | \$ 590 | \$ 651,473 |
| Series 1497, Class K, 7.00%, 4/15/23 | 577 | 651,259 |
| Series 1529, Class Z, 7.00%, 6/15/23 | 838 | 946,273 |

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| Security | Principal Amount (000 s omitted) | Value |
|--|--|----------------------|
| Series 1620, Class Z, 6.00%, 11/15/23 | \$ 685 | \$ 762,388 |
| Series 1677, Class Z, 7.50%, 7/15/23 | 506 | 579,729 |
| Series 1702, Class PZ, 6.50%, 3/15/24 | 5,984 | 6,736,925 |
| Series 2113, Class QG, 6.00%, 1/15/29 | 1,210 | 1,373,750 |
| Series 2122, Class K, 6.00%, 2/15/29 | 222 | 250,558 |
| Series 2130, Class K, 6.00%, 3/15/29 | 151 | 169,757 |
| Series 2167, Class BZ, 7.00%, 6/15/29 | 155 | 178,017 |
| Series 2182, Class ZB, 8.00%, 9/15/29 | 1,555 | 1,862,402 |
| Series 2198, Class ZA, 8.50%, 11/15/29 | 1,877 | 2,253,481 |
| Series 2245, Class A, 8.00%, 8/15/27 | 4,601 | 5,502,077 |
| Series 2458, Class ZB, 7.00%, 6/15/32 | 1,555 | 1,818,310 |
| Series 3727, (Interest Only), Class PS, 6.515%, 11/15/38 ⁽²⁰⁾⁽²¹⁾ | 11,250 | 1,346,229 |
| Series 3762, Class SH, 9.632%, 11/15/40 ⁽²⁰⁾ | 1,531 | 1,854,811 |
| Series 3780, (Interest Only), Class PS, 6.265%, 8/15/35 ⁽²⁰⁾⁽²¹⁾ | 8,437 | 636,645 |
| Series 3973, (Interest Only), Class SG, 6.465%, 4/15/30 ⁽²⁰⁾⁽²¹⁾ | 9,058 | 1,356,390 |
| Series 4067, (Interest Only) Class JI, 3.50%, 6/15/27 ⁽²¹⁾ | 9,711 | 1,355,532 |
| Series 4070, (Interest Only), Class S, 5.915%, 6/15/32 ⁽²⁰⁾⁽²¹⁾ | 15,520 | 2,916,903 |
| Series 4088, (Interest Only), Class EI, 3.50%, 9/15/41 ⁽²¹⁾ | 19,957 | 3,398,947 |
| Series 4095, (Interest Only), Class HS, 5.915%, 7/15/32 ⁽²⁰⁾⁽²¹⁾ | 6,805 | 1,344,795 |
| Series 4109, (Interest Only), Class ES, 5.965%, 12/15/41 ⁽²⁰⁾⁽²¹⁾ | 6,529 | 321,056 |
| Series 4109, (Interest Only), Class KS, 5.915%, 5/15/32 ⁽²⁰⁾⁽²¹⁾ | 13,826 | 1,517,664 |
| Series 4110, (Interest Only), Class SA, 5.465%, 9/15/42 ⁽²⁰⁾⁽²¹⁾ | 10,716 | 1,502,216 |
| Series 4149, (Interest Only), Class S, 6.065%, 1/15/33 ⁽²⁰⁾⁽²¹⁾ | 7,472 | 1,659,204 |
| Series 4186, (Interest Only), Class IQ, 4.00%, 12/15/28 ⁽²¹⁾ | 11,587 | 714,122 |
| Series 4188, (Interest Only), Class AI, 3.50%, 4/15/28 ⁽²¹⁾ | 6,595 | 913,385 |
| Series 4203, (Interest Only), Class QS, 6.065%, 5/15/43 ⁽²⁰⁾⁽²¹⁾ | 5,835 | 1,212,497 |
| Series 4233, (Interest Only), Class GI, 3.50%, 3/15/25 ⁽²¹⁾ | 8,431 | 565,521 |
| Series 4273, Class PU, 4.00%, 11/15/43 | 9,199 | 9,361,436 |
| Series 4273, Class SP, 11.509%, 11/15/43 ⁽²⁰⁾ | 2,044 | 2,303,915 |
| Series 4313, Class SY, 11.505%, 3/15/44 ⁽²⁰⁾ | 1,617 | 1,736,121 |
| Series 4316, (Interest Only), Class JS, 5.915%, 1/15/44 ⁽²⁰⁾⁽²¹⁾ | 6,807 | 1,354,346 |
| Series 4326, Class TS, 13.171%, 4/15/44 ⁽²⁰⁾ | 6,299 | 6,996,340 |
| Series 4407, Class LN, 8.891%, 12/15/43 ⁽²⁰⁾ | 2,854 | 3,053,407 |
| Series 4417, (Principal Only), Class KO, 0.00%, 12/15/43 ⁽²²⁾ | 1,878 | 1,463,893 |
| Series 4443, Class ZJ, 3.00%, 9/15/44 | 371 | 363,759 |
| Series 4450, Class DS, 5.722%, 9/15/44 ⁽²⁰⁾ | 7,307 | 7,336,940 |
| Series 4478, (Principal Only), Class PO, 0.00%, 5/15/45 ⁽²²⁾ | 10,463 | 9,546,448 |
| | | \$ 89,868,921 |

Federal National Mortgage Association:

| | | |
|--|-------|-----------|
| Series G92-44, Class Z, 8.00%, 7/25/22 | \$ 61 | \$ 63,995 |
| Series G92-44, Class ZQ, 8.00%, 7/25/22 | 99 | 104,166 |
| Series G92-46, Class Z, 7.00%, 8/25/22 | 331 | 367,055 |
| Series G92-60, Class Z, 7.00%, 10/25/22 | 496 | 544,240 |
| Series G93-35, Class ZQ, 6.50%, 11/25/23 | 7,424 | 8,328,422 |
| Series G93-40, Class H, 6.40%, 12/25/23 | 1,584 | 1,762,853 |
| Series 1988-14, Class I, 9.20%, 6/25/18 | 55 | 59,018 |
| Series 1989-1, Class D, 10.30%, 1/25/19 | 35 | 36,734 |
| Series 1989-34, Class Y, 9.85%, 7/25/19 | 132 | 146,121 |
| Series 1990-17, Class G, 9.00%, 2/25/20 | 107 | 119,959 |
| Series 1990-27, Class Z, 9.00%, 3/25/20 | 64 | 72,027 |
| Series 1990-29, Class J, 9.00%, 3/25/20 | 56 | 63,084 |
| Series 1990-43, Class Z, 9.50%, 4/25/20 | 222 | 249,398 |
| Series 1991-98, Class J, 8.00%, 8/25/21 | 116 | 129,922 |
| Series 1992-77, Class ZA, 8.00%, 5/25/22 | 768 | 871,813 |

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|--|-----|---------|
| Series 1992-103, Class Z, 7.50%, 6/25/22 | 48 | 54,065 |
| Series 1992-113, Class Z, 7.50%, 7/25/22 | 96 | 107,501 |
| Series 1992-185, Class ZB, 7.00%, 10/25/22 | 169 | 187,703 |
| Series 1993-16, Class Z, 7.50%, 2/25/23 | 461 | 520,618 |

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| Security | Principal Amount (000 s omitted) | Value |
|--|--|-----------------------|
| Series 1993-22, Class PM, 7.40%, 2/25/23 | \$ 390 | \$ 440,261 |
| Series 1993-25, Class J, 7.50%, 3/25/23 | 470 | 536,560 |
| Series 1993-30, Class PZ, 7.50%, 3/25/23 | 881 | 1,003,036 |
| Series 1993-42, Class ZQ, 6.75%, 4/25/23 | 1,303 | 1,446,336 |
| Series 1993-56, Class PZ, 7.00%, 5/25/23 | 189 | 213,898 |
| Series 1993-156, Class ZB, 7.00%, 9/25/23 | 222 | 251,274 |
| Series 1994-45, Class Z, 6.50%, 2/25/24 | 1,630 | 1,808,744 |
| Series 1994-89, Class ZQ, 8.00%, 7/25/24 | 968 | 1,116,308 |
| Series 1996-57, Class Z, 7.00%, 12/25/26 | 1,008 | 1,158,131 |
| Series 1997-77, Class Z, 7.00%, 11/18/27 | 409 | 465,275 |
| Series 1998-44, Class ZA, 6.50%, 7/20/28 | 456 | 524,122 |
| Series 1999-45, Class ZG, 6.50%, 9/25/29 | 148 | 166,497 |
| Series 2000-22, Class PN, 6.00%, 7/25/30 | 1,384 | 1,567,292 |
| Series 2001-37, Class GA, 8.00%, 7/25/16 | 34 | 34,153 |
| Series 2002-1, Class G, 7.00%, 7/25/23 | 287 | 320,696 |
| Series 2002-21, Class PE, 6.50%, 4/25/32 | 1,127 | 1,264,400 |
| Series 2005-75, Class CS, 23.452%, 9/25/35 ⁽²⁰⁾ | 948 | 1,880,323 |
| Series 2006-8, (Principal Only), Class WQ, 0.00%, 3/25/36 ⁽²²⁾ | 8,580 | 7,373,416 |
| Series 2007-74, Class AC, 5.00%, 8/25/37 | 13,040 | 14,353,638 |
| Series 2010-99, (Interest Only), Class NS, 6.413%, 3/25/39 ⁽²⁰⁾⁽²¹⁾ | 8,255 | 1,074,915 |
| Series 2010-119, (Interest Only), Class SK, 5.813%, 4/25/40 ⁽²⁰⁾⁽²¹⁾ | 5,306 | 358,655 |
| Series 2010-124, (Interest Only), Class SJ, 5.863%, 11/25/38 ⁽²⁰⁾⁽²¹⁾ | 6,822 | 937,757 |
| Series 2010-151, (Interest Only), Class PI, 4.00%, 5/25/28 ⁽²¹⁾ | 20,246 | 922,462 |
| Series 2011-45, (Interest Only), Class SA, 6.463%, 1/25/29 ⁽²⁰⁾⁽²¹⁾ | 7,035 | 781,937 |
| Series 2011-49, Class NT, 6.00%, 6/25/41 ⁽²⁰⁾ | 1,850 | 2,083,842 |
| Series 2011-101, (Interest Only), Class IC, 3.50%, 10/25/26 ⁽²¹⁾ | 13,500 | 1,826,418 |
| Series 2011-101, (Interest Only), Class IE, 3.50%, 10/25/26 ⁽²¹⁾ | 7,471 | 1,016,773 |
| Series 2012-24, (Interest Only), Class S, 5.313%, 5/25/30 ⁽²⁰⁾⁽²¹⁾ | 6,134 | 795,407 |
| Series 2012-33, (Interest Only), Class CI, 3.50%, 3/25/27 ⁽²¹⁾ | 12,692 | 1,738,232 |
| Series 2012-56, (Interest Only), Class SU, 6.563%, 8/25/26 ⁽²⁰⁾⁽²¹⁾ | 7,200 | 769,379 |
| Series 2012-103, (Interest Only), Class GS, 5.913%, 2/25/40 ⁽²⁰⁾⁽²¹⁾ | 16,997 | 2,752,129 |
| Series 2012-124, (Interest Only), Class IO, 1.48%, 11/25/42 ⁽¹⁹⁾⁽²¹⁾ | 17,228 | 1,162,203 |
| Series 2012-129, (Interest Only), Class IO, 5.00%, 12/25/42 ⁽²¹⁾ | 6,342 | 1,481,894 |
| Series 2012-150, (Interest Only), Class SK, 5.963%, 1/25/43 ⁽²⁰⁾⁽²¹⁾ | 9,566 | 1,829,370 |
| Series 2013-6, Class TA, 1.50%, 1/25/43 | 14,809 | 14,002,506 |
| Series 2013-12, (Interest Only), Class SP, 5.463%, 11/25/41 ⁽²⁰⁾⁽²¹⁾ | 5,658 | 1,019,199 |
| Series 2013-15, (Interest Only), Class DS, 6.013%, 3/25/33 ⁽²⁰⁾⁽²¹⁾ | 19,859 | 3,918,271 |
| Series 2013-16, (Interest Only), Class SY, 5.963%, 3/25/43 ⁽²⁰⁾⁽²¹⁾ | 4,432 | 958,176 |
| Series 2013-54, (Interest Only), Class HS, 6.113%, 10/25/41 ⁽²⁰⁾⁽²¹⁾ | 7,784 | 1,327,097 |
| Series 2013-64, (Interest Only), Class PS, 6.063%, 4/25/43 ⁽²⁰⁾⁽²¹⁾ | 8,174 | 1,674,076 |
| Series 2013-75, (Interest Only), Class SC, 6.063%, 7/25/42 ⁽²⁰⁾⁽²¹⁾ | 18,405 | 3,089,978 |
| Series 2014-32, (Interest Only), Class EI, 4.00%, 6/25/44 ⁽²¹⁾ | 4,370 | 1,086,648 |
| Series 2014-36, (Interest Only), Class ID, 4.00%, 6/25/44 ⁽²¹⁾ | 4,624 | 1,141,624 |
| Series 2014-55, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽²¹⁾ | 9,156 | 1,980,723 |
| Series 2014-72, Class CS, 8.897%, 11/25/44 ⁽²⁰⁾ | 3,414 | 3,404,985 |
| Series 2014-74, Class HS, 8.226%, 11/25/44 ⁽²⁰⁾ | 1,730 | 1,726,991 |
| Series 2014-89, (Interest Only), Class IO, 3.50%, 1/25/45 ⁽²¹⁾ | 10,671 | 2,035,267 |
| Series 2015-17, (Interest Only), Class SA, 6.013%, 11/25/43 ⁽²⁰⁾⁽²¹⁾ | 15,723 | 2,663,036 |
| Series 2015-42, Class SC, 7.958%, 5/25/45 ⁽²⁰⁾ | 4,470 | 4,347,716 |
| | | \$ 113,620,720 |
| Government National Mortgage Association: | | |
| Series 2002-45, Class PG, 6.00%, 3/17/32 | \$ 1,235 | \$ 1,299,252 |
| Series 2011-156, Class GA, 2.00%, 12/16/41 | 1,982 | 1,721,367 |
| Series 2013-124, Class LS, 11.902%, 5/20/41 ⁽²⁰⁾ | 428 | 434,745 |

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| Series 2013-168, Class US, 11.502%, 11/20/43 ⁽²⁰⁾ | 601 | 625,324 |
| Series 2014-117, Class HS, 31.306%, 8/20/44 ⁽²⁰⁾ | 1,243 | 1,441,078 |
| Series 2014-146, Class S, 5.87%, 10/20/44 ⁽²⁰⁾ | 1,862 | 1,870,000 |
| Series 2015-72, Class ZN, 3.50%, 5/20/45 | 4,879 | 4,732,222 |

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| Security | Principal Amount (000 s omitted) | Value |
|---|-------------------------------------|---------------|
| Series 2015-79, Class CS, 5.551%, 5/20/45 ⁽²⁰⁾ | \$ 3,698 | \$ 3,634,702 |
| | | \$ 15,758,690 |

| | | |
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| Total Collateralized Mortgage Obligations (identified cost \$214,185,151) | | \$ 219,248,331 |
|--|--|-----------------------|

Commercial Mortgage-Backed Securities 6.7%

| Security | Principal Amount (000 s omitted) | Value |
|---|-------------------------------------|------------|
| A10 Securitization, LLC, Series 2013-1, Class A, 2.40%, 11/15/25 ⁽⁷⁾ | \$ 480 | \$ 481,825 |
| A10 Securitization, LLC, Series 2015-1, Class A2, 3.13%, 4/15/34 ⁽⁷⁾ | 2,400 | 2,394,139 |
| ACRE, Series 2010-ARTA, Class D, 7.443%, 1/14/29 ⁽⁷⁾ | 3,000 | 3,430,608 |
| BACM, Series 2006-3, Class A4, 5.889%, 7/10/44 ⁽¹⁹⁾ | 1,988 | 2,048,670 |
| BACM, Series 2006-5, Class AM, 5.448%, 9/10/47 | 3,000 | 3,121,161 |
| BAMLL, Series 2013-DSNY, Class E, 2.784%, 9/15/26 ⁽⁷⁾⁽¹⁹⁾ | 1,500 | 1,497,458 |
| BSCMS, Series 2002-TOP8, Class C, 5.22%, 8/15/38 ⁽¹⁹⁾ | 1,055 | 1,063,430 |
| BSCMS, Series 2006-PW14, Class A4, 5.201%, 12/11/38 | 1,395 | 1,455,949 |
| CDCMT, Series 2006-CD2, Class A4, 5.48%, 1/15/46 ⁽¹⁹⁾ | 1,390 | 1,401,108 |
| CDCMT, Series 2006-CD3, Class A5, 5.617%, 10/15/48 | 1,515 | 1,571,839 |
| CGCMT, Series 2012-GC8, Class A2, 1.813%, 9/10/45 | 3,258 | 3,286,216 |
| COMM, Series 2006-C8, Class A4, 5.306%, 12/10/46 | 610 | 634,033 |
| COMM, Series 2012-CR2, Class AM, 3.791%, 8/15/45 | 395 | 413,718 |
| COMM, Series 2012-CR2, Class D, 5.019%, 8/15/45 ⁽⁷⁾⁽¹⁹⁾ | 1,650 | 1,698,154 |
| COMM, Series 2012-LC4, Class AM, 4.063%, 12/10/44 | 750 | 799,148 |
| COMM, Series 2013-CR10, Class D, 4.953%, 8/10/46 ⁽⁷⁾⁽¹⁹⁾ | 1,700 | 1,610,111 |
| COMM, Series 2014-KYO, Class D, 2.188%, 6/11/27 ⁽⁷⁾⁽¹⁹⁾ | 3,250 | 3,248,165 |
| COMM, Series 2014-UBS2, Class A2, 2.82%, 3/10/47 | 2,200 | 2,265,074 |
| COMM, Series 2015-CR22, Class D, 4.266%, 3/10/48 ⁽⁷⁾⁽¹⁹⁾ | 3,000 | 2,564,577 |
| COMM, Series 2015-LC19, Class C, 4.406%, 2/10/48 ⁽¹⁹⁾ | 775 | 761,274 |
| CSMC, Series 2006-C3, Class A3, 6.00%, 6/15/38 ⁽¹⁹⁾ | 1,855 | 1,895,159 |
| CSMC, Series 2006-C4, Class A3, 5.467%, 9/15/39 | 553 | 571,574 |
| DBUBS, Series 2011-LC1A, Class A1, 3.742%, 11/10/46 ⁽⁷⁾ | 915 | 924,880 |
| ESA, Series 2013-ESH5, Class D5, 4.316%, 12/5/31 ⁽⁷⁾⁽¹⁹⁾ | 500 | 502,190 |
| ESA, Series 2013-ESH7, Class D7, 5.521%, 12/5/31 ⁽⁷⁾⁽¹⁹⁾ | 4,200 | 4,295,896 |
| HILT, Series 2013-HLT, Class DFX, 4.407%, 11/5/30 ⁽⁷⁾ | 2,400 | 2,426,100 |
| JPMBB, Series 2014-C19, Class A2, 3.046%, 4/15/47 | 2,448 | 2,535,618 |
| JPMBB, Series 2014-C19, Class D, 4.833%, 4/15/47 ⁽⁷⁾⁽¹⁹⁾ | 1,425 | 1,309,383 |
| JPMBB, Series 2014-C21, Class D, 4.816%, 8/15/47 ⁽⁷⁾⁽¹⁹⁾ | 1,000 | 917,292 |
| JPMBB, Series 2014-C22, Class D, 4.713%, 9/15/47 ⁽⁷⁾⁽¹⁹⁾ | 2,500 | 2,257,675 |
| JPMBB, Series 2014-C23, Class C, 4.609%, 9/15/47 ⁽¹⁹⁾ | 500 | 505,066 |
| JPMBB, Series 2014-C25, Class D, 4.098%, 11/15/47 ⁽⁷⁾⁽¹⁹⁾ | 2,100 | 1,811,623 |
| JPMCC, Series 2006-CB16, Class A4, 5.552%, 5/12/45 | 1,721 | 1,767,977 |
| JPMCC, Series 2006-LDP7, Class A4, 6.10%, 4/15/45 ⁽¹⁹⁾ | 3,680 | 3,765,749 |
| JPMCC, Series 2006-LDP8, Class A4, 5.399%, 5/15/45 | 2,213 | 2,283,636 |
| JPMCC, Series 2006-LDP9, Class A3, 5.336%, 5/15/47 | 1,677 | 1,752,604 |
| JPMCC, Series 2006-LDP9, Class AM, 5.372%, 5/15/47 | 3,000 | 3,102,768 |
| JPMCC, Series 2010-C2, Class D, 5.697%, 11/15/43 ⁽⁷⁾⁽¹⁹⁾ | 3,247 | 3,456,925 |
| JPMCC, Series 2010-CNTR, Class A2, 4.311%, 8/5/32 ⁽⁷⁾ | 3,750 | 4,033,541 |
| JPMCC, Series 2011-C5, Class D, 5.50%, 8/15/46 ⁽⁷⁾⁽¹⁹⁾ | 3,000 | 3,133,572 |
| JPMCC, Series 2012-CBX, Class AS, 4.271%, 6/15/45 | 1,000 | 1,073,224 |
| JPMCC, Series 2013-LC11, Class AS, 3.216%, 4/15/46 | 1,110 | 1,111,267 |

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|---|-------|-----------|
| JPMCC, Series 2014-DSTY, Class B, 3.771%, 6/10/27 ⁽⁷⁾ | 2,700 | 2,788,268 |
| JPMCC, Series 2014-FBLU, Class D, 2.786%, 12/15/28 ⁽⁷⁾⁽¹⁹⁾ | 1,500 | 1,502,437 |
| MLCFC, Series 2006-4, Class A3, 5.172%, 12/12/49 | 2,187 | 2,274,424 |
| Motel 6, Series 2015-MTL6, Class D, 4.532%, 2/5/30 ⁽⁷⁾ | 2,500 | 2,502,486 |
| MSBAM, Series 2014-C15, Class D, 5.06%, 4/15/47 ⁽⁷⁾⁽¹⁹⁾ | 2,450 | 2,304,563 |
| MSC, Series 2006-IQ12, Class A4, 5.332%, 12/15/43 | 1,807 | 1,880,792 |

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| Security | Principal Amount (000 s omitted) | Value |
|---|-------------------------------------|--------------|
| MSC, Series 2007-IQ15, Class A4, 6.104%, 6/11/49 ⁽¹⁹⁾ | \$ 3,789 | \$ 4,049,500 |
| UBSC, Series 2011-C1, Class D, 6.084%, 1/10/45 ⁽⁷⁾⁽¹⁹⁾ | 2,850 | 3,151,888 |
| UBSCM, Series 2012-C1, Class D, 5.727%, 5/10/45 ⁽⁷⁾⁽¹⁹⁾ | 3,000 | 3,067,252 |
| WBCMT, Series 2004-C11, Class A5, 5.215%, 1/15/41 ⁽¹⁹⁾ | 163 | 163,614 |
| WBCMT, Series 2006-C23, Class A4, 5.418%, 1/15/45 ⁽¹⁹⁾ | 2,456 | 2,469,641 |
| WBCMT, Series 2006-C24, Class A3, 5.558%, 3/15/45 ⁽¹⁹⁾ | 1,515 | 1,535,119 |
| WBCMT, Series 2006-C27, Class A3, 5.765%, 7/15/45 ⁽¹⁹⁾ | 2,677 | 2,751,944 |
| WBCMT, Series 2006-C29, Class A4, 5.308%, 11/15/48 | 1,909 | 1,985,593 |
| WFCM, Series 2013-LC12, Class D, 4.436%, 7/15/46 ⁽⁷⁾⁽¹⁹⁾ | 3,000 | 2,831,781 |
| WFCM, Series 2015-NXS1, Class D, 4.243%, 5/15/48 ⁽¹⁹⁾ | 2,500 | 2,182,234 |
| WF-RBS, Series 2012-C9, Class D, 4.963%, 11/15/45 ⁽⁷⁾⁽¹⁹⁾ | 2,750 | 2,722,019 |
| WF-RBS, Series 2013-C13, Class AS, 3.345%, 5/15/45 | 660 | 667,889 |
| WF-RBS, Series 2014-LC14, Class D, 4.586%, 3/15/47 ⁽⁷⁾⁽¹⁹⁾ | 3,000 | 2,742,189 |

**Total Commercial Mortgage-Backed Securities
(identified cost \$124,695,339)**

\$ 124,754,009

Asset-Backed Securities 3.2%

| Security | Principal Amount (000 s omitted) | Value |
|--|-------------------------------------|------------|
| AESOP, Series 2013-2A, Class B, 3.66%, 2/20/20 ⁽⁷⁾ | \$ 450 | \$ 462,396 |
| AESOP, Series 2014-1A, Class B, 2.96%, 7/20/20 ⁽⁷⁾ | 1,335 | 1,336,228 |
| AH4R, Series 2014-SFR1, Class C, 2.00%, 6/17/31 ⁽⁷⁾⁽¹³⁾ | 975 | 967,943 |
| AH4R, Series 2014-SFR1, Class D, 2.35%, 6/17/31 ⁽⁷⁾⁽¹³⁾ | 1,475 | 1,451,319 |
| Apidos CLO XVII, Series 2014-17A, Class B, 3.124%, 4/17/26 ⁽⁷⁾⁽¹³⁾ | 750 | 750,041 |
| Apidos CLO XVII, Series 2014-17A, Class C, 3.574%, 4/17/26 ⁽⁷⁾⁽¹³⁾ | 1,000 | 959,560 |
| Apidos CLO XVII, Series 2014-17A, Class D, 5.024%, 4/17/26 ⁽⁷⁾⁽¹³⁾ | 1,000 | 900,095 |
| ARP, Series 2014-SFR1, Class C, 2.524%, 9/17/31 ⁽⁷⁾⁽¹³⁾ | 3,000 | 3,022,962 |
| ARP, Series 2014-SFR1, Class D, 3.174%, 9/17/31 ⁽⁷⁾⁽¹³⁾ | 1,250 | 1,261,707 |
| CAH, Series 2014-1A, Class C, 2.10%, 5/17/31 ⁽⁷⁾⁽¹³⁾ | 2,740 | 2,722,456 |
| CAH, Series 2014-1A, Class D, 2.40%, 5/17/31 ⁽⁷⁾⁽¹³⁾ | 500 | 489,238 |
| Centurion CDO IX Ltd., Series 2005-9A, Class D1, 5.024%, 7/17/19 ⁽⁷⁾⁽¹³⁾ | 500 | 487,178 |
| CIFC Funding, Ltd., Series 2013-2A, Class A3L, 2.925%, 4/21/25 ⁽⁷⁾⁽¹³⁾ | 3,100 | 3,068,003 |
| DEFT, Series 2014-1, Class C, 1.80%, 6/22/20 ⁽⁷⁾ | 1,000 | 997,739 |
| DEFT, Series 2015-1, Class C, 2.42%, 3/23/20 ⁽⁷⁾ | 1,950 | 1,947,421 |
| DNKN, Series 2015-1A, Class A2I, 3.262%, 2/20/45 ⁽⁷⁾ | 1,686 | 1,692,701 |
| FIAOT, Series 2015-1A, Class C, 2.71%, 6/15/21 ⁽⁷⁾ | 1,400 | 1,390,754 |
| FKL, Series 2015-SFR1, Class A, 2.553%, 3/9/47 ⁽⁷⁾ | 1,494 | 1,497,374 |
| FORDR, Series 2014-1, Class B, 2.41%, 11/15/25 ⁽⁷⁾ | 2,600 | 2,609,941 |
| GFORT, Series 2015-1, Class B, 1.97%, 5/15/20 ⁽⁷⁾ | 255 | 254,871 |
| HGVT, Series 2014-AA, Class A, 1.77%, 11/25/26 ⁽⁷⁾ | 618 | 613,384 |
| Invitation Homes Trust, Series 2013-SFR1, Class C, 2.10%, 12/17/30 ⁽⁷⁾⁽¹³⁾ | 1,250 | 1,246,899 |
| Invitation Homes Trust, Series 2013-SFR1, Class D, 2.40%, 12/17/30 ⁽⁷⁾⁽¹³⁾ | 1,000 | 979,950 |
| Invitation Homes Trust, Series 2014-SFR1, Class D, 2.785%, 6/17/31 ⁽⁷⁾⁽¹³⁾ | 1,431 | 1,422,458 |
| MVW Owner Trust, Series 2013-1A, Class A, 2.15%, 4/22/30 ⁽⁷⁾ | 730 | 732,286 |
| MVW Owner Trust, Series 2014-1A, Class A, 2.25%, 9/22/31 ⁽⁷⁾ | 1,685 | 1,682,314 |
| Octagon Investment Partners XVI Ltd., Series 2013-1A, Class C1, 3.024%, 7/17/25 ⁽⁷⁾⁽¹³⁾ | 1,075 | 1,074,983 |
| Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D, 3.624%, 7/17/25 ⁽⁷⁾⁽¹³⁾ | 1,075 | 1,023,384 |
| Octagon Investment Partners XVI Ltd., Series 2013-1A, Class E, 4.774%, 7/17/25 ⁽⁷⁾⁽¹³⁾ | 1,300 | 1,167,096 |
| OMFIT, Series 2014-1A, Class A, 2.43%, 6/18/24 ⁽⁷⁾ | 1,040 | 1,046,185 |
| OMFIT, Series 2014-1A, Class B, 3.24%, 6/18/24 ⁽⁷⁾ | 1,200 | 1,207,643 |
| OMFIT, Series 2015-1A, Class B, 3.85%, 3/18/26 ⁽⁷⁾ | 1,200 | 1,232,472 |

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| PROG, Series 2014-SFR1, Class C, 2.435%, 10/17/31 ⁽⁷⁾⁽¹³⁾ | 1,250 | 1,258,972 |
| SBY, Series 2014-1, Class C, 2.235%, 9/17/31 ⁽⁷⁾⁽¹³⁾ | 2,700 | 2,702,774 |

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| Security | Principal Amount (000 s omitted) | Value |
|--|-------------------------------------|--------------|
| SCFT, Series 2014-AA, Class B, 4.61%, 10/25/27 ⁽⁷⁾ | \$ 2,955 | \$ 3,023,622 |
| SDART, Series 2014-3, Class D, 2.65%, 8/17/20 | 3,400 | 3,378,616 |
| SRFC, Series 2014-1A, Class B, 2.42%, 3/20/30 ⁽⁷⁾ | 1,209 | 1,210,890 |
| SRFC, Series 2015-1A, Class B, 3.05%, 3/22/32 ⁽⁷⁾ | 2,624 | 2,627,528 |
| TAH, Series 2015-SFR1, Class D, 2.385%, 5/17/32 ⁽⁷⁾⁽¹³⁾ | 1,000 | 971,217 |
| WEN, Series 2015-1A, Class A2I, 3.371%, 6/15/45 | 3,200 | 3,196,739 |

Total Asset-Backed Securities
(identified cost \$60,092,057) **\$ 60,069,339**

U.S. Government Agency Obligations 1.5%

| Security | Principal Amount (000 s omitted) | Value |
|---|-------------------------------------|----------------------|
| Federal Farm Credit Bank 3.25%, 7/1/30 | \$ 5,000 | \$ 5,001,835 |
| | | \$ 5,001,835 |
| Federal Home Loan Bank 4.125%, 12/13/19 ⁽¹⁸⁾ | \$ 3,975 | \$ 4,388,038 |
| 5.25%, 12/9/22 | 9,000 | 10,682,505 |
| 5.375%, 5/15/19 ⁽¹⁸⁾ | 6,585 | 7,573,297 |
| | | \$ 22,643,840 |

Total U.S. Government Agency Obligations
(identified cost \$26,328,665) **\$ 27,645,675**

U.S. Treasury Obligations 1.7%

| Security | Principal Amount (000 s omitted) | Value |
|---|-------------------------------------|---------------|
| U.S. Treasury Bond, 8.875%, 2/15/19 ⁽²³⁾ | \$ 25,000 | \$ 31,794,925 |

Total U.S. Treasury Obligations
(identified cost \$32,183,531) **\$ 31,794,925**

Common Stocks 0.5%

| Security | Shares | Value |
|---|--------|------------------|
| Aerospace and Defense 0.0% IAP Worldwide Services, LLC ⁽³⁾⁽¹⁴⁾⁽²⁴⁾ | 31 | \$ 33,618 |
| | | \$ 33,618 |

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Automotive 0.1%

| | | | |
|--|--------|----|------------------|
| Dayco Products, LLC ⁽³⁾⁽¹⁴⁾ | 25,372 | \$ | 1,033,909 |
| | | \$ | 1,033,909 |

Building and Development 0.2%

| | | | |
|---|-------|----|------------------|
| Panolam Holdings Co. ⁽³⁾⁽²⁴⁾⁽²⁵⁾ | 3,677 | \$ | 3,228,994 |
| | | \$ | 3,228,994 |

Business Equipment and Services 0.0%

| | | | |
|---|-----------|----|----------------|
| Education Management Corp. ⁽³⁾⁽¹⁴⁾⁽²⁴⁾ | 5,580,468 | \$ | 150,673 |
| | | \$ | 150,673 |

Food Service 0.0%

| | | | |
|---|--------|----|----------|
| Buffets Restaurants Holdings, Inc. ⁽³⁾⁽¹⁴⁾⁽²⁴⁾ | 60,992 | \$ | 0 |
| | | \$ | 0 |

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| Security | Shares | Value |
|---|--------|-------------------|
| Lodging and Casinos 0.1% | | |
| Affinity Gaming, LLC ⁽³⁾⁽¹⁴⁾⁽²⁴⁾ | 46,819 | \$ 538,421 |
| Tropicana Entertainment, Inc. ⁽¹⁴⁾⁽²⁴⁾ | 17,051 | 273,668 |
| | | \$ 812,089 |

| | | |
|--|--------|---------------------|
| Publishing 0.1% | | |
| ION Media Networks, Inc. ⁽³⁾⁽¹⁴⁾ | 5,187 | \$ 1,867,268 |
| MediaNews Group, Inc. ⁽³⁾⁽¹⁴⁾⁽²⁴⁾ | 14,016 | 539,606 |
| | | \$ 2,406,874 |

| | | |
|------------------------------------|--------|-------------------|
| Telecommunications 0.0% | | |
| NII Holdings, Inc. ⁽²⁴⁾ | 43,544 | \$ 718,476 |
| | | \$ 718,476 |

Total Common Stocks
(identified cost \$4,637,441) **\$ 8,384,633**

Convertible Preferred Stocks 0.0%

| Security | Shares | Value |
|---|--------|-------------------|
| Business Equipment and Services 0.0% | | |
| Education Management Corp., Series A-1, 7.50% ⁽¹⁴⁾⁽²⁴⁾ | 6,209 | \$ 325,973 |
| | | \$ 325,973 |

| | | |
|---|-------|-------------------|
| Oil, Gas & Consumable Fuels 0.0% | | |
| Chesapeake Energy Corp., 4.50% | 6,331 | \$ 450,134 |
| | | \$ 450,134 |

Total Convertible Preferred Stocks
(identified cost \$1,052,634) **\$ 776,107**

Preferred Stocks 0.3%

| Security | Shares | Value |
|---|--------|---------------------|
| Banks and Thrifts 0.3% | | |
| Banco Santander (Mexico), SA, 5.95% to 1/30/19 ⁽⁷⁾⁽¹⁰⁾ | 2,425 | \$ 2,624,265 |
| Farm Credit Bank of Texas, 6.75% to 9/15/23 ⁽⁷⁾⁽¹⁰⁾ | 8,000 | 829,750 |
| Fifth Third Bancorp, Series H, 5.10% to 6/30/23 ⁽¹⁰⁾ | 478 | 449,388 |
| PNC Financial Services Group, Inc. (The), 4.85% to 6/1/23 ⁽¹⁰⁾ | 592 | 569,551 |
| | | \$ 4,472,954 |

| | | |
|--|-----|-------------------|
| Utilities 0.0% | | |
| AES Gener SA, 8.375% to 6/18/19 ⁽⁷⁾⁽¹⁰⁾ | 637 | \$ 697,849 |
| | | \$ 697,849 |

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Total Preferred Stocks
(identified cost \$5,146,265) **\$ 5,170,803**

Closed-End Funds 1.1%

| Security | Shares | Value |
|--|---------------|---------------|
| BlackRock Corporate High Yield Fund VI, Inc. | 1,814,739 | \$ 19,581,034 |

Total Closed-End Funds
(identified cost \$22,478,793) **\$ 19,581,034**

Warrants 0.0%

| Security | Shares | Value | |
|---|--------|-------|----|
| Chemicals and Plastics 0.0% | | | |
| Foamex, Series B, Expires 12/31/15 ⁽³⁾⁽¹⁴⁾⁽²⁴⁾ | 663 | \$ | 0 |
| | | \$ | 0 |
| Food Products 0.0% | | | |
| ASG Consolidated, LLC/ASG Finance, Inc., Expires 5/15/18 ⁽³⁾⁽²⁴⁾ | 1,745 | \$ | 17 |
| | | \$ | 17 |
| Total Warrants (identified cost \$0) | | \$ | 17 |

Miscellaneous 0.0%

| Security | Shares | Principal Amount/ | Value |
|--|------------|-------------------|--------|
| Cable and Satellite Television 0.0% | | | |
| Adelphia, Inc., Escrow Certificate ⁽²⁴⁾ | 300,000 | \$ | 2,625 |
| Adelphia, Inc., Escrow Certificate ⁽²⁴⁾ | 2,500,000 | | 21,875 |
| | | \$ | 24,500 |
| Lodging and Casinos 0.0% | | | |
| Buffalo Thunder Development Authority, Residual Claim Certificates, Expires 11/15/29 ⁽³⁾⁽⁷⁾⁽²⁴⁾ | \$ 891,605 | \$ | 17,832 |
| | | \$ | 17,832 |
| Oil and Gas 0.0% | | | |
| SemGroup Corp., Escrow Certificate ⁽³⁾⁽²⁴⁾ | 6,135,000 | \$ | 0 |
| | | \$ | 0 |
| Utilities 0.0% | | | |
| EME Reorganization Trust ⁽²⁴⁾ | 1,099,749 | \$ | 13,747 |
| | | \$ | 13,747 |
| Total Miscellaneous (identified cost \$203,413) | | \$ | 56,079 |

Short-Term Investments 3.2%

| Description | Interest (000 s omitted) | Value |
|--|-----------------------------|---------------|
| Eaton Vance Cash Reserves Fund, LLC, 0.18% ⁽²⁶⁾ | \$ 60,052 | \$ 60,051,809 |

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| | |
|--|-------------------------|
| Total Short-Term Investments (identified cost \$60,051,809) | \$ 60,051,809 |
| Total Investments 161.7% (identified cost \$2,995,585,446) | \$ 2,991,880,695 |
| Other Assets, Less Liabilities (47.3)% | \$ (874,482,326) |
| Auction Preferred Shares Plus Cumulative Unpaid Dividends (14.4)% | \$ (266,630,628) |
| Net Assets Applicable to Common Shares 100.0% | \$ 1,850,767,741 |

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
- AESOP - Avis Budget Rental Car Funding LLC
- AH4R - American Homes 4 Rent
- ARP - American Residential Properties Trust

| | |
|--------|---|
| BACM | - Banc of America Commercial Mortgage Trust |
| BAMLL | - Banc of America Merrill Lynch Large Loan, Inc. |
| BSCMS | - Bear Stearns Commercial Mortgage Securities Trust |
| CAH | - Colony American Homes |
| CDCMT | - CD Commercial Mortgage Trust |
| CGCMT | - Citigroup Commercial Mortgage Trust |
| COMM | - Commercial Mortgage Pass-Through Certificates |
| CSMC | - Credit Suisse Commercial Mortgage Trust |
| DBUBS | - DBUBS Mortgage Trust |
| DEFT | - Dell Equipment Finance Trust |
| DNKN | - DB Master Finance LLC |
| ESA | - Extended Stay America Trust |
| FIAOT | - First Investors Auto Owner Trust |
| FKL | - FirstKey Lending Trust |
| FORDR | - Ford Credit Auto Owner Trust |
| GFORT | - GMF Floorplan Owner Revolving Trust |
| HGVT | - Hilton Grand Vacations Trust |
| HILT | - Hilton USA Trust |
| JPMBB | - JPMBB Commercial Mortgage Securities Trust |
| JPMCC | - JPMorgan Chase Commercial Mortgage Securities Trust |
| MLCFC | - ML-CFC Commercial Mortgage Trust |
| MSBAM | - Morgan Stanley Bank of America Merrill Lynch Trust |
| MSC | - Morgan Stanley Capital I Trust |
| OMFIT | - OneMain Financial Issuance Trust |
| PIK | - Payment In Kind |
| PROG | - Progress Residential Trust |
| SBY | - Silver Bay Realty Trust |
| SCFT | - SpringCastle Funding Trust |
| SDART | - Santander Drive Auto Receivables Trust |
| SRFC | - Sierra Receivables Funding Co., LLC |
| TAH | - Tricon American Homes |
| UBSC | - UBS-Citigroup Commercial Mortgage Trust |
| UBSCM | - UBS Commercial Mortgage Trust |
| WBCMT | - Wachovia Bank Commercial Mortgage Trust |
| WEN | - Wendys Funding LLC |
| WFCM | - Wells Fargo Commercial Mortgage Trust |
| WF-RBS | - WF-RBS Commercial Mortgage Trust |
| CAD | - Canadian Dollar |
| CHF | - Swiss Franc |
| 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 typically have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate (LIBOR) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.
- (2) This Senior Loan will settle after June 30, 2015, at which time the interest rate will be determined.
- (3) For fair value measurement disclosure purposes, security is categorized as Level 3.
- (4) Currently the issuer is in default with respect to interest payments. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
- (5) Includes new money preferred shares that trade with the loan.
- (6) Includes Vivarte Class A preferred shares, Vivarte Class B ordinary shares and Luxco ordinary shares that trade with the loan.
- (7) 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 June 30, 2015, the aggregate value of these securities is \$653,425,708 or 35.3% of the Fund's net assets applicable to common shares.
- (8) Amount is less than 0.05%.
- (9) Represents a payment-in-kind security which may pay interest in additional principal at the issuer's discretion. For corporate bonds, the interest rate paid in additional principal is generally higher than the indicated cash rate.
- (10) Security converts to floating rate after the indicated fixed-rate coupon period.
- (11) Security exempt from registration under Regulation S of the Securities Act of 1933, which exempts from registration securities offered and sold outside the United States. Security may not be offered or sold in the United States except pursuant to an exemption from, or in a transaction not subject to, the registration requirements of the Securities Act of 1933. At June 30, 2015, the aggregate value of these securities is \$17,603,817 or 1.0% of the Fund's net assets applicable to common shares.
- (12) When-issued security.
- (13) Variable rate security. The stated interest rate represents the rate in effect at June 30, 2015.
- (14) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.

- (15) Defaulted security.
- (16) Multi-step coupon bond. Interest rate represents the rate in effect at June 30, 2015.
- (17) Adjustable rate mortgage security. Rate shown is the rate at June 30, 2015.
- (18) Security (or a portion thereof) has been pledged for the benefit of the counterparty for reverse repurchase agreements.
- (19) Weighted average fixed-rate coupon that changes/updates monthly. Rate shown is the rate at June 30, 2015.
- (20) 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 June 30, 2015.
- (21) 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.
- (22) Principal only security that entitles the holder to receive only principal payments on the underlying mortgages.
- (23) Security (or a portion thereof) has been pledged to cover margin requirements on open financial futures contracts.
- (24) Non-income producing security.
- (25) Restricted security.
- (26) 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 June 30, 2015. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended June 30, 2015 was \$19,554.

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A summary of open financial instruments at June 30, 2015 is as follows:

Forward Foreign Currency Exchange Contracts

| Settlement Date | Deliver | In Exchange For | Counterparty | Unrealized Appreciation | Unrealized (Depreciation) | Net Unrealized Appreciation (Depreciation) |
|-----------------|-------------------------------------|------------------------------------|--|-------------------------|---------------------------|--|
| 7/10/15 | United States Dollar 557,393 | Euro 500,000 | State Street Bank and Trust Company | \$ 94 | \$ | \$ 94 |
| 8/28/15 | British Pound Sterling 4,971,741 | United States Dollar 7,616,956 | JPMorgan Chase Bank, N.A. | | (191,751) | (191,751) |
| 8/28/15 | British Pound Sterling 542,882 | United States Dollar 829,979 | State Street Bank and Trust Company | | (22,682) | (22,682) |
| 8/28/15 | British Pound Sterling 388,435 | United States Dollar 596,599 | State Street Bank and Trust Company | | (13,484) | (13,484) |
| 8/28/15 | British Pound Sterling 257,460 | United States Dollar 403,400 | State Street Bank and Trust Company | | (972) | (972) |
| 8/28/15 | 428,170 | United States Dollar 672,842 | State Street Bank and Trust Company | 351 | | 351 |
| 8/31/15 | Canadian Dollar 200,000 | United States Dollar 161,668 | State Street Bank and Trust Company | 1,669 | | 1,669 |
| 8/31/15 | Canadian Dollar 3,145,968 | United States Dollar 2,519,960 | State Street Bank and Trust Company | 3,195 | | 3,195 |
| 8/31/15 | Euro 18,873,805 | United States Dollar 20,571,693 | Goldman Sachs International | | (487,074) | (487,074) |
| 8/31/15 | Euro 402,292 | United States Dollar 447,783 | State Street Bank and Trust Company | | (1,081) | (1,081) |
| 8/31/15 | Euro 945,250 | United States Dollar 1,054,018 | State Street Bank and Trust Company | | (661) | (661) |
| 8/31/15 | Euro 500,000 | United States Dollar 557,783 | State Street Bank and Trust Company | | (100) | (100) |
| 8/31/15 | Euro 398,417 | United States Dollar 446,758 | State Street Bank and Trust Company | 2,218 | | 2,218 |
| 8/31/15 | Euro 1,276,275 | United States Dollar 1,427,965 | State Street Bank and Trust Company | 3,940 | | 3,940 |
| 8/31/15 | Euro 440,289 | United States Dollar 496,587 | State Street Bank and Trust Company | 5,328 | | 5,328 |
| 8/31/15 | Swiss Franc 1,252,736 | United States Dollar 1,411,212 | State Street Bank and Trust Company | 13,451 | | 13,451 |
| 8/31/15 | 12,540 | United States Dollar 13,455 | State Street Bank and Trust Company | 11 | | 11 |

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Swiss Franc

| | | | | | |
|---------|-----------|------------------------|-------------------------------------|-------------------|---------------------|
| 8/31/15 | 600,000 | United States Dollar | State Street Bank and Trust Company | 9,660 | 9,660 |
| 8/31/15 | 1,685,478 | United States Dollar | Euro | | |
| | | | State Street Bank and Trust Company | (11,828) | (11,828) |
| 9/16/15 | 437,057 | Euro | United States Dollar | | |
| | | | State Street Bank and Trust Company | (128) | (128) |
| 9/16/15 | 49,605 | Euro | United States Dollar | | |
| | | | State Street Bank and Trust Company | 140 | 140 |
| 9/16/15 | 1,690,897 | Euro | United States Dollar | | |
| | | | State Street Bank and Trust Company | 32,998 | 32,998 |
| 9/23/15 | 630,993 | Euro | United States Dollar | | |
| | | | Goldman Sachs International | 4,801 | 4,801 |
| 9/23/15 | 999,745 | Euro | United States Dollar | | |
| | | | Goldman Sachs International | 8,578 | 8,578 |
| 9/30/15 | 5,060,712 | British Pound Sterling | United States Dollar | | |
| | | | Goldman Sachs International | 15,112 | 15,112 |
| | | | | \$ 101,546 | \$ (729,761) |
| | | | | | \$ (628,215) |

Futures Contracts

| Expiration Month/Year | Contracts | Position | Aggregate Cost | Value | Net Unrealized Appreciation (Depreciation) |
|-----------------------|--------------------------------|----------|-----------------|-----------------|--|
| 9/15 | 150 U.S. 2-Year Treasury Note | Short | \$ (32,812,594) | \$ (32,840,625) | \$ (28,031) |
| 9/15 | 350 U.S. 5-Year Treasury Note | Short | (41,832,273) | (41,740,235) | 92,038 |
| 9/15 | 160 U.S. 10-Year Treasury Note | Short | (20,380,000) | (20,187,500) | 192,500 |
| | | | | | \$ 256,507 |

Credit Default Swaps Sell Protection

| Reference Entity | Counterparty | Notional Amount* (000 s omitted) | Contract Annual Fixed Rate** | Termination Date | Current Market Annual Fixed Rate*** | Market Value | Unamortized Upfront Payments Received (Paid) | Net Unrealized Depreciation |
|------------------|------------------|-------------------------------------|------------------------------|------------------|-------------------------------------|---------------------|--|-----------------------------|
| Brazil | Deutsche Bank AG | \$ 1,800 | 1.00% ⁽¹⁾ | 9/20/20 | 2.58% | \$ (134,896) | \$ 127,547 | \$ (7,349) |
| Turkey | Deutsche Bank AG | 1,780 | 1.00 ⁽¹⁾ | 9/20/19 | 2.02 | (72,202) | 61,441 | (10,761) |
| Total | | \$ 3,580 | | | | \$ (207,098) | \$ 188,988 | \$ (18,110) |

* If the Fund is the seller of credit protection, the notional amount is the maximum potential amount of future payments the Fund could be required to make if a credit event, as defined in the credit default swap agreement, were to occur. At June 30, 2015, such maximum potential amount for all open credit default swaps in which the Fund is the seller was \$3,580,000.

** The contract annual fixed rate represents the fixed rate of interest received by the Fund annually on the notional amount of the credit default swap contract.

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

(1) Upfront payment is exchanged with the counterparty as a result of the standardized trading coupon. Written swaptions activity for the period ended June 30, 2015 was as follows:

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

| | | |
|-----------------------------------|-----------|-----------|
| Outstanding, end of period | \$ | \$ |
|-----------------------------------|-----------|-----------|

At June 30, 2015, 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:

Credit Risk: The Fund enters into credit default swap contracts to manage certain investment risks and/or to enhance total return.

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

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

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The fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) by risk exposure at June 30, 2015 was as follows:

| Risk | Derivative | Fair Value | |
|------------------|---|-------------------|----------------------|
| | | Asset Derivative | Liability Derivative |
| Credit | Credit default swaps | \$ | \$ (207,098) |
| Foreign Exchange | Forward foreign currency exchange contracts | 101,546 | (729,761) |
| Interest Rate | Financial futures contracts* | 284,538 | (28,031) |
| Total | | \$ 386,084 | \$ (964,890) |

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

Reverse Repurchase Agreements

Reverse repurchase agreements outstanding as of June 30, 2015 were as follows:

| Counterparty | Trade Date | Maturity Date | Interest Rate Paid | Principal Amount | Value Including Accrued Interest |
|-------------------|------------|---------------|--------------------|------------------|----------------------------------|
| Bank of America | 5/29/15 | 7/1/15 | 0.38% | \$ 52,212,900 | \$ 52,229,434 |
| KGS Alpha Capital | 6/18/15 | 7/22/15 | 0.35 | 71,419,302 | 71,427,634 |

At June 30, 2015, the market value of securities and cash pledged for the benefit of counterparties for reverse repurchase agreements was \$128,008,593. 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 June 30, 2015. If measured at fair value, borrowings under the reverse repurchase agreements would have been considered as Level 2 in the fair value hierarchy at June 30, 2015.

The cost and unrealized appreciation (depreciation) of investments of the Fund at June 30, 2015, as determined on a federal income tax basis, were as follows:

| | |
|------------------------------------|-------------------------|
| Aggregate cost | \$ 3,016,297,760 |
| Gross unrealized appreciation | \$ 51,902,006 |
| Gross unrealized depreciation | (76,319,071) |
| Net unrealized depreciation | \$ (24,417,065) |

Restricted Securities

At June 30, 2015, the Fund owned the following securities (representing 0.2% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Fund has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

| Description | Shares | Cost | Value |
|-------------|--------|------|-------|
|-------------|--------|------|-------|

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| | Date of Acquisition | | | | | |
|------------------------------------|------------------------|-------|-----------|------------------|-----------|------------------|
| Common Stocks | | | | | | |
| Panolam Holdings Co. | 12/30/09 | 3,677 | \$ | 2,020,511 | \$ | 3,228,994 |
| Total Restricted Securities | | | \$ | 2,020,511 | \$ | 3,228,994 |

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 June 30, 2015, the hierarchy of inputs used in valuing the Fund's investments and open derivative instruments, which are carried at value, were as follows:

| Asset Description | Level 1 | Level 2 | Level 3* | Total |
|---|----------------------|-------------------------|---------------------|-------------------------|
| Senior Floating-Rate Interests | \$ | \$ 1,031,558,117 | \$ 1,797,795 | \$ 1,033,355,912 |
| Corporate Bonds & Notes | | 1,115,819,781 | 42,132 | 1,115,861,913 |
| Foreign Government Agency Bonds | | 900,324 | | 900,324 |
| Foreign Government Securities | | 16,119,810 | | 16,119,810 |
| Mortgage Pass-Throughs | | 268,109,975 | | 268,109,975 |
| Collateralized Mortgage Obligations | | 219,248,331 | | 219,248,331 |
| Commercial Mortgage-Backed Securities | | 124,754,009 | | 124,754,009 |
| Asset-Backed Securities | | 60,069,339 | | 60,069,339 |
| U.S. Government Agency Obligations | | 27,645,675 | | 27,645,675 |
| U.S. Treasury Obligations | | 31,794,925 | | 31,794,925 |
| Common Stocks | 273,668 | 718,476 | 7,392,489 | 8,384,633 |
| Convertible Preferred Stocks | 450,134 | 325,973 | | 776,107 |
| Preferred Stocks | | 5,170,803 | | 5,170,803 |
| Closed-End Funds | 19,581,034 | | | 19,581,034 |
| Warrants | | | 17 | 17 |
| Miscellaneous | 13,747 | 24,500 | 17,832 | 56,079 |
| Short-Term Investments | | 60,051,809 | | 60,051,809 |
| Total Investments | \$ 20,318,583 | \$ 2,962,311,847 | \$ 9,250,265 | \$ 2,991,880,695 |
| Forward Foreign Currency Exchange Contracts | \$ | \$ 101,546 | \$ | \$ 101,546 |
| Futures Contracts | 284,538 | | | 284,538 |
| Total | \$ 20,603,121 | \$ 2,962,413,393 | \$ 9,250,265 | \$ 2,992,266,779 |
| Liability Description | | | | |
| Forward Foreign Currency Exchange Contracts | \$ | \$ (729,761) | \$ | \$ (729,761) |
| Futures Contracts | (28,031) | | | (28,031) |
| Swap Contracts | | (207,098) | | (207,098) |
| Total | \$ (28,031) | \$ (936,859) | \$ | \$ (964,890) |

* 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 June 30, 2015 is not presented. At June 30, 2015, there were no investments transferred between Level 1 and Level 2 during the fiscal year to date then ended.

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

Legal Proceedings

In May 2015, the Fund was served with an amended complaint filed in an adversary proceeding in the United States Bankruptcy Court for the Southern District of New York. The adversary proceeding was filed by the Motors Liquidation Company Avoidance Action Trust ("AAT") against the former holders of a \$1.5 billion term loan issued by General Motors Corp. ("GM") in 2006 (the "Term Loan Lenders") who received a full repayment of the term loan pursuant to a court order in the GM bankruptcy proceeding. The court order was made with the understanding that the term loan was fully secured at the time of GM's bankruptcy filing in June 2009. The AAT is seeking (1) a determination from the Bankruptcy Court that the security interest held by the Term Loan Lenders was not perfected at the time GM filed for Chapter 11 Bankruptcy protection and thus the Term Loan Lenders should have been treated in the same manner as GM's unsecured creditors, (2) disgorgement of any interest payments made to the Term Loan Lenders within ninety days of GM's filing for Chapter 11 Bankruptcy protection, and (3) disgorgement of the

\$1.5 billion term loan repayment that was made to the Term Loan Lenders.

The value of the payment received under the term loan agreement by the Fund is approximately \$4,345,000 (equal to 0.23% of net assets applicable to common shares at June 30, 2015). The Fund cannot predict the outcome of these proceedings or the effect, if any, on the Fund's net asset value. The attorneys' fees and costs related to these actions will be expensed by the Fund as incurred.

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: August 24, 2015

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: August 24, 2015

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

Date: August 24, 2015