

EATON VANCE LTD DURATION INCOME FUND  
Form N-Q  
August 29, 2013

**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, 2013

Date of Reporting Period

**Item 1. Schedule of Investments**

## Eaton Vance

## Limited Duration Income Fund

June 30, 2013

## PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 54.3%

| Borrower/Tranche Description                                 | Principal Amount*<br>(000 s omitted) | Value                |
|--|--------------------------------------|----------------------|
| <b>Aerospace and Defense 1.0%</b>                            |                                      |                      |
| <b>Atlantic Aviation FBO Inc.</b>                            |                                      |                      |
| Term Loan, 3.25%, Maturing May 20, 2020                      | 525                                  | \$ 524,672           |
| <b>AVIO S.p.A.</b>   |                                      |                      |
| Term Loan, 3.07%, Maturing June 14, 2017                     | 650                                  | 646,750              |
| Term Loan, 3.88%, Maturing December 14, 2017                 | EUR 575                              | 747,139              |
| Term Loan, 3.95%, Maturing December 14, 2017                 | 700                                  | 696,500              |
| <b>Booz Allen Hamilton Inc.</b>                              |                                      |                      |
| Term Loan, 4.50%, Maturing July 31, 2019                     | 893                                  | 889,715              |
| <b>DAE Aviation Holdings, Inc.</b>                           |                                      |                      |
| Term Loan, 6.25%, Maturing October 29, 2018                  | 734                                  | 735,049              |
| Term Loan, 6.25%, Maturing November 2, 2018                  | 333                                  | 333,222              |
| <b>Ducommun Incorporated</b>                                 |                                      |                      |
| Term Loan, 4.75%, Maturing June 27, 2017                     | 447                                  | 454,857              |
| <b>Hawker Beechcraft Acquisition Company LLC</b>             |                                      |                      |
| Term Loan, 5.75%, Maturing February 14, 2020                 | 975                                  | 976,828              |
| <b>IAP Worldwide Services, Inc.</b>                          |                                      |                      |
| Term Loan, 10.00%, Maturing December 31, 2015 <sup>(2)</sup> | 914                                  | 548,163              |
| <b>Sequa Corporation</b>                                     |                                      |                      |
| Term Loan, 5.25%, Maturing June 19, 2017                     | 3,831                                | 3,855,891            |
| <b>Silver II US Holdings, LLC</b>                            |                                      |                      |
| Term Loan, 4.00%, Maturing December 13, 2019                 | 5,274                                | 5,243,425            |
| <b>TASC, Inc.</b>  |                                      |                      |
| Term Loan, 4.50%, Maturing December 18, 2015                 | 1,516                                | 1,521,048            |
| <b>Transdigm, Inc.</b>                                       |                                      |                      |
| Term Loan, 3.75%, Maturing February 28, 2020                 | 2,918                                | 2,891,251            |
|  |                                      | <b>\$ 20,064,510</b> |
| <b>Air Transport 0.0%</b>                                    |                                      |                      |
| <b>Evergreen International Aviation, Inc.</b>                |                                      |                      |
| Term Loan, 5.00%, Maturing June 30, 2015 <sup>(2)</sup>      | 120                                  | \$ 95,608            |
|  |                                      | <b>\$ 95,608</b>     |
| <b>Automotive 2.4%</b>                                       |                                      |                      |
| <b>Affinia Group Intermediate Holdings Inc.</b>              |                                      |                      |
| Term Loan, 4.75%, Maturing April 27, 2020                    | 675                                  | \$ 672,469           |
| <b>Allison Transmission, Inc.</b>                            |                                      |                      |
| Term Loan, 3.20%, Maturing August 7, 2017                    | 2,335                                | 2,346,347            |
| Term Loan, 4.25%, Maturing August 23, 2019                   | 4,408                                | 4,436,490            |
| <b>Autoparts Holdings Limited</b>                            |                                      |                      |

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|   |       |           |
|---|-------|-----------|
| Term Loan, 6.50%, Maturing July 28, 2017                | 967   | 954,814   |
| <b>Chrysler Group LLC</b>                               |       |           |
| Term Loan, Maturing May 24, 2017 <sup>(4)</sup>         | 5,850 | 5,881,842 |
| <b>Federal-Mogul Corporation</b>                        |       |           |
| Term Loan, 2.13%, Maturing December 29, 2014            | 3,968 | 3,797,043 |
| Term Loan, 2.13%, Maturing December 28, 2015            | 3,525 | 3,373,688 |
| <b>Goodyear Tire &amp; Rubber Company (The)</b>         |       |           |
| Term Loan - Second Lien, 4.75%, Maturing April 30, 2019 | 6,775 | 6,802,527 |

| Borrower/Tranche Description                                       | Principal Amount*<br>(000 s omitted) | Value                |
|--|--------------------------------------|----------------------|
| <b>HHI Holdings LLC</b>  |                                      |                      |
| Term Loan, 5.00%, Maturing October 5, 2018                         | 3,945                                | \$ 3,989,200         |
| <b>Metaldyne Company LLC</b>                                       |                                      |                      |
| Term Loan, 5.00%, Maturing December 18, 2018                       | 1,517                                | 1,521,168            |
| <b>SRAM, LLC</b>   |                                      |                      |
| Term Loan, 4.01%, Maturing April 10, 2020                          | 2,399                                | 2,388,832            |
| <b>Tomkins LLC</b>   |                                      |                      |
| Term Loan, 3.75%, Maturing September 29, 2016                      | 3,860                                | 3,885,660            |
| <b>Tower International Inc.</b>                                    |                                      |                      |
| Term Loan, 5.75%, Maturing April 16, 2020                          | 975                                  | 979,875              |
| <b>TriMas Corporation</b>  |                                      |                      |
| Term Loan, 3.75%, Maturing October 10, 2019                        | 918                                  | 927,243              |
| <b>Veyance Technologies, Inc.</b>                                  |                                      |                      |
| Term Loan, 5.25%, Maturing September 8, 2017                       | 3,566                                | 3,553,581            |
|  |                                      | <b>\$ 45,510,779</b> |
| <b>Beverage and Tobacco 0.2%</b>                                   |                                      |                      |
| <b>D.E Master Blenders 1753 N.V.</b>                               |                                      |                      |
| Term Loan, Maturing June 25, 2018 <sup>(4)</sup>                   | EUR 2,950                            | \$ 3,815,867         |
|  |                                      | <b>\$ 3,815,867</b>  |
| <b>Brokers, Dealers and Investment Houses 0.1%</b>                 |                                      |                      |
| <b>American Stock Transfer &amp; Trust Company, LLC</b>            |                                      |                      |
| Term Loan, Maturing June 11, 2020 <sup>(4)</sup>                   | 800                                  | \$ 796,000           |
| Term Loan - Second Lien, Maturing December 11, 2020 <sup>(4)</sup> | 1,000                                | 995,000              |
|  |                                      | <b>\$ 1,791,000</b>  |
| <b>Building and Development 0.3%</b>                               |                                      |                      |
| <b>ABC Supply Co., Inc.</b>  |                                      |                      |
| Term Loan, 3.50%, Maturing April 16, 2020                          | 1,575                                | \$ 1,566,563         |
| <b>Preferred Proppants, LLC</b>                                    |                                      |                      |
| Term Loan, 9.00%, Maturing December 15, 2016                       | 714                                  | 649,854              |
| <b>RE/MAX International, Inc.</b>                                  |                                      |                      |
| Term Loan, 5.50%, Maturing April 15, 2016                          | 2,001                                | 2,015,861            |
| <b>Realogy Corporation</b>   |                                      |                      |
| Term Loan, 3.20%, Maturing October 10, 2013                        | 81                                   | 80,793               |
| Term Loan, 4.50%, Maturing March 5, 2020                           | 623                                  | 626,944              |
| <b>Starwood Property Trust, Inc.</b>                               |                                      |                      |
| Term Loan, 3.50%, Maturing April 17, 2020                          | 324                                  | 324,052              |
| <b>Summit Materials Companies I, LLC</b>                           |                                      |                      |
| Term Loan, 5.00%, Maturing January 30, 2019                        | 495                                  | 495,835              |
|  |                                      | <b>\$ 5,759,902</b>  |
| <b>Business Equipment and Services 5.4%</b>                        |                                      |                      |
| <b>Acosta, Inc.</b>  |                                      |                      |
| Term Loan, 5.00%, Maturing March 2, 2018                           | 3,884                                | \$ 3,909,308         |
| <b>Advantage Sales &amp; Marketing, Inc.</b>                       |                                      |                      |
| Term Loan, 4.25%, Maturing December 18, 2017                       | 3,408                                | 3,415,876            |
| <b>Affinion Group, Inc.</b>  |                                      |                      |
| Term Loan, 6.50%, Maturing October 10, 2016                        | 2,462                                | 2,345,519            |
| <b>Allied Security Holdings, LLC</b>                               |                                      |                      |

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|  |       |           |
|--|-------|-----------|
| Term Loan, 5.25%, Maturing February 3, 2017  | 1,530 | 1,539,608 |
| <b>Altegrity, Inc.</b>                       |       |           |
| Term Loan, 5.00%, Maturing February 21, 2015 | 2,556 | 2,453,979 |
| <b>Altisource Solutions S.a.r.l.</b>         |       |           |
| Term Loan, 5.75%, Maturing November 27, 2019 | 1,444 | 1,453,147 |

| Borrower/Tranche Description                            | Principal<br>Amount*<br>(000 s omitted) | Value        |
|---|---|--------------|
| <b>Audio Visual Services Group, Inc.</b>                |   |              |
| Term Loan, 6.75%, Maturing November 9, 2018             | 1,216                                   | \$ 1,224,931 |
| <b>BakerCorp International, Inc.</b>                    |   |              |
| Term Loan, 4.25%, Maturing February 14, 2020            | 873                                     | 869,175      |
| <b>BAR/BRI Review Courses, Inc.</b>                     |   |              |
| Term Loan, 6.00%, Maturing June 16, 2017                | 675                                     | 675,219      |
| <b>Brand Energy &amp; Infrastructure Services, Inc.</b> |   |              |
| Term Loan, 6.25%, Maturing October 23, 2018             | 173                                     | 174,976      |
| Term Loan, 6.25%, Maturing October 23, 2018             | 720                                     | 729,067      |
| <b>Brickman Group Holdings Inc.</b>                     |   |              |
| Term Loan, 3.27%, Maturing October 14, 2016             | 692                                     | 695,806      |
| Term Loan, 4.00%, Maturing September 28, 2018           | 873                                     | 873,585      |
| <b>Brock Holdings III, Inc.</b>                         |   |              |
| Term Loan, 6.01%, Maturing March 16, 2017               | 1,002                                   | 1,012,355    |
| <b>Catalina Marketing Corporation</b>                   |   |              |
| Term Loan, 2.95%, Maturing October 1, 2014              | 1,928                                   | 1,933,293    |
| <b>CCC Information Services, Inc.</b>                   |   |              |
| Term Loan, 4.00%, Maturing December 20, 2019            | 498                                     | 499,119      |
| <b>ClientLogic Corporation</b>                          |   |              |
| Term Loan, 7.03%, Maturing January 30, 2017             | 1,171                                   | 1,168,168    |
| <b>Corporate Executive Board Company, The</b>           |   |              |
| Term Loan, 5.00%, Maturing July 2, 2019                 | 547                                     | 548,960      |
| <b>CPM Acquisition Corp.</b>                            |   |              |
| Term Loan, 6.25%, Maturing August 29, 2017              | 521                                     | 521,714      |
| <b>Crossmark Holdings, Inc.</b>                         |   |              |
| Term Loan, 4.50%, Maturing December 20, 2019            | 1,493                                   | 1,489,702    |
| <b>DynCorp International LLC</b>                        |   |              |
| Term Loan, 6.25%, Maturing July 7, 2016                 | 1,000                                   | 1,006,250    |
| <b>Education Management LLC</b>                         |   |              |
| Term Loan, 8.25%, Maturing March 29, 2018               | 2,096                                   | 1,937,520    |
| <b>EIG Investors Corp.</b>                              |   |              |
| Term Loan, 6.25%, Maturing November 8, 2019             | 3,159                                   | 3,178,870    |
| Term Loan - Second Lien, 10.25%, Maturing May 8, 2020   | 575                                     | 582,187      |
| <b>Expert Global Solutions, Inc.</b>                    |   |              |
| Term Loan, 8.50%, Maturing April 3, 2018                | 1,961                                   | 1,987,676    |
| <b>Genesys Telecom Holdings, U.S., Inc.</b>             |   |              |
| Term Loan, 4.00%, Maturing February 7, 2020             | 612                                     | 613,022      |
| <b>Genpact International, Inc.</b>                      |   |              |
| Term Loan, 3.50%, Maturing August 30, 2019              | 2,687                                   | 2,701,612    |
| <b>Go Daddy Operating Company, LLC</b>                  |   |              |
| Term Loan, 4.25%, Maturing December 17, 2018            | 4,217                                   | 4,205,035    |
| <b>IG Investment Holdings, LLC</b>                      |   |              |
| Term Loan, 6.00%, Maturing October 31, 2019             | 846                                     | 847,336      |
| <b>IMS Health Incorporated</b>                          |   |              |
| Term Loan, 3.75%, Maturing September 1, 2017            | 3,757                                   | 3,762,227    |
| Term Loan, 4.25%, Maturing September 1, 2017            | EUR 3,641                               | 4,769,446    |
| <b>ION Trading Technologies S.a.r.l.</b>                |   |              |
| Term Loan, 4.50%, Maturing May 22, 2020                 | 750                                     | 747,500      |
| Term Loan - Second Lien, 8.25%, Maturing May 21, 2021   | 1,000                                   | 997,500      |
| <b>ISS Holdings A/S</b>                                 |   |              |
| Term Loan, 3.03%, Maturing April 30, 2018               | 575                                     | 575,988      |
| <b>Jason Incorporated</b>                               |   |              |
| Term Loan, 5.00%, Maturing February 28, 2019            | 636                                     | 635,556      |



| Borrower/Tranche Description                            | Principal Amount*<br>(000 s omitted) | Value                 |
|---|--------------------------------------|-----------------------|
| <b>KAR Auction Services, Inc.</b>                       |                                      |                       |
| Term Loan, 3.75%, Maturing May 19, 2017                 | 2,976                                | \$ 2,989,444          |
| <b>Kronos Incorporated</b>                              |                                      |                       |
| Term Loan, 4.50%, Maturing October 30, 2019             | 3,706                                | 3,731,856             |
| Term Loan - Second Lien, 9.75%, Maturing April 30, 2020 | 2,000                                | 2,075,000             |
| <b>Mitchell International, Inc.</b>                     |                                      |                       |
| Term Loan - Second Lien, 5.56%, Maturing March 30, 2015 | 2,500                                | 2,483,250             |
| <b>Monitronics International Inc.</b>                   |                                      |                       |
| Term Loan, 4.25%, Maturing March 23, 2018               | 1,385                                | 1,391,074             |
| <b>National CineMedia, LLC</b>                          |                                      |                       |
| Term Loan, 2.95%, Maturing November 26, 2019            | 575                                  | 572,484               |
| <b>Polarpak Inc.</b>                                    |                                      |                       |
| Term Loan, Maturing June 8, 2020 <sup>(4)</sup>         | 158                                  | 158,202               |
| Term Loan, 4.50%, Maturing June 8, 2020                 | 292                                  | 291,236               |
| <b>Power Team Services, LLC</b>                         |                                      |                       |
| Term Loan, 0.50%, Maturing May 6, 2020 <sup>(5)</sup>   | 42                                   | 41,250                |
| Term Loan, 4.25%, Maturing May 6, 2020                  | 333                                  | 331,042               |
| <b>Quintiles Transnational Corp.</b>                    |                                      |                       |
| Term Loan, 4.50%, Maturing June 8, 2018                 | 278                                  | 279,933               |
| Term Loan, 4.50%, Maturing June 8, 2018                 | 6,890                                | 6,906,921             |
| <b>Renaissance Learning, Inc.</b>                       |                                      |                       |
| Term Loan, 5.75%, Maturing November 13, 2018            | 1,638                                | 1,656,048             |
| <b>Sabre, Inc.</b>                                      |                                      |                       |
| Term Loan, 5.25%, Maturing February 19, 2019            | 1,443                                | 1,453,563             |
| <b>Sensus USA Inc.</b>                                  |                                      |                       |
| Term Loan, 4.75%, Maturing May 9, 2017                  | 709                                  | 708,097               |
| <b>Spin Holdco Inc.</b>                                 |                                      |                       |
| Term Loan, 4.25%, Maturing November 14, 2019            | 1,250                                | 1,247,916             |
| <b>SunGard Data Systems, Inc.</b>                       |                                      |                       |
| Term Loan, 3.94%, Maturing February 28, 2017            | 192                                  | 192,265               |
| Term Loan, 4.00%, Maturing March 8, 2020                | 10,100                               | 10,141,773            |
| <b>SymphonyIRI Group, Inc.</b>                          |                                      |                       |
| Term Loan, 4.50%, Maturing December 1, 2017             | 882                                  | 886,415               |
| <b>Trans Union, LLC</b>                                 |                                      |                       |
| Term Loan, 4.25%, Maturing February 10, 2019            | 2,678                                | 2,694,263             |
| <b>U.S. Security Holdings, Inc.</b>                     |                                      |                       |
| Term Loan, 6.00%, Maturing July 28, 2017                | 129                                  | 129,816               |
| Term Loan, 6.00%, Maturing July 28, 2017                | 658                                  | 663,230               |
| <b>WASH Multifamily Laundry Systems, LLC</b>            |                                      |                       |
| Term Loan, 5.25%, Maturing February 21, 2019            | 400                                  | 402,500               |
| <b>West Corporation</b>                                 |                                      |                       |
| Term Loan, 3.75%, Maturing June 29, 2018                | 6,262                                | 6,272,834             |
|   |                                      | <b>\$ 103,781,644</b> |

**Cable and Satellite Television 2.7%**

|   |       |            |
|---|-------|------------|
| <b>Atlantic Broadband Finance, LLC</b>            |       |            |
| Term Loan, 3.25%, Maturing December 2, 2019       | 918   | \$ 920,931 |
| <b>Bragg Communications Incorporated</b>          |       |            |
| Term Loan, 3.50%, Maturing February 28, 2018      | 395   | 396,975    |
| <b>Cequel Communications, LLC</b>                 |       |            |
| Term Loan, 3.50%, Maturing February 14, 2019      | 5,456 | 5,431,582  |
| <b>Charter Communications Operating, LLC</b>      |       |            |
| Term Loan, Maturing April 10, 2020 <sup>(4)</sup> | 1,675 | 1,663,092  |
| Term Loan, 3.00%, Maturing January 4, 2021        | 1,815 | 1,807,564  |



| Borrower/Tranche Description                               | Principal Amount*<br>(000 s omitted) | Value                |
|--|--------------------------------------|----------------------|
| <b>Crown Media Holdings, Inc.</b>                          |                                      |                      |
| Term Loan, 4.00%, Maturing July 14, 2018                   | 449                                  | \$ 447,800           |
| <b>ION Media Networks, Inc.</b>                            |                                      |                      |
| Term Loan, 7.25%, Maturing July 31, 2018                   | 995                                  | 996,866              |
| <b>Kabel Deutschland GmbH</b>                              |                                      |                      |
| Term Loan, 3.25%, Maturing February 1, 2019                | 1,100                                | 1,099,541            |
| Term Loan, 2.88%, Maturing April 17, 2020                  | EUR 850                              | 1,106,748            |
| <b>Lavena Holdings 4 GmbH</b>                              |                                      |                      |
| Term Loan, 2.62%, Maturing March 6, 2015                   | EUR 2,045                            | 2,630,678            |
| Term Loan, 3.00%, Maturing March 4, 2016                   | EUR 2,045                            | 2,630,678            |
| Term Loan, 7.37%, Maturing March 6, 2017 <sup>(6)</sup>    | EUR 550                              | 710,515              |
| Term Loan - Second Lien, 4.12%, Maturing September 2, 2016 | EUR 452                              | 579,269              |
| <b>MCC Iowa LLC</b>  |                                      |                      |
| Term Loan, 1.92%, Maturing January 30, 2015                | 2,292                                | 2,290,731            |
| <b>Mediacom Communications Corp.</b>                       |                                      |                      |
| Term Loan, 3.25%, Maturing January 29, 2021                | 1,150                                | 1,142,806            |
| <b>Mediacom Illinois, LLC</b>                              |                                      |                      |
| Term Loan, 1.67%, Maturing January 30, 2015                | 4,524                                | 4,532,714            |
| Term Loan, 4.50%, Maturing October 23, 2017                | 994                                  | 995,027              |
| <b>P7S1 Broadcasting Holding II B.V.</b>                   |                                      |                      |
| Term Loan, 2.92%, Maturing July 3, 2018                    | EUR 1,195                            | 1,537,732            |
| <b>UPC Financing Partnership</b>                           |                                      |                      |
| Term Loan, 4.00%, Maturing January 29, 2021                | 850                                  | 852,125              |
| Term Loan, 3.86%, Maturing March 26, 2021                  | EUR 6,493                            | 8,406,716            |
| Term Loan, 3.25%, Maturing June 30, 2021                   | 2,054                                | 2,047,283            |
| <b>Virgin Media Investment Holdings Limited</b>            |                                      |                      |
| Term Loan, 3.50%, Maturing June 5, 2020                    | 6,950                                | 6,895,707            |
| Term Loan, 4.50%, Maturing June 5, 2020                    | GBP 1,800                            | 2,739,136            |
| <b>WaveDivision Holdings, LLC</b>                          |                                      |                      |
| Term Loan, 4.00%, Maturing October 15, 2019                | 348                                  | 347,669              |
|  |                                      | <b>\$ 52,209,885</b> |
| <b>Chemicals and Plastics 2.0%</b>                         |                                      |                      |
| <b>AI Chem &amp; Cy S.C.A.</b>                             |                                      |                      |
| Term Loan, 4.50%, Maturing October 3, 2019                 | 179                                  | \$ 179,568           |
| Term Loan, 4.50%, Maturing October 3, 2019                 | 346                                  | 346,088              |
| <b>Arysta LifeScience Corporation</b>                      |                                      |                      |
| Term Loan, 4.50%, Maturing May 25, 2020                    | 2,675                                | 2,665,504            |
| <b>Axalta Coating Systems US Holdings Inc.</b>             |                                      |                      |
| Term Loan, 4.75%, Maturing February 3, 2020                | 4,314                                | 4,323,049            |
| <b>AZ Chem US Inc.</b>                                     |                                      |                      |
| Term Loan, 5.25%, Maturing December 22, 2017               | 1,013                                | 1,022,062            |
| <b>Celanese U.S. Holdings LLC</b>                          |                                      |                      |
| Term Loan, 2.86%, Maturing October 31, 2016                | EUR 1,328                            | 1,741,777            |
| Term Loan, 3.03%, Maturing October 31, 2016                | 1,324                                | 1,335,679            |
| <b>Chemtura Corporation</b>                                |                                      |                      |
| Term Loan, 5.38%, Maturing August 27, 2016                 | 274                                  | 275,273              |
| <b>Emerald Performance Materials, LLC</b>                  |                                      |                      |
| Term Loan, 6.75%, Maturing May 18, 2018                    | 743                                  | 744,357              |
| <b>General Chemical Corporation</b>                        |                                      |                      |
| Term Loan, 5.00%, Maturing October 6, 2015                 | 518                                  | 520,963              |
| <b>Huntsman International, LLC</b>                         |                                      |                      |
| Term Loan, 2.73%, Maturing April 19, 2017                  | 2,123                                | 2,131,049            |
| <b>Ineos US Finance LLC</b>                                |                                      |                      |
| Term Loan, 4.00%, Maturing May 4, 2018                     | 7,529                                | 7,405,999            |



| Borrower/Tranche Description                                  | Principal<br>Amount*<br>(000 s omitted) | Value                |
|---|---|----------------------|
| <b>MacDermid, Inc.</b>  |   |                      |
| Term Loan, 4.00%, Maturing June 7, 2020                       | 900                                     | \$ 898,312           |
| Term Loan - Second Lien, 7.75%, Maturing December 7, 2020     | 500                                     | 507,500              |
| <b>Milacron LLC</b>   |   |                      |
| Term Loan, 4.25%, Maturing March 28, 2020                     | 499                                     | 500,305              |
| <b>OEP Pearl Dutch Acquisition B.V.</b>                       |   |                      |
| Term Loan, 6.50%, Maturing March 30, 2018                     | 97                                      | 97,470               |
| <b>Oxea S.A.R.L.</b>  |   |                      |
| Term Loan, Maturing November 22, 2019 <sup>(4)</sup>          | 800                                     | 797,000              |
| Term Loan - Second Lien, Maturing May 22, 2020 <sup>(4)</sup> | 1,000                                   | 996,550              |
| <b>PQ Corporation</b>   |   |                      |
| Term Loan, 4.50%, Maturing August 7, 2017                     | 3,284                                   | 3,289,913            |
| <b>Schoeller Arca Systems Holding B.V.</b>                    |   |                      |
| Term Loan, 4.70%, Maturing December 18, 2014 <sup>(2)</sup>   | EUR 289                                 | 259,603              |
| Term Loan, 4.70%, Maturing December 18, 2014 <sup>(2)</sup>   | EUR 824                                 | 740,174              |
| Term Loan, 4.70%, Maturing December 18, 2014 <sup>(2)</sup>   | EUR 887                                 | 796,500              |
| <b>Sonneborn LLC</b>  |   |                      |
| Term Loan, 6.50%, Maturing March 30, 2018                     | 548                                     | 552,328              |
| <b>Taminco NV</b>   |   |                      |
| Term Loan, 4.25%, Maturing February 15, 2019                  | 395                                     | 396,743              |
| <b>Tronox Pigments (Netherlands) B.V.</b>                     |   |                      |
| Term Loan, 4.50%, Maturing March 19, 2020                     | 2,500                                   | 2,516,072            |
| <b>Univar Inc.</b>  |   |                      |
| Term Loan, 5.00%, Maturing June 30, 2017                      | 3,938                                   | 3,861,012            |
|   |   | <b>\$ 38,900,850</b> |
| <b>Clothing/Textiles 0.0%</b>                                 |   |                      |
| <b>Wolverine Worldwide, Inc.</b>                              |   |                      |
| Term Loan, 4.00%, Maturing July 31, 2019                      | 448                                     | \$ 450,886           |
|   |   | <b>\$ 450,886</b>    |
| <b>Conglomerates 0.6%</b>                                     |   |                      |
| <b>RGIS Services, LLC</b>                                     |   |                      |
| Term Loan, 4.53%, Maturing October 18, 2016                   | 1,969                                   | \$ 1,971,826         |
| Term Loan, 5.50%, Maturing October 18, 2017                   | 1,457                                   | 1,472,021            |
| <b>Rocket Software, Inc.</b>                                  |   |                      |
| Term Loan, 5.75%, Maturing February 8, 2018                   | 443                                     | 443,992              |
| Term Loan - Second Lien, 10.25%, Maturing February 8, 2019    | 1,500                                   | 1,500,626            |
| <b>Spectrum Brands, Inc.</b>                                  |   |                      |
| Term Loan, Maturing December 17, 2019 <sup>(4)</sup>          | CAD 1,000                               | 950,841              |
| Term Loan, 4.50%, Maturing December 17, 2019                  | 4,394                                   | 4,413,827            |
|   |   | <b>\$ 10,753,133</b> |
| <b>Containers and Glass Products 1.0%</b>                     |   |                      |
| <b>Berry Plastics Holding Corporation</b>                     |   |                      |
| Term Loan, 2.20%, Maturing April 3, 2015                      | 5,386                                   | \$ 5,386,972         |
| Term Loan, 3.50%, Maturing February 7, 2020                   | 2,594                                   | 2,568,296            |
| <b>BWAY Corporation</b>                                       |   |                      |
| Term Loan, 4.50%, Maturing August 7, 2017                     | 2,960                                   | 2,974,926            |
| <b>Pact Group Pty Ltd.</b>                                    |   |                      |
| Term Loan, 3.75%, Maturing May 29, 2020                       | 1,775                                   | 1,768,344            |
| <b>Pelican Products, Inc.</b>                                 |   |                      |

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|   |       |           |
|---|-------|-----------|
| Term Loan, 7.00%, Maturing July 11, 2018      | 495   | 496,856   |
| <b>Reynolds Group Holdings Inc.</b>           |       |           |
| Term Loan, 4.75%, Maturing September 28, 2018 | 5,136 | 5,156,517 |

| Borrower/Tranche Description  | Principal Amount*<br>(000 s omitted) | Value                |
|---|--------------------------------------|----------------------|
| <b>Sealed Air Corporation</b>   |                                      |                      |
| Term Loan, 4.00%, Maturing October 3, 2018                              | 565                                  | \$ 570,385           |
| <b>TricorBraun, Inc.</b>  |                                      |                      |
| Term Loan, 4.00%, Maturing May 3, 2018                                  | 670                                  | 673,287              |
|   |                                      | <b>\$ 19,595,583</b> |
| <b>Cosmetics/Toiletries 0.3%</b>  |                                      |                      |
| <b>Bausch &amp; Lomb, Inc.</b>  |                                      |                      |
| Term Loan, 4.00%, Maturing May 17, 2019                                 | 3,143                                | \$ 3,151,561         |
| <b>Prestige Brands, Inc.</b>  |                                      |                      |
| Term Loan, 3.75%, Maturing January 31, 2019                             | 354                                  | 356,263              |
| <b>Sun Products Corporation (The)</b>                                   |                                      |                      |
| Term Loan, 5.50%, Maturing March 23, 2020                               | 2,643                                | 2,619,143            |
|   |                                      | <b>\$ 6,126,967</b>  |
| <b>Drugs 0.5%</b>   |                                      |                      |
| <b>Aptalis Pharma, Inc.</b>   |                                      |                      |
| Term Loan, 5.50%, Maturing February 10, 2017                            | 988                                  | \$ 991,203           |
| Term Loan, 5.50%, Maturing February 10, 2017                            | 1,728                                | 1,729,565            |
| <b>Par Pharmaceutical Companies, Inc.</b>                               |                                      |                      |
| Term Loan, 4.25%, Maturing September 30, 2019                           | 1,265                                | 1,259,691            |
| <b>Warner Chilcott Company, LLC</b>                                     |                                      |                      |
| Term Loan, 3.75%, Maturing March 17, 2016                               | 556                                  | 557,274              |
| Term Loan, 4.25%, Maturing March 15, 2018                               | 229                                  | 229,381              |
| <b>Warner Chilcott Corporation</b>                                      |                                      |                      |
| Term Loan, 4.25%, Maturing March 15, 2018                               | 741                                  | 742,520              |
| Term Loan, 4.25%, Maturing March 15, 2018                               | 1,702                                | 1,705,672            |
| <b>WC Luxco S.a.r.l.</b>  |                                      |                      |
| Term Loan, 4.25%, Maturing March 15, 2018                               | 1,341                                | 1,344,099            |
|   |                                      | <b>\$ 8,559,405</b>  |
| <b>Ecological Services and Equipment 0.2%</b>                           |                                      |                      |
| <b>ADS Waste Holdings, Inc.</b>   |                                      |                      |
| Term Loan, 4.25%, Maturing October 9, 2019                              | 3,607                                | \$ 3,600,112         |
| <b>Envirotest Systems Holding Corp.</b>                                 |                                      |                      |
| Term Loan - Second Lien, 15.50%, Maturing March 31, 2017 <sup>(2)</sup> | 21                                   | 21,738               |
| <b>Progressive Waste Solutions Ltd.</b>                                 |                                      |                      |
| Term Loan, 3.50%, Maturing October 24, 2019                             | 572                                  | 574,628              |
| <b>Viking Consortium Borrower Limited</b>                               |                                      |                      |
| Term Loan - Second Lien, 6.59%, Maturing March 31, 2016 <sup>(6)</sup>  | GBP 542                              | 220,375              |
|   |                                      | <b>\$ 4,416,853</b>  |
| <b>Electronics/Electrical 3.7%</b>                                      |                                      |                      |
| <b>Aeroflex Incorporated</b>  |                                      |                      |
| Term Loan, 4.50%, Maturing November 9, 2019                             | 1,386                                | \$ 1,391,026         |
| <b>Aspect Software, Inc.</b>  |                                      |                      |
| Term Loan, 7.00%, Maturing May 6, 2016                                  | 2,442                                | 2,449,722            |
| <b>Attachmate Corporation</b>   |                                      |                      |
| Term Loan, 7.27%, Maturing November 22, 2017                            | 3,533                                | 3,549,423            |
| <b>Blue Coat Systems, Inc.</b>  |                                      |                      |
| Term Loan - Second Lien, Maturing June 19, 2020 <sup>(4)</sup>          | 975                                  | 975,000              |

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**Cinedigm Digital Funding I, LLC**

|  |     |         |
|--|-----|---------|
| Term Loan, 3.75%, Maturing February 28, 2018 | 658 | 662,363 |
|--|-----|---------|

**CommScope, Inc.**

|   |       |           |
|---|-------|-----------|
| Term Loan, 3.75%, Maturing January 12, 2018 | 3,241 | 3,252,450 |
|---|-------|-----------|

| Borrower/Tranche Description                                | Principal Amount*<br>(000 s omitted) | Value      |
|---|--------------------------------------|------------|
| <b>CompuCom Systems, Inc.</b>                               |                                      |            |
| Term Loan, 4.25%, Maturing May 11, 2020                     | 925                                  | \$ 919,508 |
| <b>Dealer Computer Services, Inc.</b>                       |                                      |            |
| Term Loan, 2.20%, Maturing April 21, 2016                   | 1,158                                | 1,162,083  |
| <b>DG FastChannel, Inc.</b>                                 |                                      |            |
| Term Loan, 7.25%, Maturing July 26, 2018                    | 1,421                                | 1,415,565  |
| <b>Eagle Parent, Inc.</b>                                   |                                      |            |
| Term Loan, 4.50%, Maturing May 16, 2018                     | 2,744                                | 2,752,786  |
| <b>Edwards (Cayman Islands II) Limited</b>                  |                                      |            |
| Term Loan, 4.75%, Maturing March 26, 2020                   | 1,602                                | 1,600,015  |
| <b>Eze Castle Software Inc.</b>                             |                                      |            |
| Term Loan, 4.75%, Maturing April 6, 2020                    | 525                                  | 526,750    |
| <b>Freescale Semiconductor, Inc.</b>                        |                                      |            |
| Term Loan, 5.00%, Maturing March 2, 2020                    | 3,516                                | 3,493,114  |
| <b>Hyland Software, Inc.</b>                                |                                      |            |
| Term Loan, 5.50%, Maturing October 25, 2019                 | 373                                  | 373,312    |
| <b>Infor (US), Inc.</b>                                     |                                      |            |
| Term Loan, 5.25%, Maturing April 5, 2018                    | 7,869                                | 7,928,099  |
| <b>Internet Brands, Inc.</b>                                |                                      |            |
| Term Loan, 6.25%, Maturing March 15, 2019                   | 1,147                                | 1,152,144  |
| <b>Magic Newco LLC</b>                                      |                                      |            |
| Term Loan, 7.25%, Maturing December 12, 2018                | 2,035                                | 2,049,250  |
| <b>Microsemi Corporation</b>                                |                                      |            |
| Term Loan, 3.75%, Maturing February 19, 2020                | 1,442                                | 1,450,260  |
| <b>NXP B.V.</b>   |                                      |            |
| Term Loan, 4.50%, Maturing March 3, 2017                    | 2,517                                | 2,559,014  |
| Term Loan, 4.75%, Maturing January 11, 2020                 | 2,562                                | 2,601,625  |
| <b>Rovi Solutions Corporation</b>                           |                                      |            |
| Term Loan, 3.50%, Maturing March 29, 2019                   | 798                                  | 796,005    |
| <b>RP Crown Parent, LLC</b>                                 |                                      |            |
| Term Loan, 6.75%, Maturing December 21, 2018                | 3,085                                | 3,099,922  |
| Term Loan - Second Lien, 11.25%, Maturing December 20, 2019 | 675                                  | 691,875    |
| <b>SafeNet Inc.</b>   |                                      |            |
| Term Loan, 2.70%, Maturing April 12, 2014                   | 241                                  | 241,711    |
| <b>Sensata Technologies Finance Company, LLC</b>            |                                      |            |
| Term Loan, 3.75%, Maturing May 11, 2018                     | 1,645                                | 1,663,202  |
| <b>Serena Software, Inc.</b>                                |                                      |            |
| Term Loan, 4.19%, Maturing March 10, 2016                   | 3,206                                | 3,190,071  |
| Term Loan, 5.00%, Maturing March 10, 2016                   | 350                                  | 348,688    |
| <b>Shield Finance Co. S.A.R.L.</b>                          |                                      |            |
| Term Loan, 6.50%, Maturing May 10, 2019                     | 3,024                                | 3,016,901  |
| <b>Sirius Computer Solutions, Inc.</b>                      |                                      |            |
| Term Loan, 7.00%, Maturing November 30, 2018                | 634                                  | 638,736    |
| <b>SkillSoft Corporation</b>                                |                                      |            |
| Term Loan, 5.00%, Maturing May 26, 2017                     | 1,238                                | 1,248,532  |
| <b>Sophia, L.P.</b>   |                                      |            |
| Term Loan, 4.50%, Maturing July 19, 2018                    | 1,896                                | 1,902,987  |
| <b>SS&amp;C Technologies Inc.</b>                           |                                      |            |
| Term Loan, 3.50%, Maturing June 7, 2019                     | 122                                  | 121,663    |
| Term Loan, 3.50%, Maturing June 7, 2019                     | 1,180                                | 1,176,071  |
| <b>SumTotal Systems LLC</b>                                 |                                      |            |
| Term Loan, 6.25%, Maturing November 16, 2018                | 1,421                                | 1,420,549  |
| <b>SurveyMonkey.com, LLC</b>                                |                                      |            |
| Term Loan, 5.50%, Maturing February 5, 2019                 | 673                                  | 680,046    |



| Borrower/Tranche Description                            | Principal<br>Amount*<br>(000 s omitted) | Value                |
|---|---|----------------------|
| <b>VeriFone Inc.</b>                                    |   |                      |
| Term Loan, 4.25%, Maturing December 28, 2018            | 224                                     | \$ 223,883           |
| <b>Vertafore, Inc.</b>                                  |   |                      |
| Term Loan, 4.25%, Maturing October 2, 2019              | 2,045                                   | 2,050,840            |
| <b>Wall Street Systems, Inc.</b>                        |   |                      |
| Term Loan, 5.75%, Maturing October 24, 2019             | 1,791                                   | 1,795,478            |
| Term Loan - Second Lien, 9.25%, Maturing April 24, 2020 | 500                                     | 507,500              |
| <b>Web.com Group, Inc.</b>                              |   |                      |
| Term Loan, 4.50%, Maturing October 27, 2017             | 3,426                                   | 3,461,954            |
| <b>Websense, Inc.</b>                                   |   |                      |
| Term Loan, 4.50%, Maturing June 25, 2020                | 950                                     | 951,188              |
|   |   | <b>\$ 71,491,311</b> |
| <b>Equipment Leasing 0.2%</b>                           |   |                      |
| <b>Flying Fortress Inc.</b>                             |   |                      |
| Term Loan, 3.50%, Maturing June 30, 2017                | 2,896                                   | \$ 2,884,974         |
|   |   | <b>\$ 2,884,974</b>  |
| <b>Financial Intermediaries 2.6%</b>                    |   |                      |
| <b>Allflex Holdings II, Inc.</b>                        |   |                      |
| Term Loan, Maturing June 11, 2020 <sup>(4)</sup>        | 775                                     | \$ 776,614           |
| <b>American Capital Holdings, Inc.</b>                  |   |                      |
| Term Loan, 5.50%, Maturing August 22, 2016              | 875                                     | 877,450              |
| <b>Citco Funding LLC</b>                                |   |                      |
| Term Loan, 4.25%, Maturing May 23, 2018                 | 3,269                                   | 3,260,655            |
| <b>Clipper Acquisitions Corp.</b>                       |   |                      |
| Term Loan, 4.00%, Maturing February 6, 2020             | 1,642                                   | 1,660,220            |
| <b>First Data Corporation</b>                           |   |                      |
| Term Loan, 4.19%, Maturing March 24, 2017               | 1,000                                   | 981,750              |
| Term Loan, 4.19%, Maturing March 23, 2018               | 3,000                                   | 2,930,625            |
| Term Loan, 4.19%, Maturing September 24, 2018           | 4,650                                   | 4,541,306            |
| <b>Grosvenor Capital Management Holdings, LLP</b>       |   |                      |
| Term Loan, 4.25%, Maturing December 5, 2016             | 2,083                                   | 2,078,796            |
| <b>Hamilton Lane Advisors, LLC</b>                      |   |                      |
| Term Loan, 5.25%, Maturing February 23, 2018            | 687                                     | 688,793              |
| <b>Harbourvest Partners, LLC</b>                        |   |                      |
| Term Loan, 4.75%, Maturing November 21, 2017            | 953                                     | 960,188              |
| <b>Home Loan Servicing Solutions, Ltd.</b>              |   |                      |
| Term Loan, 4.50%, Maturing June 19, 2020                | 1,250                                   | 1,243,750            |
| <b>iPayment, Inc.</b>                                   |   |                      |
| Term Loan, 5.75%, Maturing May 8, 2017                  | 973                                     | 963,270              |
| <b>La Frontera Generation, LLC</b>                      |   |                      |
| Term Loan, 4.50%, Maturing September 30, 2020           | 800                                     | 796,750              |
| <b>LPL Holdings, Inc.</b>                               |   |                      |
| Term Loan, 2.70%, Maturing March 29, 2017               | 516                                     | 514,551              |
| Term Loan, 3.25%, Maturing March 29, 2019               | 4,009                                   | 4,003,692            |
| <b>Mercury Payment Systems Canada, LLC</b>              |   |                      |
| Term Loan, 5.50%, Maturing July 3, 2017                 | 1,083                                   | 1,097,574            |
| <b>MIP Delaware, LLC</b>                                |   |                      |
| Term Loan, 4.00%, Maturing March 9, 2020                | 964                                     | 966,556              |
| <b>Moneygram International, Inc</b>                     |   |                      |
| Term Loan, 4.25%, Maturing March 20, 2020               | 549                                     | 549,311              |
| <b>Nuveen Investments, Inc.</b>                         |   |                      |
| Term Loan, 4.20%, Maturing May 13, 2017                 | 7,745                                   | 7,722,005            |



| Borrower/Tranche Description                             | Principal Amount*<br>(000 s omitted) | Value                |
|--|--------------------------------------|----------------------|
| <b>Ocwen Financial Corporation</b>                       |                                      |                      |
| Term Loan, 5.00%, Maturing February 15, 2018             | 3,466                                | \$ 3,493,176         |
| <b>Oz Management LP</b>                                  |                                      |                      |
| Term Loan, 1.78%, Maturing November 15, 2016             | 1,358                                | 1,265,916            |
| <b>RPI Finance Trust</b>                                 |                                      |                      |
| Term Loan, 3.50%, Maturing May 9, 2018                   | 2,636                                | 2,642,346            |
| Term Loan, 4.00%, Maturing November 9, 2018              | 1,959                                | 1,962,814            |
| <b>Transfirst Holdings, Inc.</b>                         |                                      |                      |
| Term Loan, 4.75%, Maturing December 27, 2017             | 995                                  | 997,909              |
| <b>Walter Investment Management Corp.</b>                |                                      |                      |
| Term Loan, 5.75%, Maturing November 28, 2017             | 1,895                                | 1,907,329            |
|  |                                      | <b>\$ 48,883,346</b> |
| <b>Food Products 2.2%</b>                                |                                      |                      |
| <b>AdvancePierre Foods, Inc.</b>                         |                                      |                      |
| Term Loan, 5.75%, Maturing July 10, 2017                 | 2,394                                | \$ 2,412,953         |
| <b>Blue Buffalo Company, Ltd.</b>                        |                                      |                      |
| Term Loan, 4.75%, Maturing August 8, 2019                | 1,390                                | 1,394,149            |
| <b>Clearwater Seafoods Limited Partnership</b>           |                                      |                      |
| Term Loan, Maturing June 24, 2019 <sup>(4)</sup>         | 1,050                                | 1,055,688            |
| <b>Del Monte Foods Company</b>                           |                                      |                      |
| Term Loan, 4.00%, Maturing March 8, 2018                 | 5,672                                | 5,660,509            |
| <b>Dole Food Company Inc.</b>                            |                                      |                      |
| Term Loan, 3.75%, Maturing April 1, 2020                 | 873                                  | 870,812              |
| <b>Hearthside Food Solutions, LLC</b>                    |                                      |                      |
| Term Loan, 6.50%, Maturing June 7, 2018                  | 1,265                                | 1,271,774            |
| <b>H.J. Heinz Company</b>                                |                                      |                      |
| Term Loan, 3.50%, Maturing June 5, 2020                  | 12,925                               | 12,940,316           |
| <b>High Liner Foods Incorporated</b>                     |                                      |                      |
| Term Loan, 4.75%, Maturing December 31, 2017             | 1,097                                | 1,108,272            |
| <b>JBS USA Holdings Inc.</b>                             |                                      |                      |
| Term Loan, 3.75%, Maturing May 25, 2018                  | 3,034                                | 3,029,738            |
| <b>Michael Foods Group, Inc.</b>                         |                                      |                      |
| Term Loan, 4.25%, Maturing February 23, 2018             | 1,348                                | 1,362,562            |
| <b>Mill US Acquisition LLC</b>                           |                                      |                      |
| Term Loan, Maturing May 22, 2020 <sup>(4)</sup>          | 1,200                                | 1,194,750            |
| <b>NBTY, Inc.</b>  |                                      |                      |
| Term Loan, 3.50%, Maturing October 1, 2017               | 9,496                                | 9,512,576            |
|  |                                      | <b>\$ 41,814,099</b> |
| <b>Food Service 2.2%</b>                                 |                                      |                      |
| <b>Aramark Corp.</b>                                     |                                      |                      |
| Term Loan, 3.69%, Maturing July 26, 2016                 | 137                                  | \$ 137,749           |
| Term Loan, 3.69%, Maturing July 26, 2016                 | 246                                  | 246,989              |
| Term Loan, 3.78%, Maturing July 26, 2016                 | 1,696                                | 1,705,088            |
| Term Loan, 3.78%, Maturing July 26, 2016                 | 3,742                                | 3,755,628            |
| Term Loan, 4.01%, Maturing July 26, 2016                 | GBP 950                              | 1,430,453            |
| <b>Brasa Holdings, Inc.</b>                              |                                      |                      |
| Term Loan, 7.50%, Maturing July 19, 2019                 | 471                                  | 478,509              |
| <b>Buffets, Inc.</b>                                     |                                      |                      |
| Term Loan, 0.16%, Maturing April 22, 2015 <sup>(2)</sup> | 122                                  | 122,270              |
| <b>Burger King Corporation</b>                           |                                      |                      |
| Term Loan, 3.75%, Maturing September 27, 2019            | 2,630                                | 2,644,685            |
| <b>Centerplate, Inc.</b>                                 |                                      |                      |

Term Loan, 5.75%, Maturing October 15, 2018

896

895,500

| Borrower/Tranche Description                             | Principal Amount*<br>(000 s omitted) | Value                |
|--|--------------------------------------|----------------------|
| <b>DineEquity, Inc.</b>                                  |                                      |                      |
| Term Loan, 3.75%, Maturing October 19, 2017              | 1,666                                | \$ 1,670,577         |
| <b>Dunkin Brands, Inc.</b>                               |                                      |                      |
| Term Loan, 3.75%, Maturing February 14, 2020             | 3,288                                | 3,285,246            |
| <b>Landry s, Inc.</b>                                    |                                      |                      |
| Term Loan, 4.75%, Maturing April 24, 2018                | 2,864                                | 2,871,968            |
| <b>NPC International, Inc.</b>                           |                                      |                      |
| Term Loan, 4.50%, Maturing December 28, 2018             | 687                                  | 695,327              |
| <b>OSI Restaurant Partners, LLC</b>                      |                                      |                      |
| Term Loan, 3.50%, Maturing October 25, 2019              | 2,852                                | 2,845,638            |
| <b>P.F. Chang s China Bistro Inc.</b>                    |                                      |                      |
| Term Loan, 5.25%, Maturing July 2, 2019                  | 943                                  | 955,250              |
| <b>Sagittarius Restaurants, LLC</b>                      |                                      |                      |
| Term Loan, 6.25%, Maturing October 1, 2018               | 748                                  | 752,333              |
| <b>US Foods, Inc.</b>                                    |                                      |                      |
| Term Loan, 4.50%, Maturing March 29, 2019                | 7,825                                | 7,770,225            |
| <b>Weight Watchers International, Inc.</b>               |                                      |                      |
| Term Loan, 3.75%, Maturing April 2, 2020                 | 7,700                                | 7,668,684            |
| <b>Wendy s International, Inc.</b>                       |                                      |                      |
| Term Loan, 3.25%, Maturing May 15, 2019                  | 2,086                                | 2,083,907            |
|  |                                      | <b>\$ 42,016,026</b> |
| <b>Food/Drug Retailers 1.3%</b>                          |                                      |                      |
| <b>Albertson s, LLC</b>                                  |                                      |                      |
| Term Loan, 4.25%, Maturing March 21, 2016                | 543                                  | \$ 543,454           |
| Term Loan, 4.75%, Maturing March 21, 2019                | 354                                  | 352,399              |
| <b>Alliance Boots Holdings Limited</b>                   |                                      |                      |
| Term Loan, 3.60%, Maturing July 10, 2017                 | EUR 1,000                            | 1,285,786            |
| Term Loan, 3.99%, Maturing July 10, 2017                 | GBP 5,950                            | 8,902,593            |
| <b>General Nutrition Centers, Inc.</b>                   |                                      |                      |
| Term Loan, 3.75%, Maturing March 2, 2018                 | 6,390                                | 6,387,062            |
| <b>Pantry, Inc. (The)</b>                                |                                      |                      |
| Term Loan, 5.75%, Maturing August 2, 2019                | 471                                  | 473,205              |
| <b>Rite Aid Corporation</b>                              |                                      |                      |
| Term Loan, 4.00%, Maturing February 21, 2020             | 3,815                                | 3,818,299            |
| Term Loan - Second Lien, 5.75%, Maturing August 21, 2020 | 550                                  | 560,656              |
| <b>Supervalu Inc.</b>                                    |                                      |                      |
| Term Loan, 5.00%, Maturing March 21, 2019                | 3,314                                | 3,299,210            |
|  |                                      | <b>\$ 25,622,664</b> |
| <b>Health Care 6.2%</b>                                  |                                      |                      |
| <b>Alere, Inc.</b>                                       |                                      |                      |
| Term Loan, 4.25%, Maturing June 30, 2017                 | 469                                  | \$ 472,111           |
| Term Loan, 4.25%, Maturing June 30, 2017                 | 591                                  | 595,433              |
| Term Loan, 4.25%, Maturing June 30, 2017                 | 3,246                                | 3,261,935            |
| <b>Alkermes, Inc.</b>                                    |                                      |                      |
| Term Loan, 3.50%, Maturing September 18, 2019            | 1,192                                | 1,181,688            |
| <b>Alliance Healthcare Services, Inc.</b>                |                                      |                      |
| Term Loan, Maturing June 3, 2019 <sup>(5)</sup>          | 271                                  | 272,277              |
| Term Loan, 4.25%, Maturing June 3, 2019                  | 1,154                                | 1,155,013            |
| <b>Apria Healthcare Group I</b>                          |                                      |                      |
| Term Loan, 6.75%, Maturing April 5, 2020                 | 700                                  | 698,250              |
| <b>Ardent Medical Services, Inc.</b>                     |                                      |                      |
| Term Loan, 6.75%, Maturing July 2, 2018                  | 1,741                                | 1,750,682            |



| Borrower/Tranche Description                  | Principal<br>Amount*<br>(000 s omitted) | Value      |
|---|---|------------|
| <b>ATI Holdings, Inc.</b>                     |   |            |
| Term Loan, 5.75%, Maturing December 20, 2019  | 522                                     | \$ 525,313 |
| <b>Auxilium Pharmaceuticals, Inc.</b>         |   |            |
| Term Loan, 6.25%, Maturing April 15, 2018     | 691                                     | 688,370    |
| <b>Biomet Inc.</b>                            |   |            |
| Term Loan, 3.96%, Maturing July 25, 2017      | 3,749                                   | 3,740,105  |
| <b>BSN Medical Acquisition Holding GmbH</b>   |   |            |
| Term Loan, 5.00%, Maturing August 28, 2019    | 625                                     | 630,208    |
| <b>Catalent Pharma Solutions Inc.</b>         |   |            |
| Term Loan, 3.70%, Maturing September 15, 2016 | 1,077                                   | 1,073,604  |
| Term Loan, 4.13%, Maturing September 15, 2016 | EUR 1,880                               | 2,462,395  |
| Term Loan, 4.25%, Maturing September 15, 2017 | 1,635                                   | 1,631,206  |
| <b>CHG Buyer Corporation</b>                  |   |            |
| Term Loan, 5.00%, Maturing November 19, 2019  | 2,228                                   | 2,243,541  |
| <b>Community Health Systems, Inc.</b>         |   |            |
| Term Loan, 3.77%, Maturing January 25, 2017   | 7,104                                   | 7,121,968  |
| <b>Convatec Inc.</b>                          |   |            |
| Term Loan, 5.00%, Maturing December 22, 2016  | 1,450                                   | 1,461,292  |
| <b>CRC Health Corporation</b>                 |   |            |
| Term Loan, 4.70%, Maturing November 16, 2015  | 1,145                                   | 1,148,089  |
| <b>DaVita, Inc.</b>                           |   |            |
| Term Loan, 4.00%, Maturing November 1, 2019   | 3,308                                   | 3,320,474  |
| <b>DJO Finance LLC</b>                        |   |            |
| Term Loan, 4.75%, Maturing September 15, 2017 | 1,451                                   | 1,463,476  |
| <b>Drumm Investors LLC</b>                    |   |            |
| Term Loan, 5.00%, Maturing May 4, 2018        | 1,959                                   | 1,884,988  |
| <b>Emdeon Business Services, LLC</b>          |   |            |
| Term Loan, 3.75%, Maturing November 2, 2018   | 1,662                                   | 1,658,594  |
| <b>Envision Healthcare Corporation</b>        |   |            |
| Term Loan, 4.00%, Maturing May 25, 2018       | 4,300                                   | 4,298,401  |
| <b>Grifols Inc.</b>                           |   |            |
| Term Loan, 4.25%, Maturing June 1, 2017       | 4,660                                   | 4,690,820  |
| <b>HCA, Inc.</b>                              |   |            |
| Term Loan, 3.03%, Maturing March 31, 2017     | 5,961                                   | 5,939,312  |
| Term Loan, 2.95%, Maturing May 1, 2018        | 2,152                                   | 2,145,625  |
| <b>Health Management Associates, Inc.</b>     |   |            |
| Term Loan, 3.50%, Maturing November 16, 2018  | 4,152                                   | 4,151,624  |
| <b>Hologic Inc.</b>                           |   |            |
| Term Loan, 4.50%, Maturing August 1, 2019     | 2,010                                   | 2,019,076  |
| <b>Iasis Healthcare LLC</b>                   |   |            |
| Term Loan, 4.50%, Maturing May 3, 2018        | 3,303                                   | 3,305,693  |
| <b>inVentiv Health, Inc.</b>                  |   |            |
| Term Loan, 7.50%, Maturing August 4, 2016     | 1,866                                   | 1,842,390  |
| Term Loan, 7.75%, Maturing May 15, 2018       | 1,259                                   | 1,241,209  |
| <b>Kindred Healthcare, Inc.</b>               |   |            |
| Term Loan, 4.25%, Maturing June 1, 2018       | 1,866                                   | 1,854,454  |
| <b>Kinetic Concepts, Inc.</b>                 |   |            |
| Term Loan, 4.50%, Maturing May 4, 2018        | 6,175                                   | 6,186,750  |
| <b>LHP Hospital Group, Inc.</b>               |   |            |
| Term Loan, 9.00%, Maturing July 3, 2018       | 596                                     | 608,899    |
| <b>MedAssets, Inc.</b>                        |   |            |
| Term Loan, 4.00%, Maturing December 13, 2019  | 568                                     | 569,587    |
| <b>Medpace, Inc.</b>                          |   |            |
| Term Loan, 5.50%, Maturing June 16, 2017      | 671                                     | 671,650    |



| Borrower/Tranche Description   | Principal Amount*<br>(000 s omitted) | Value                 |
|--|--------------------------------------|-----------------------|
| <b>MMM Holdings, Inc.</b>  |                                      |                       |
| Term Loan, 9.75%, Maturing October 9, 2017                             | 748                                  | \$ 756,342            |
| <b>MSO of Puerto Rico, Inc.</b>  |                                      |                       |
| Term Loan, 9.75%, Maturing October 26, 2017                            | 544                                  | 550,747               |
| <b>Multipan, Inc.</b>  |                                      |                       |
| Term Loan, 4.00%, Maturing August 25, 2017                             | 2,946                                | 2,959,221             |
| <b>MX USA, Inc.</b>  |                                      |                       |
| Term Loan, 6.50%, Maturing April 28, 2017                              | 592                                  | 595,154               |
| <b>One Call Medical, Inc.</b>  |                                      |                       |
| Term Loan, 5.50%, Maturing August 16, 2019                             | 945                                  | 950,764               |
| <b>Onex Carestream Finance LP</b>                                      |                                      |                       |
| Term Loan, 5.00%, Maturing June 7, 2019                                | 3,400                                | 3,358,564             |
| <b>Pharmaceutical Product Development, Inc.</b>                        |                                      |                       |
| Term Loan, 4.25%, Maturing December 5, 2018                            | 3,532                                | 3,544,761             |
| <b>Physiotherapy Associates Holdings, Inc.</b>                         |                                      |                       |
| Term Loan, 8.00%, Maturing April 30, 2018                              | 521                                  | 506,260               |
| <b>Radnet Management, Inc.</b>   |                                      |                       |
| Term Loan, 4.25%, Maturing October 10, 2018                            | 1,837                                | 1,840,819             |
| <b>Sage Products, Inc.</b>   |                                      |                       |
| Term Loan, 4.25%, Maturing December 13, 2019                           | 643                                  | 644,059               |
| <b>Select Medical Corporation</b>                                      |                                      |                       |
| Term Loan, 4.00%, Maturing June 1, 2018                                | 1,498                                | 1,506,852             |
| <b>Sheridan Holdings, Inc.</b>   |                                      |                       |
| Term Loan, 4.50%, Maturing June 29, 2018                               | 693                                  | 695,991               |
| <b>Steward Health Care System LLC</b>                                  |                                      |                       |
| Term Loan, 6.75%, Maturing April 15, 2020                              | 425                                  | 428,049               |
| <b>TriZetto Group, Inc. (The)</b>                                      |                                      |                       |
| Term Loan, 4.75%, Maturing May 2, 2018                                 | 1,544                                | 1,550,060             |
| <b>Truven Health Analytics Inc.</b>                                    |                                      |                       |
| Term Loan, 4.50%, Maturing June 1, 2019                                | 1,811                                | 1,806,784             |
| <b>Universal Health Services, Inc.</b>                                 |                                      |                       |
| Term Loan, 2.44%, Maturing November 15, 2016                           | 507                                  | 508,655               |
| <b>Valeant Pharmaceuticals International, Inc.</b>                     |                                      |                       |
| Term Loan, 3.50%, Maturing February 13, 2019                           | 1,883                                | 1,871,258             |
| Term Loan, 3.50%, Maturing December 11, 2019                           | 4,005                                | 3,981,098             |
| Term Loan, Maturing June 24, 2020 <sup>(4)</sup>                       | 5,750                                | 5,747,435             |
| <b>Vanguard Health Holding Company II, LLC</b>                         |                                      |                       |
| Term Loan, 3.75%, Maturing January 29, 2016                            | 1,219                                | 1,225,499             |
| <b>VWR Funding, Inc.</b>   |                                      |                       |
| Term Loan, 4.20%, Maturing April 3, 2017                               | 1,791                                | 1,786,522             |
| Term Loan, 4.45%, Maturing April 3, 2017                               | 2,108                                | 2,101,002             |
|  |                                      | <b>\$ 118,882,398</b> |
| <b>Home Furnishings 0.3%</b>   |                                      |                       |
| <b>Oreck Corporation</b>   |                                      |                       |
| Term Loan - Second Lien, 3.77%, Maturing March 19, 2016 <sup>(2)</sup> | 527                                  | \$ 416,496            |
| <b>Serta Simmons Holdings, LLC</b>                                     |                                      |                       |
| Term Loan, 5.00%, Maturing October 1, 2019                             | 3,766                                | 3,779,684             |
| <b>Tempur-Pedic International Inc.</b>                                 |                                      |                       |
| Term Loan, 3.50%, Maturing March 18, 2020                              | 1,746                                | 1,735,483             |
|  |                                      | <b>\$ 5,931,663</b>   |
| <b>Industrial Equipment 0.8%</b>                                       |                                      |                       |
| <b>Alliance Laundry Systems LLC</b>                                    |                                      |                       |

|   |     |    |         |
|---|-----|----|---------|
| Term Loan, 4.50%, Maturing December 7, 2018 | 417 | \$ | 419,208 |
|---|-----|----|---------|

| Borrower/Tranche Description                                | Principal Amount*<br>(000 s omitted) | Value                |
|---|--------------------------------------|----------------------|
| <b>Apex Tool Group, LLC</b>                                 |                                      |                      |
| Term Loan, 4.50%, Maturing February 1, 2020                 | 1,347                                | \$ 1,349,430         |
| <b>Colfax Corporation</b>                                   |                                      |                      |
| Term Loan, 3.25%, Maturing January 11, 2019                 | 721                                  | 722,277              |
| <b>Generac Power Systems, Inc.</b>                          |                                      |                      |
| Term Loan, 3.50%, Maturing May 29, 2020                     | 2,050                                | 2,037,829            |
| <b>Grede LLC</b>  |                                      |                      |
| Term Loan, 4.50%, Maturing May 2, 2018                      | 1,044                                | 1,048,011            |
| <b>Husky Injection Molding Systems Ltd.</b>                 |                                      |                      |
| Term Loan, 4.25%, Maturing June 29, 2018                    | 2,813                                | 2,816,569            |
| <b>Kion Group GmbH</b>                                      |                                      |                      |
| Term Loan, 3.86%, Maturing December 29, 2015 <sup>(6)</sup> | EUR 341                              | 443,914              |
| <b>Manitowoc Company, Inc. (The)</b>                        |                                      |                      |
| Term Loan, 4.25%, Maturing November 13, 2017                | 137                                  | 137,240              |
| <b>Rexnord LLC</b>  |                                      |                      |
| Term Loan, 3.75%, Maturing April 2, 2018                    | 3,662                                | 3,664,280            |
| <b>Schaeffler AG</b>  |                                      |                      |
| Term Loan, 4.25%, Maturing January 27, 2017                 | 975                                  | 977,438              |
| <b>Spansion LLC</b>   |                                      |                      |
| Term Loan, 5.25%, Maturing December 11, 2018                | 893                                  | 898,659              |
| <b>Tank Holding Corp.</b>                                   |                                      |                      |
| Term Loan, 4.25%, Maturing July 9, 2019                     | 1,028                                | 1,021,939            |
| <b>Unifrax Corporation</b>                                  |                                      |                      |
| Term Loan, 4.25%, Maturing November 28, 2018                | 645                                  | 645,698              |
|   |                                      | <b>\$ 16,182,492</b> |
| <b>Insurance 1.6%</b>                                       |                                      |                      |
| <b>Alliant Holdings I, Inc.</b>                             |                                      |                      |
| Term Loan, 5.00%, Maturing December 20, 2019                | 2,289                                | \$ 2,294,578         |
| <b>AmWINS Group, Inc.</b>                                   |                                      |                      |
| Term Loan, 5.00%, Maturing September 6, 2019                | 4,229                                | 4,245,665            |
| <b>Applied Systems, Inc.</b>                                |                                      |                      |
| Term Loan, 4.25%, Maturing June 8, 2017                     | 2,083                                | 2,093,046            |
| <b>Asurion LLC</b>  |                                      |                      |
| Term Loan, 4.50%, Maturing May 24, 2019                     | 10,597                               | 10,523,897           |
| <b>CNO Financial Group, Inc.</b>                            |                                      |                      |
| Term Loan, 3.00%, Maturing September 28, 2016               | 956                                  | 963,422              |
| Term Loan, 3.75%, Maturing September 20, 2018               | 2,782                                | 2,797,242            |
| <b>Compass Investors Inc.</b>                               |                                      |                      |
| Term Loan, 5.25%, Maturing December 27, 2019                | 2,488                                | 2,495,662            |
| <b>Cooper Gay Swett &amp; Crawford Ltd</b>                  |                                      |                      |
| Term Loan, 5.00%, Maturing April 16, 2020                   | 600                                  | 605,000              |
| <b>Cunningham Lindsey U.S. Inc.</b>                         |                                      |                      |
| Term Loan, 5.00%, Maturing December 10, 2019                | 1,991                                | 1,998,151            |
| <b>Hub International Limited</b>                            |                                      |                      |
| Term Loan, 3.70%, Maturing June 13, 2017                    | 1,578                                | 1,581,450            |
| <b>Sedgwick CMS Holdings, Inc.</b>                          |                                      |                      |
| Term Loan, 4.25%, Maturing June 12, 2018                    | 750                                  | 751,406              |
|   |                                      | <b>\$ 30,349,519</b> |
| <b>Leisure Goods/Activities/Movies 2.4%</b>                 |                                      |                      |
| <b>Alpha D2 Limited</b>                                     |                                      |                      |
| Term Loan, 4.50%, Maturing April 30, 2019                   | 3,199                                | \$ 3,206,852         |
| <b>Bombardier Recreational Products, Inc.</b>               |                                      |                      |

|   |       |           |
|---|-------|-----------|
| Term Loan, 4.00%, Maturing January 30, 2019 | 4,582 | 4,583,720 |
|---|-------|-----------|

| Borrower/Tranche Description  | Principal<br>Amount*<br>(000 s omitted) | Value                |
|---|---|----------------------|
| <b>Bright Horizons Family Solutions, Inc.</b>                         |   |                      |
| Term Loan, 4.00%, Maturing January 30, 2020                           | 224                                     | \$ 224,910           |
| <b>Cedar Fair, L.P.</b>   |   |                      |
| Term Loan, 3.25%, Maturing March 6, 2020                              | 1,496                                   | 1,504,105            |
| <b>ClubCorp Club Operations, Inc.</b>                                 |   |                      |
| Term Loan, 5.00%, Maturing November 30, 2016                          | 1,892                                   | 1,918,314            |
| <b>Emerald Expositions Holding, Inc.</b>                              |   |                      |
| Term Loan, 5.50%, Maturing June 17, 2020                              | 900                                     | 901,687              |
| <b>Equinox Holdings, Inc.</b>   |   |                      |
| Term Loan, 4.50%, Maturing January 31, 2020                           | 1,347                                   | 1,347,467            |
| <b>Fender Musical Instruments Corporation</b>                         |   |                      |
| Term Loan, 5.75%, Maturing April 3, 2019                              | 600                                     | 603,360              |
| <b>Hoyts Group Holdings LLC</b>                                       |   |                      |
| Term Loan, 4.00%, Maturing May 22, 2020                               | 525                                     | 525,000              |
| Term Loan - Second Lien, 8.25%, Maturing November 20, 2020            | 1,000                                   | 1,005,000            |
| <b>Kasima, LLC</b>  |   |                      |
| Term Loan, 3.25%, Maturing May 14, 2021                               | 1,125                                   | 1,112,344            |
| <b>Live Nation Entertainment, Inc.</b>                                |   |                      |
| Term Loan, 4.50%, Maturing November 7, 2016                           | 5,579                                   | 5,622,288            |
| <b>LodgeNet Interactive Corp.</b>                                     |   |                      |
| Term Loan, 6.75%, Maturing March 31, 2018 <sup>(2)</sup>              | 545                                     | 367,757              |
| <b>Regal Cinemas, Inc.</b>  |   |                      |
| Term Loan, 2.72%, Maturing August 23, 2017                            | 3,900                                   | 3,906,096            |
| <b>Revolution Studios Distribution Company, LLC</b>                   |   |                      |
| Term Loan, 3.95%, Maturing December 21, 2014 <sup>(2)</sup>           | 1,196                                   | 999,526              |
| Term Loan - Second Lien, 7.20%, Maturing June 21, 2015 <sup>(2)</sup> | 2,050                                   | 1,486,660            |
| <b>Scientific Games International, Inc.</b>                           |   |                      |
| Term Loan, Maturing May 22, 2020 <sup>(4)</sup>                       | 4,200                                   | 4,155,749            |
| <b>SeaWorld Parks &amp; Entertainment, Inc.</b>                       |   |                      |
| Term Loan, 3.00%, Maturing May 14, 2020                               | 2,403                                   | 2,390,930            |
| <b>Six Flags Theme Parks, Inc.</b>                                    |   |                      |
| Term Loan, 4.00%, Maturing December 20, 2018                          | 3,166                                   | 3,189,263            |
| <b>Town Sports International Inc.</b>                                 |   |                      |
| Term Loan, 5.75%, Maturing May 11, 2018                               | 2,416                                   | 2,437,556            |
| <b>WMG Acquisition Corp.</b>  |   |                      |
| Term Loan, Maturing July 1, 2020 <sup>(4)</sup>                       | 87                                      | 86,596               |
| Term Loan, Maturing July 1, 2020 <sup>(4)</sup>                       | 563                                     | 558,936              |
| Term Loan, 3.75%, Maturing July 1, 2020                               | 525                                     | 522,594              |
| <b>Zuffa LLC</b>  |   |                      |
| Term Loan, 4.50%, Maturing February 25, 2020                          | 3,507                                   | 3,489,838            |
|   |   | <b>\$ 46,146,548</b> |
| <b>Lodging and Casinos 1.4%</b>                                       |   |                      |
| <b>Affinity Gaming, LLC</b>   |   |                      |
| Term Loan, 5.50%, Maturing November 9, 2017                           | 1,634                                   | \$ 1,652,242         |
| <b>Ameristar Casinos, Inc.</b>  |   |                      |
| Term Loan, 4.00%, Maturing April 16, 2018                             | 964                                     | 966,643              |
| <b>Caesars Entertainment Operating Company</b>                        |   |                      |
| Term Loan, 9.50%, Maturing October 31, 2016                           | 1,194                                   | 1,189,006            |
| Term Loan, 5.44%, Maturing January 26, 2018                           | 5,336                                   | 4,727,007            |
| <b>Four Seasons Holdings Inc.</b>                                     |   |                      |
| Term Loan - Second Lien, Maturing December 28, 2020 <sup>(4)</sup>    | 3,100                                   | 3,132,937            |
| <b>Gala Group LTD</b>   |   |                      |
| Term Loan, 5.50%, Maturing May 25, 2018                               | GBP 2,775                               | 4,207,973            |



| Borrower/Tranche Description                               | Principal<br>Amount*<br>(000 s omitted) | Value                |
|--|---|----------------------|
| <b>Las Vegas Sands LLC</b>                                 |   |                      |
| Term Loan, 2.70%, Maturing November 23, 2016               | 411                                     | \$ 410,238           |
| Term Loan, 2.70%, Maturing November 23, 2016               | 1,247                                   | 1,245,589            |
| <b>MGM Resorts International</b>                           |   |                      |
| Term Loan, 3.20%, Maturing December 20, 2017               | 1,990                                   | 1,990,623            |
| Term Loan, 3.50%, Maturing December 20, 2019               | 4,478                                   | 4,447,837            |
| <b>Penn National Gaming, Inc.</b>                          |   |                      |
| Term Loan, 3.75%, Maturing July 16, 2018                   | 972                                     | 978,597              |
| <b>Pinnacle Entertainment, Inc.</b>                        |   |                      |
| Term Loan, 4.00%, Maturing March 19, 2019                  | 593                                     | 594,167              |
| <b>Seminole Hard Rock Entertainment, Inc.</b>              |   |                      |
| Term Loan, 3.50%, Maturing May 15, 2020                    | 325                                     | 325,813              |
| <b>Seminole Tribe of Florida</b>                           |   |                      |
| Term Loan, 3.03%, Maturing April 29, 2020                  | 800                                     | 799,500              |
| <b>Tropicana Entertainment Inc.</b>                        |   |                      |
| Term Loan, 7.50%, Maturing March 16, 2018                  | 148                                     | 149,606              |
|  |   | <b>\$ 26,817,778</b> |
| <b>Nonferrous Metals/Minerals 1.0%</b>                     |   |                      |
| <b>Alpha Natural Resources, LLC</b>                        |   |                      |
| Term Loan, 3.50%, Maturing May 22, 2020                    | 925                                     | \$ 896,672           |
| <b>Arch Coal Inc.</b>                                      |   |                      |
| Term Loan, 5.75%, Maturing May 16, 2018                    | 3,070                                   | 3,059,882            |
| <b>Constellium Holdco B.V.</b>                             |   |                      |
| Term Loan, 6.00%, Maturing March 25, 2020                  | 648                                     | 665,510              |
| <b>Fairmount Minerals LTD</b>                              |   |                      |
| Term Loan, 5.25%, Maturing March 15, 2017                  | 3,442                                   | 3,451,304            |
| <b>Murray Energy Corporation</b>                           |   |                      |
| Term Loan, 4.75%, Maturing May 24, 2019                    | 450                                     | 450,562              |
| <b>Noranda Aluminum Acquisition Corporation</b>            |   |                      |
| Term Loan, 5.75%, Maturing February 28, 2019               | 1,037                                   | 1,016,137            |
| <b>Novelis, Inc.</b>                                       |   |                      |
| Term Loan, 3.75%, Maturing March 10, 2017                  | 3,282                                   | 3,297,839            |
| <b>Oxbow Carbon and Mineral Holdings LLC</b>               |   |                      |
| Term Loan, 3.70%, Maturing May 8, 2016                     | 1,250                                   | 1,252,321            |
| <b>United Distribution Group, Inc.</b>                     |   |                      |
| Term Loan, 7.50%, Maturing October 9, 2018                 | 1,240                                   | 1,190,400            |
| Term Loan - Second Lien, 12.50%, Maturing April 12, 2019   | 500                                     | 473,750              |
| <b>Walter Energy, Inc.</b>                                 |   |                      |
| Term Loan, 5.75%, Maturing April 2, 2018                   | 3,138                                   | 3,092,021            |
|  |   | <b>\$ 18,846,398</b> |
| <b>Oil and Gas 1.4%</b>                                    |   |                      |
| <b>Ameriforge Group, Inc.</b>                              |   |                      |
| Term Loan, 5.00%, Maturing December 19, 2019               | 622                                     | \$ 621,098           |
| Term Loan - Second Lien, 8.75%, Maturing December 18, 2020 | 1,025                                   | 1,035,250            |
| <b>Citgo Petroleum Corporation</b>                         |   |                      |
| Term Loan, 8.00%, Maturing June 24, 2015                   | 418                                     | 420,991              |
| Term Loan, 9.00%, Maturing June 23, 2017                   | 424                                     | 434,097              |
| <b>Crestwood Holdings LLC</b>                              |   |                      |
| Term Loan, Maturing May 24, 2019 <sup>(4)</sup>            | 1,090                                   | 1,099,537            |
| <b>Energy Transfer Equity, L.P.</b>                        |   |                      |
| Term Loan, 3.75%, Maturing March 24, 2017                  | 1,226                                   | 1,232,477            |
| <b>Frac Tech International LLC</b>                         |   |                      |

Term Loan, 8.50%, Maturing May 6, 2016

579

560,110

| Borrower/Tranche Description                                 | Principal<br>Amount*<br>(000 s omitted) | Value                |
|--|---|----------------------|
| <b>MEG Energy Corp.</b>                                      |   |                      |
| Term Loan, 3.75%, Maturing March 31, 2020                    | 8,791                                   | \$ 8,774,535         |
| <b>Obsidian Holdings LLC</b>                                 |   |                      |
| Term Loan, 6.75%, Maturing November 2, 2015                  | 1,453                                   | 1,438,617            |
| <b>Obsidian Natural Gas Trust</b>                            |   |                      |
| Term Loan, 7.00%, Maturing November 2, 2015                  | 1,841                                   | 1,845,696            |
| <b>Ruby Western Pipeline Holdings, LLC</b>                   |   |                      |
| Term Loan, 3.50%, Maturing March 27, 2020                    | 575                                     | 573,563              |
| <b>Samson Investment Company</b>                             |   |                      |
| Term Loan - Second Lien, 6.00%, Maturing September 25, 2018  | 1,900                                   | 1,900,000            |
| <b>Sheridan Production Partners I, LLC</b>                   |   |                      |
| Term Loan, 5.00%, Maturing September 14, 2019                | 2,157                                   | 2,148,480            |
| Term Loan, 5.00%, Maturing September 25, 2019                | 175                                     | 173,891              |
| Term Loan, 5.00%, Maturing September 25, 2019                | 286                                     | 284,691              |
| <b>Tallgrass Operations, LLC</b>                             |   |                      |
| Term Loan, 5.25%, Maturing November 13, 2018                 | 1,277                                   | 1,289,386            |
| <b>Tervita Corporation</b>                                   |   |                      |
| Term Loan, 6.25%, Maturing May 15, 2018                      | 1,995                                   | 1,993,576            |
|  |   | <b>\$ 25,825,995</b> |
| <b>Publishing 2.1%</b>                                       |   |                      |
| <b>Advanstar Communications Inc.</b>                         |   |                      |
| Term Loan, 5.50%, Maturing June 6, 2019                      | 896                                     | \$ 891,023           |
| <b>Ascend Learning, Inc.</b>                                 |   |                      |
| Term Loan, 7.00%, Maturing May 23, 2017                      | 3,027                                   | 3,018,538            |
| <b>Aster Zweite Beteiligungs GmbH</b>                        |   |                      |
| Term Loan, 5.46%, Maturing December 31, 2014                 | EUR 429                                 | 558,721              |
| Term Loan, 5.46%, Maturing December 31, 2014                 | EUR 479                                 | 624,495              |
| Term Loan, 5.53%, Maturing December 31, 2014                 | 243                                     | 243,378              |
| Term Loan, 5.53%, Maturing December 31, 2014                 | 655                                     | 655,871              |
| Term Loan - Second Lien, 7.87%, Maturing June 30, 2016       | EUR 1,507                               | 1,915,242            |
| <b>Getty Images, Inc.</b>                                    |   |                      |
| Term Loan, 4.75%, Maturing October 18, 2019                  | 9,179                                   | 9,106,591            |
| <b>Interactive Data Corporation</b>                          |   |                      |
| Term Loan, 3.75%, Maturing February 11, 2018                 | 4,647                                   | 4,632,443            |
| <b>John Henry Holdings, Inc.</b>                             |   |                      |
| Term Loan, 6.00%, Maturing December 6, 2018                  | 697                                     | 702,594              |
| <b>Laureate Education, Inc.</b>                              |   |                      |
| Term Loan, 5.25%, Maturing June 18, 2018                     | 8,321                                   | 8,325,953            |
| <b>McGraw-Hill Global Education Holdings, LLC</b>            |   |                      |
| Term Loan, 9.00%, Maturing March 22, 2019                    | 998                                     | 985,281              |
| <b>MediaNews Group, Inc.</b>                                 |   |                      |
| Term Loan, 8.50%, Maturing March 19, 2014                    | 44                                      | 44,429               |
| <b>Merrill Communications, LLC</b>                           |   |                      |
| Term Loan, 7.25%, Maturing March 8, 2018                     | 848                                     | 851,408              |
| <b>Nelson Education Ltd.</b>                                 |   |                      |
| Term Loan, 2.78%, Maturing July 3, 2014                      | 624                                     | 535,061              |
| <b>Nielsen Finance LLC</b>                                   |   |                      |
| Term Loan, 2.94%, Maturing May 2, 2016                       | 1,955                                   | 1,963,220            |
| <b>Penton Media, Inc.</b>                                    |   |                      |
| Term Loan, 6.00%, Maturing August 1, 2014                    | 970                                     | 930,322              |
| <b>Rentpath, Inc.</b>  |   |                      |
| Term Loan, 6.25%, Maturing May 29, 2020                      | 1,200                                   | 1,177,500            |
| <b>Source Interlink Companies, Inc.</b>                      |   |                      |
| Term Loan, 15.00%, Maturing March 18, 2014 <sup>(2)(6)</sup> | 1,032                                   | 0                    |



| <b>Borrower/Tranche Description</b>   | <b>Principal Amount*<br/>(000 s omitted)</b> | <b>Value</b>         |
|---|--|----------------------|
| Term Loan - Second Lien, 10.75%, Maturing August 19, 2013 <sup>(2)(6)</sup> | 1,105  | \$ 666,573           |
| <b>Star Tribune Company (The)</b>   |  |                      |
| Term Loan, 8.00%, Maturing September 28, 2014                               | 7  | 6,744                |
| Term Loan, 8.00%, Maturing September 29, 2014                               | 25   | 24,750               |
| <b>Tribune Company</b>  |  |                      |
| Term Loan, 4.00%, Maturing December 31, 2019                                | 1,990  | 2,008,224            |
|   |  | <b>\$ 39,868,361</b> |

**Radio and Television 1.4%****Clear Channel Communications, Inc.**

|   |     |            |
|---|-----|------------|
| Term Loan, 3.85%, Maturing January 29, 2016 | 192 | \$ 176,056 |
| Term Loan, 6.95%, Maturing January 30, 2019 | 566 | 517,611    |

**Cumulus Media Holdings Inc.**

|   |       |           |
|---|-------|-----------|
| Term Loan, 4.50%, Maturing September 17, 2018               | 4,490 | 4,512,114 |
| Term Loan - Second Lien, 7.50%, Maturing September 16, 2019 | 1,000 | 1,023,125 |

**Entercom Radio, LLC**

|  |     |         |
|--|-----|---------|
| Term Loan, 5.01%, Maturing November 23, 2018 | 517 | 522,829 |
|--|-----|---------|

**Foxco Acquisition Sub, LLC**

|  |       |           |
|--|-------|-----------|
| Term Loan, 5.50%, Maturing July 14, 2017 | 2,260 | 2,286,238 |
|--|-------|-----------|

**Gray Television, Inc.**

|   |     |         |
|---|-----|---------|
| Term Loan, 4.75%, Maturing October 15, 2019 | 530 | 534,488 |
|---|-----|---------|

**LIN Television Corp.**

|  |     |         |
|--|-----|---------|
| Term Loan, 4.00%, Maturing December 21, 2018 | 591 | 596,049 |
|--|-----|---------|

**Local TV Finance, LLC**

|  |       |           |
|--|-------|-----------|
| Term Loan, 4.20%, Maturing May 7, 2015 | 1,708 | 1,720,551 |
|--|-------|-----------|

**Mission Broadcasting, Inc.**

|   |     |         |
|---|-----|---------|
| Term Loan, 4.25%, Maturing December 3, 2019 | 459 | 462,866 |
|---|-----|---------|

**Nexstar Broadcasting, Inc.**

|   |       |           |
|---|-------|-----------|
| Term Loan, 4.25%, Maturing December 3, 2019 | 1,087 | 1,098,930 |
|---|-------|-----------|

**Nine Entertainment Group Limited**

|   |       |           |
|---|-------|-----------|
| Term Loan, 3.50%, Maturing February 5, 2020 | 1,875 | 1,871,094 |
|---|-------|-----------|

**Raycom TV Broadcasting, Inc.**

|   |     |         |
|---|-----|---------|
| Term Loan, 4.25%, Maturing May 31, 2017 | 907 | 915,565 |
|---|-----|---------|

**Sinclair Television Group Inc.**

|   |     |         |
|---|-----|---------|
| Term Loan, 3.00%, Maturing October 28, 2016 | 524 | 524,833 |
|---|-----|---------|

**Tyrol Acquisitions 2 SAS**

|   |         |         |
|---|---------|---------|
| Term Loan, 4.13%, Maturing January 29, 2016 | EUR 758 | 900,309 |
| Term Loan, 4.13%, Maturing January 29, 2016 | EUR 758 | 900,309 |

**Univision Communications Inc.**

|  |       |           |
|--|-------|-----------|
| Term Loan, 4.50%, Maturing March 2, 2020 | 6,708 | 6,659,326 |
|--|-------|-----------|

**Weather Channel**

|  |       |                      |
|--|-------|----------------------|
| Term Loan, 3.50%, Maturing February 13, 2017               | 1,249 | 1,253,320            |
| Term Loan - Second Lien, 7.00%, Maturing December 11, 2020 | 825   | 835,313              |
|  |       | <b>\$ 27,310,926</b> |

**Retailers (Except Food and Drug) 2.4%****99 Cents Only Stores**

|   |       |              |
|---|-------|--------------|
| Term Loan, 5.26%, Maturing January 11, 2019 | 2,313 | \$ 2,322,174 |
|---|-------|--------------|

**B&M Retail Limited**

|  |           |           |
|--|-----------|-----------|
| Term Loan, 6.01%, Maturing February 18, 2020 | GBP 1,300 | 1,957,462 |
|--|-----------|-----------|

**Bass Pro Group, LLC**

|  |       |           |
|--|-------|-----------|
| Term Loan, 4.00%, Maturing November 20, 2019 | 1,539 | 1,540,481 |
|--|-------|-----------|

**CDW LLC**

|   |       |           |
|---|-------|-----------|
| Term Loan, 3.50%, Maturing April 29, 2020 | 2,444 | 2,420,710 |
|---|-------|-----------|



| Borrower/Tranche Description                  | Principal<br>Amount*<br>(000 s omitted) | Value                |
|---|---|----------------------|
| <b>David s Bridal, Inc.</b>                   |   |                      |
| Term Loan, 5.00%, Maturing October 11, 2019   | 697                                     | \$ 699,330           |
| <b>Evergreen Acqco 1 LP</b>                   |   |                      |
| Term Loan, 5.00%, Maturing July 9, 2019       | 718                                     | 726,018              |
| <b>FTD, Inc.</b>                              |   |                      |
| Term Loan, 4.75%, Maturing June 11, 2018      | 1,242                                   | 1,243,109            |
| <b>Harbor Freight Tools USA, Inc.</b>         |   |                      |
| Term Loan, 6.50%, Maturing November 14, 2017  | 1,042                                   | 1,051,504            |
| <b>J Crew Group, Inc.</b>                     |   |                      |
| Term Loan, 4.00%, Maturing March 7, 2018      | 3,641                                   | 3,628,789            |
| <b>Jo-Ann Stores, Inc.</b>                    |   |                      |
| Term Loan, 4.00%, Maturing March 16, 2018     | 4,085                                   | 4,086,696            |
| <b>Michaels Stores, Inc.</b>                  |   |                      |
| Term Loan, 3.75%, Maturing January 28, 2020   | 4,025                                   | 4,017,872            |
| <b>National Vision, Inc.</b>                  |   |                      |
| Term Loan, 7.00%, Maturing August 2, 2018     | 839                                     | 843,572              |
| <b>Neiman Marcus Group, Inc. (The)</b>        |   |                      |
| Term Loan, 4.00%, Maturing May 16, 2018       | 5,325                                   | 5,314,600            |
| <b>Ollie s Bargain Outlet, Inc.</b>           |   |                      |
| Term Loan, 5.25%, Maturing September 27, 2019 | 522                                     | 523,029              |
| <b>Party City Holdings Inc.</b>               |   |                      |
| Term Loan, 4.25%, Maturing July 29, 2019      | 2,662                                   | 2,659,131            |
| <b>Pep Boys-Manny, Moe &amp; Jack (The)</b>   |   |                      |
| Term Loan, 5.00%, Maturing October 11, 2018   | 499                                     | 501,550              |
| <b>Petco Animal Supplies, Inc.</b>            |   |                      |
| Term Loan, 4.00%, Maturing November 24, 2017  | 2,428                                   | 2,430,964            |
| <b>Pilot Travel Centers LLC</b>               |   |                      |
| Term Loan, 3.75%, Maturing March 30, 2018     | 1,663                                   | 1,639,345            |
| Term Loan, 4.25%, Maturing August 7, 2019     | 571                                     | 564,089              |
| <b>ServiceMaster Company</b>                  |   |                      |
| Term Loan, 4.25%, Maturing January 31, 2017   | 1,766                                   | 1,751,554            |
| Term Loan, 4.45%, Maturing January 31, 2017   | 3,155                                   | 3,134,702            |
| <b>Visant Holding Corp.</b>                   |   |                      |
| Term Loan, 5.25%, Maturing December 22, 2016  | 1,258                                   | 1,204,368            |
| <b>Vivarte SA</b>                             |   |                      |
| Term Loan, 2.33%, Maturing March 9, 2015      | EUR 31                                  | 33,481               |
| Term Loan, 2.33%, Maturing March 9, 2015      | EUR 122                                 | 130,206              |
| Term Loan, 2.33%, Maturing March 9, 2015      | EUR 781                                 | 836,292              |
| Term Loan, 2.83%, Maturing March 8, 2016      | EUR 31                                  | 33,481               |
| Term Loan, 2.83%, Maturing March 8, 2016      | EUR 122                                 | 130,206              |
| Term Loan, 2.83%, Maturing March 8, 2016      | EUR 781                                 | 836,292              |
| <b>Wilton Brands LLC</b>                      |   |                      |
| Term Loan, 7.50%, Maturing August 30, 2018    | 650                                     | 649,281              |
|   |   | <b>\$ 46,910,288</b> |
| <b>Steel 0.8%</b>                             |   |                      |
| <b>Essar Steel Algoma, Inc.</b>               |   |                      |
| Term Loan, 8.75%, Maturing September 19, 2014 | 2,332                                   | \$ 2,371,249         |
| <b>FMG America Finance, Inc.</b>              |   |                      |
| Term Loan, 5.25%, Maturing October 18, 2017   | 8,193                                   | 8,159,533            |
| <b>JFB Firth Rixson Inc.</b>                  |   |                      |
| Term Loan, 4.25%, Maturing June 30, 2017      | 373                                     | 372,814              |
| <b>JMC Steel Group, Inc.</b>                  |   |                      |
| Term Loan, 4.75%, Maturing April 3, 2017      | 635                                     | 634,066              |



| Borrower/Tranche Description                  | Principal Amount*<br>(000 s omitted) | Value                |
|---|--------------------------------------|----------------------|
| <b>Neenah Foundry Company</b>                 |                                      |                      |
| Term Loan, 6.75%, Maturing April 26, 2017     | 575                                  | \$ 575,000           |
| <b>Patriot Coal Corporation</b>               |                                      |                      |
| DIP Loan, 9.25%, Maturing October 4, 2013     | 875                                  | 869,805              |
| <b>SunCoke Energy, Inc.</b>                   |                                      |                      |
| Term Loan, 4.00%, Maturing July 26, 2018      | 167                                  | 166,420              |
| <b>Waupaca Foundry, Inc.</b>                  |                                      |                      |
| Term Loan, 4.79%, Maturing June 29, 2017      | 2,144                                | 2,144,353            |
| <b>WireCo WorldGroup, Inc.</b>                |                                      |                      |
| Term Loan, 6.00%, Maturing February 15, 2017  | 695                                  | 693,013              |
|   |                                      | <b>\$ 15,986,253</b> |
| <b>Surface Transport 0.5%</b>                 |                                      |                      |
| <b>Avis Budget Car Rental, LLC</b>            |                                      |                      |
| Term Loan, 3.00%, Maturing March 15, 2019     | 698                                  | \$ 696,723           |
| <b>Hertz Corporation, (The)</b>               |                                      |                      |
| Term Loan, 2.75%, Maturing March 9, 2018      | 1,000                                | 988,750              |
| Term Loan, 3.00%, Maturing March 11, 2018     | 3,275                                | 3,263,877            |
| Term Loan, 3.75%, Maturing March 11, 2018     | 2,960                                | 2,972,152            |
| <b>Swift Transportation Co. Inc.</b>          |                                      |                      |
| Term Loan, 2.94%, Maturing December 21, 2016  | 1,034                                | 1,040,921            |
| Term Loan, 4.00%, Maturing December 21, 2017  | 1,232                                | 1,242,026            |
|   |                                      | <b>\$ 10,204,449</b> |
| <b>Telecommunications 2.0%</b>                |                                      |                      |
| <b>Arris Group, Inc.</b>                      |                                      |                      |
| Term Loan, 3.50%, Maturing April 17, 2020     | 1,272                                | \$ 1,264,923         |
| <b>Cellular South, Inc.</b>                   |                                      |                      |
| Term Loan, 3.25%, Maturing May 22, 2020       | 449                                  | 448,875              |
| <b>Cricket Communications, Inc.</b>           |                                      |                      |
| Term Loan, 4.75%, Maturing October 10, 2019   | 522                                  | 519,763              |
| Term Loan, 4.75%, Maturing March 9, 2020      | 2,575                                | 2,556,223            |
| <b>Crown Castle International Corporation</b> |                                      |                      |
| Term Loan, 3.25%, Maturing January 31, 2019   | 1,896                                | 1,894,209            |
| <b>Intelsat Jackson Holdings Ltd.</b>         |                                      |                      |
| Term Loan, 4.25%, Maturing April 2, 2018      | 11,112                               | 11,150,488           |
| <b>IPC Systems, Inc.</b>                      |                                      |                      |
| Term Loan, 2.76%, Maturing May 31, 2014       | GBP 1,100                            | 1,640,098            |
| <b>Mitel Networks Corporation</b>             |                                      |                      |
| Term Loan, 7.00%, Maturing February 27, 2019  | 898                                  | 900,556              |
| <b>Oberthur Technologies Holding SAS</b>      |                                      |                      |
| Term Loan, 6.25%, Maturing March 30, 2019     | 569                                  | 566,404              |
| <b>SBA Finance</b>                            |                                      |                      |
| Term Loan, 3.75%, Maturing June 29, 2018      | 370                                  | 371,241              |
| Term Loan, 3.75%, Maturing September 27, 2019 | 174                                  | 174,556              |
| <b>Syniverse Holdings, Inc.</b>               |                                      |                      |
| Term Loan, 4.00%, Maturing April 23, 2019     | 2,475                                | 2,473,968            |
| Term Loan, 5.00%, Maturing April 23, 2019     | 1,931                                | 1,939,550            |
| <b>Telesat LLC</b>                            |                                      |                      |
| Term Loan, 3.50%, Maturing March 28, 2019     | 5,901                                | 5,909,784            |
| <b>TNS, Inc.</b>                              |                                      |                      |
| Term Loan, 5.00%, Maturing February 14, 2020  | 1,080                                | 1,083,678            |
| <b>Windstream Corporation</b>                 |                                      |                      |
| Term Loan, 4.00%, Maturing August 8, 2019     | 990                                  | 993,621              |



| Borrower/Tranche Description                            | Principal<br>Amount*<br>(000 s omitted) | Value                |
|---|---|----------------------|
| Term Loan, 3.50%, Maturing January 23, 2020             | 3,582                                   | \$ 3,591,700         |
|   |   | <b>\$ 37,479,637</b> |
| <b>Utilities 1.1%</b>                                   |   |                      |
| <b>AES Corporation</b>                                  |   |                      |
| Term Loan, 3.75%, Maturing June 1, 2018                 | 2,967                                   | \$ 2,979,866         |
| <b>Calpine Construction Finance Company, L.P.</b>       |   |                      |
| Term Loan, 3.00%, Maturing May 4, 2020                  | 1,250                                   | 1,239,955            |
| Term Loan, 3.25%, Maturing January 31, 2022             | 475                                     | 471,259              |
| <b>Calpine Corporation</b>                              |   |                      |
| Term Loan, 4.00%, Maturing April 2, 2018                | 1,005                                   | 1,005,379            |
| Term Loan, 4.00%, Maturing April 2, 2018                | 2,590                                   | 2,591,763            |
| Term Loan, 4.00%, Maturing October 9, 2019              | 4,863                                   | 4,860,969            |
| <b>Dynegy Holdings Inc.</b>                             |   |                      |
| Term Loan, 4.00%, Maturing April 23, 2020               | 1,185                                   | 1,180,173            |
| <b>Equipower Resources Holdings LLC</b>                 |   |                      |
| Term Loan, Maturing December 15, 2020 <sup>(4)</sup>    | 675                                     | 671,625              |
| <b>Expera Specialty Solutions, LLC</b>                  |   |                      |
| Term Loan, Maturing December 21, 2018 <sup>(4)</sup>    | 625                                     | 620,313              |
| <b>LSP Madison Funding, LLC</b>                         |   |                      |
| Term Loan, 5.58%, Maturing June 28, 2019                | 645                                     | 650,812              |
| <b>Raven Power Finance, LLC</b>                         |   |                      |
| Term Loan, 8.25%, Maturing November 15, 2018            | 572                                     | 574,986              |
| <b>Texas Competitive Electric Holdings Company, LLC</b> |   |                      |
| Term Loan, 4.72%, Maturing October 10, 2017             | 5,000                                   | 3,514,731            |
|   |   | <b>\$ 20,361,831</b> |

**Total Senior Floating-Rate Interests**  
(identified cost \$1,048,018,211) **\$ 1,041,649,828**

**Corporate Bonds & Notes 50.7%**

| Security                                   | Principal<br>Amount*<br>(000 s omitted) | Value               |
|--|---|---------------------|
| <b>Aerospace and Defense 0.5%</b>          |   |                     |
| <b>GenCorp, Inc.</b>                       |   |                     |
| 7.125%, 3/15/21 <sup>(7)</sup>             | 1,395                                   | \$ 1,450,800        |
| <b>Huntington Ingalls Industries, Inc.</b> |   |                     |
| 7.125%, 3/15/21                            | 2,025                                   | 2,187,000           |
| <b>TransDigm, Inc.</b>                     |   |                     |
| 7.75%, 12/15/18                            | 5,030                                   | 5,319,225           |
|  |   | <b>\$ 8,957,025</b> |
| <b>Agriculture 0.0%</b>                    |   |                     |
| <b>Lorillard Tobacco Co.</b>               |   |                     |
| 7.00%, 8/4/41                              | 750                                     | \$ 797,567          |
|  |   | <b>\$ 797,567</b>   |

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|  |             |       |              |
|--|-------------|-------|--------------|
| <b>Automotive</b>                              | <b>1.2%</b> |       |              |
| <b>American Axle &amp; Manufacturing, Inc.</b> |             |       |              |
| 9.25%, 1/15/17 <sup>(7)</sup>                  |             | 1,044 | \$ 1,130,130 |
| <b>Chrysler Group, LLC</b>                     |             |       |              |
| 8.25%, 6/15/21                                 |             | 6,640 | 7,362,100    |

| Security   | Principal<br>Amount*<br>(000 s omitted) | Value                |
|--|---|----------------------|
| <b>Continental Rubber of America Corp.</b>                         |   |                      |
| 4.50%, 9/15/19 <sup>(7)</sup>                                      | 1,130                                   | \$ 1,169,183         |
| <b>General Motors Financial Co., Inc.</b>                          |   |                      |
| 2.75%, 5/15/16 <sup>(7)</sup>                                      | 3,070                                   | 3,025,869            |
| 4.75%, 8/15/17 <sup>(7)</sup>                                      | 1,615                                   | 1,663,450            |
| 4.25%, 5/15/23 <sup>(7)</sup>                                      | 960                                     | 896,400              |
| <b>Kia Motors Corp.</b>  |   |                      |
| 3.625%, 6/14/16 <sup>(7)</sup>                                     | 1,400                                   | 1,452,365            |
| <b>Navistar International Corp.</b>                                |   |                      |
| 8.25%, 11/1/21   | 3,190                                   | 3,150,125            |
| <b>Schaeffler Finance BV</b>                                       |   |                      |
| 4.75%, 5/15/21 <sup>(7)</sup>                                      | 1,660                                   | 1,585,300            |
| <b>Tomkins, LLC/Tomkins, Inc.</b>                                  |   |                      |
| 9.00%, 10/1/18   | 803                                     | 879,285              |
| <b>Tower Automotive Holdings USA, LLC/TA Holding Finance, Inc.</b> |   |                      |
| 10.625%, 9/1/17 <sup>(7)</sup>                                     | 335                                     | 356,775              |
|  |   | <b>\$ 22,670,982</b> |
| <b>Banks and Thrifts 1.1%</b>                                      |   |                      |
| <b>Banco do Brasil SA</b>  |   |                      |
| 6.25% to 4/15/24, 12/31/49 <sup>(7)(8)</sup>                       | 750                                     | \$ 661,875           |
| <b>Bank of America Corp.</b>                                       |   |                      |
| 3.30%, 1/11/23   | 300                                     | 283,945              |
| <b>Bank of America NA</b>  |   |                      |
| 7.625%, 6/1/19   | 400                                     | 481,101              |
| <b>Bank One Michigan</b>   |   |                      |
| 8.25%, 11/1/24   | 1,375                                   | 1,819,771            |
| <b>Barclays Bank PLC</b>   |   |                      |
| 10.179%, 6/12/21 <sup>(7)</sup>                                    | 750                                     | 955,249              |
| <b>Citigroup, Inc.</b>   |   |                      |
| 6.625%, 6/15/32  | 800                                     | 829,853              |
| <b>CNH Capital, LLC</b>  |   |                      |
| 3.875%, 11/1/15  | 1,070                                   | 1,080,700            |
| 6.25%, 11/1/16   | 2,055                                   | 2,198,850            |
| 3.625%, 4/15/18 <sup>(7)</sup>                                     | 2,500                                   | 2,387,500            |
| <b>Countrywide Financial Corp.</b>                                 |   |                      |
| 6.25%, 5/15/16   | 1,000                                   | 1,091,049            |
| <b>First Niagara Financial Group, Inc.</b>                         |   |                      |
| 7.25%, 12/15/21  | 945                                     | 1,087,893            |
| <b>HBOS PLC</b>  |   |                      |
| 6.75%, 5/21/18 <sup>(7)</sup>                                      | 1,470                                   | 1,563,301            |
| <b>HSBC Holdings PLC</b>   |   |                      |
| 6.50%, 5/2/36  | 425                                     | 473,028              |
| <b>Merrill Lynch &amp; Co., Inc.</b>                               |   |                      |
| 6.11%, 1/29/37   | 500                                     | 494,135              |
| <b>Regions Bank</b>  |   |                      |
| 6.45%, 6/26/37   | 750                                     | 789,949              |
| <b>Regions Financial Corp.</b>                                     |   |                      |
| 5.75%, 6/15/15   | 450                                     | 485,663              |
| 2.00%, 5/15/18   | 625                                     | 591,270              |
| <b>Royal Bank of Scotland Group PLC</b>                            |   |                      |
| 6.10%, 6/10/23   | 940                                     | 892,930              |



| Security  | Principal<br>Amount*<br>(000 s omitted) | Value                |
|---|---|----------------------|
| <b>Standard Chartered Bank</b>                                    |   |                      |
| 6.40%, 9/26/17 <sup>(7)</sup>                                     | 1,075                                   | \$ 1,212,020         |
| <b>Zions Bancorporation</b>                                       |   |                      |
| 6.00%, 9/15/15  | 1,600                                   | 1,655,349            |
| 4.50%, 6/13/23  | 960                                     | 946,310              |
|   |   | <b>\$ 21,981,741</b> |
| <b>Beverage and Tobacco 0.2%</b>                                  |   |                      |
| <b>Constellation Brands, Inc.</b>                                 |   |                      |
| 6.00%, 5/1/22   | 1,530                                   | \$ 1,648,575         |
| 4.25%, 5/1/23   | 3,025                                   | 2,862,406            |
|   |   | <b>\$ 4,510,981</b>  |
| <b>Brokers, Dealers and Investment Houses 0.5%</b>                |   |                      |
| <b>Alliance Data Systems Corp.</b>                                |   |                      |
| 6.375%, 4/1/20 <sup>(7)</sup>                                     | 1,210                                   | \$ 1,252,350         |
| <b>BP Capital Markets PLC</b>                                     |   |                      |
| 3.561%, 11/1/21   | 800                                     | 803,433              |
| <b>E*TRADE Financial Corp.</b>                                    |   |                      |
| 6.00%, 11/15/17   | 295                                     | 299,425              |
| 6.375%, 11/15/19  | 1,015                                   | 1,035,300            |
| <b>Macquarie Bank, Ltd.</b>                                       |   |                      |
| 6.625%, 4/7/21 <sup>(7)</sup>                                     | 550                                     | 582,581              |
| <b>Morgan Stanley</b>   |   |                      |
| 7.30%, 5/13/19  | 1,300                                   | 1,511,322            |
| <b>Neuberger Berman Group, LLC/Neuberger Berman Finance Corp.</b> |   |                      |
| 5.625%, 3/15/20 <sup>(7)</sup>                                    | 4,335                                   | 4,508,400            |
|   |   | <b>\$ 9,992,811</b>  |
| <b>Building and Development 1.2%</b>                              |   |                      |
| <b>American Builders &amp; Contractors Supply Co., Inc.</b>       |   |                      |
| 5.625%, 4/15/21 <sup>(7)</sup>                                    | 1,030                                   | \$ 1,014,550         |
| <b>Brookfield Residential Properties, Inc.</b>                    |   |                      |
| 6.50%, 12/15/20 <sup>(7)</sup>                                    | 1,555                                   | 1,574,437            |
| <b>Builders FirstSource, Inc.</b>                                 |   |                      |
| 7.625%, 6/1/21 <sup>(7)</sup>                                     | 2,175                                   | 2,109,750            |
| <b>CB Richard Ellis Service, Inc.</b>                             |   |                      |
| 6.625%, 10/15/20  | 3,270                                   | 3,466,200            |
| <b>HD Supply, Inc.</b>  |   |                      |
| 8.125%, 4/15/19   | 825                                     | 907,500              |
| 7.50%, 7/15/20 <sup>(7)</sup>                                     | 990                                     | 1,004,850            |
| 11.50%, 7/15/20   | 1,005                                   | 1,168,313            |
| <b>Interface, Inc.</b>  |   |                      |
| 7.625%, 12/1/18   | 860                                     | 915,900              |
| <b>Interline Brands, Inc.</b>                                     |   |                      |
| 10.00%, 11/15/18 <sup>(6)</sup>                                   | 5,775                                   | 6,237,000            |
| <b>Nortek, Inc.</b>   |   |                      |
| 10.00%, 12/1/18   | 1,905                                   | 2,076,450            |
| 8.50%, 4/15/21 <sup>(7)</sup>                                     | 2,225                                   | 2,369,625            |
| <b>Toll Brothers Finance Corp.</b>                                |   |                      |
| 4.375%, 4/15/23   | 615                                     | 575,025              |

\$ 23,419,600

**Business Equipment and Services 2.5%**

**Avis Budget Car Rental, LLC/Avis Budget Finance, Inc.**

|                |       |    |           |
|----------------|-------|----|-----------|
| 8.25%, 1/15/19 | 550   | \$ | 600,875   |
| 9.75%, 3/15/20 | 4,410 |    | 5,093,550 |

| Security  | Principal<br>Amount*<br>(000 s omitted) | Value                |
|---|---|----------------------|
| <b>Carlson Wagonlit BV</b>  |   |                      |
| 6.875%, 6/15/19 <sup>(7)</sup>                                      | 2,400                                   | \$ 2,436,000         |
| <b>Catalina Marketing Corp.</b>                                     |   |                      |
| 10.50%, 10/1/15 <sup>(7)</sup>                                      | 3,255                                   | 3,303,825            |
| 11.625%, 10/1/17 <sup>(7)</sup>                                     | 4,150                                   | 4,378,250            |
| <b>Education Management, LLC/Education Management Finance Corp.</b> |   |                      |
| 15.00%, 7/1/18 <sup>(7)</sup>                                       | 3,538                                   | 3,688,283            |
| <b>FTI Consulting, Inc.</b>   |   |                      |
| 6.00%, 11/15/22 <sup>(7)</sup>                                      | 1,090                                   | 1,109,075            |
| <b>MDC Holdings, Inc.</b>   |   |                      |
| 5.625%, 2/1/20  | 555                                     | 590,875              |
| <b>MDC Partners, Inc.</b>   |   |                      |
| 6.75%, 4/1/20 <sup>(7)</sup>  | 1,045                                   | 1,047,613            |
| <b>RSC Equipment Rental, Inc./RSC Holdings III, LLC</b>             |   |                      |
| 10.25%, 11/15/19  | 1,525                                   | 1,715,625            |
| 8.25%, 2/1/21   | 440                                     | 484,000              |
| <b>Sitel, LLC/Sitel Finance Corp.</b>                               |   |                      |
| 11.50%, 4/1/18  | 915                                     | 686,250              |
| <b>SSI Investments II, Ltd./SSI Co-Issuer, LLC</b>                  |   |                      |
| 11.125%, 6/1/18   | 4,605                                   | 5,071,256            |
| <b>TransUnion Holding Co., Inc.</b>                                 |   |                      |
| 9.625%, 6/15/18   | 3,925                                   | 4,209,562            |
| <b>TransUnion LLC/TransUnion Financing Corp.</b>                    |   |                      |
| 11.375%, 6/15/18  | 3,880                                   | 4,316,500            |
| <b>United Rentals North America, Inc.</b>                           |   |                      |
| 7.375%, 5/15/20   | 4,375                                   | 4,692,187            |
| 8.375%, 9/15/20   | 525                                     | 570,938              |
| 7.625%, 4/15/22   | 3,755                                   | 4,083,562            |
|   |   | <b>\$ 48,078,226</b> |
| <b>Cable and Satellite Television 1.8%</b>                          |   |                      |
| <b>AMC Networks, Inc.</b>   |   |                      |
| 4.75%, 12/15/22   | 915                                     | \$ 887,550           |
| <b>Cablevision Systems Corp.</b>                                    |   |                      |
| 7.75%, 4/15/18  | 1,055                                   | 1,139,400            |
| <b>CCO Holdings, LLC</b>  |   |                      |
| 6.75%, 11/15/21   | 2,780                                   | 3,009,350            |
| <b>CCO Holdings, LLC/CCO Capital Corp.</b>                          |   |                      |
| 8.125%, 4/30/20   | 365                                     | 400,588              |
| 5.25%, 9/30/22  | 4,295                                   | 4,101,725            |
| 5.75%, 1/15/24  | 1,980                                   | 1,915,650            |
| <b>Comcast Corp.</b>  |   |                      |
| 6.95%, 8/15/37  | 595                                     | 752,073              |
| <b>DISH DBS Corp.</b>   |   |                      |
| 6.75%, 6/1/21   | 6,195                                   | 6,613,162            |
| 5.875%, 7/15/22   | 3,495                                   | 3,564,900            |
| <b>Mediacom, LLC/Mediacom Capital Corp.</b>                         |   |                      |
| 9.125%, 8/15/19   | 785                                     | 847,800              |
| <b>Time Warner Cable, Inc.</b>                                      |   |                      |
| 8.75%, 2/14/19  | 1,055                                   | 1,295,977            |
| <b>Unitymedia Hessen GmbH &amp; Co. KG/Unitymedia NRW GmbH</b>      |   |                      |
| 5.50%, 1/15/23 <sup>(7)</sup>                                       | 4,295                                   | 4,080,250            |
| <b>UPCB Finance V, Ltd.</b>   |   |                      |
| 7.25%, 11/15/21 <sup>(7)</sup>                                      | 3,055                                   | 3,245,937            |



| Security   | Principal<br>Amount*<br>(000 s omitted) | Value                |
|--|---|----------------------|
| <b>UPCB Finance VI, Ltd.</b><br>6.875%, 1/15/22 <sup>(7)</sup>                         | 2,025                                   | \$ 2,106,000         |
|  |   | <b>\$ 33,960,362</b> |
| <b>Chemicals and Plastics 1.2%</b>   |   |                      |
| <b>Ashland, Inc.</b><br>3.00%, 3/15/16 <sup>(7)</sup>                                  | 265                                     | \$ 267,650           |
| <b>Celanese US Holdings, LLC</b><br>6.625%, 10/15/18                                   | 880                                     | 935,000              |
| 5.875%, 6/15/21  | 940                                     | 998,750              |
| <b>Chemtura Corp.</b><br>7.875%, 9/1/18  | 2,185                                   | 2,376,187            |
| <b>Ineos Finance PLC</b><br>7.25%, 2/15/19 <sup>(7)(9)</sup>                           | EUR 1,000                               | 1,366,732            |
| 8.375%, 2/15/19 <sup>(7)</sup>   | 3,700                                   | 4,056,125            |
| 7.50%, 5/1/20 <sup>(7)</sup>   | 850                                     | 907,375              |
| <b>Kraton Polymers, LLC</b><br>6.75%, 3/1/19   | 940                                     | 954,100              |
| <b>Milacron, LLC/Mcron Finance Corp.</b><br>7.75%, 2/15/21 <sup>(6)(7)</sup>           | 525                                     | 526,313              |
| <b>NOVA Chemicals Corp.</b><br>8.375%, 11/1/16   | 1,960                                   | 2,082,500            |
| <b>Polymer Group, Inc.</b><br>7.75%, 2/1/19  | 320                                     | 334,400              |
| <b>Scotts Miracle-Gro Co. (The)</b><br>6.625%, 12/15/20                                | 785                                     | 836,025              |
| <b>TPC Group, Inc.</b><br>8.75%, 12/15/20 <sup>(7)</sup>                               | 1,410                                   | 1,448,775            |
| <b>Tronox Finance, LLC</b><br>6.375%, 8/15/20 <sup>(7)</sup>                           | 4,170                                   | 3,951,075            |
| <b>US Coatings Acquisition, Inc./Flash Dutch 2 BV</b><br>7.375%, 5/1/21 <sup>(7)</sup> | 2,810                                   | 2,876,737            |
|  |   | <b>\$ 23,917,744</b> |
| <b>Clothing/Textiles 0.4%</b>  |   |                      |
| <b>Levi Strauss &amp; Co.</b><br>6.875%, 5/1/22  | 1,190                                   | \$ 1,297,100         |
| <b>Phillips-Van Heusen Corp.</b><br>7.75%, 11/15/23 <sup>(2)</sup>                     | 3,740                                   | 4,560,627            |
| <b>SIWF Merger Sub, Inc./Springs Industries, Inc.</b><br>6.25%, 6/1/21 <sup>(7)</sup>  | 1,600                                   | 1,572,000            |
|  |   | <b>\$ 7,429,727</b>  |
| <b>Commercial Services 0.1%</b>  |   |                      |
| <b>Cielo SA/Cielo USA, Inc.</b><br>3.75%, 11/16/22 <sup>(7)</sup>                      | 960                                     | \$ 844,800           |
| <b>Verisk Analytics, Inc.</b><br>4.125%, 9/12/22                                       | 960                                     | 955,183              |
|  |   | <b>\$ 1,799,983</b>  |
| <b>Conglomerates 0.6%</b>  |   |                      |

**Amsted Industries, Inc.**

8.125%, 3/15/18<sup>(7)</sup>

3,220

\$

3,413,200

| Security   | Principal<br>Amount*<br>(000 s omitted) | Value                |
|--|---|----------------------|
| <b>Belden, Inc.</b>  |   |                      |
| 5.50%, 9/1/22 <sup>(7)</sup>                                     | 1,080                                   | \$ 1,066,500         |
| <b>Harbinger Group, Inc.</b>                                     |   |                      |
| 7.875%, 7/15/19 <sup>(7)</sup>                                   | 915                                     | 940,162              |
| <b>Spectrum Brands Escrow Corp.</b>                              |   |                      |
| 6.375%, 11/15/20 <sup>(7)</sup>                                  | 1,100                                   | 1,155,000            |
| 6.625%, 11/15/22 <sup>(7)</sup>                                  | 1,600                                   | 1,680,000            |
| <b>Spectrum Brands, Inc.</b>                                     |   |                      |
| 9.50%, 6/15/18   | 1,090                                   | 1,199,000            |
| 6.75%, 3/15/20   | 1,645                                   | 1,741,644            |
|  |   | <b>\$ 11,195,506</b> |
| <b>Containers and Glass Products 1.1%</b>                        |   |                      |
| <b>Ardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc.</b> |   |                      |
| 7.00%, 11/15/20 <sup>(7)</sup>                                   | 2,570                                   | \$ 2,483,262         |
| <b>BOE Merger Corp.</b>  |   |                      |
| 9.50%, 11/1/17 <sup>(6)(7)</sup>                                 | 545                                     | 558,625              |
| <b>BWAY Holding Co.</b>  |   |                      |
| 10.00%, 6/15/18  | 620                                     | 682,000              |
| <b>Crown Americas, LLC/Crown Americas Capital Corp. IV</b>       |   |                      |
| 4.50%, 1/15/23 <sup>(7)</sup>                                    | 2,295                                   | 2,174,513            |
| <b>Reynolds Group Holdings, Inc.</b>                             |   |                      |
| 7.125%, 4/15/19  | 2,665                                   | 2,828,231            |
| 7.875%, 8/15/19  | 1,225                                   | 1,341,375            |
| 9.875%, 8/15/19  | 4,370                                   | 4,697,750            |
| <b>Sealed Air Corp.</b>  |   |                      |
| 6.50%, 12/1/20 <sup>(7)</sup>                                    | 920                                     | 975,200              |
| 8.375%, 9/15/21 <sup>(7)</sup>                                   | 4,540                                   | 5,152,900            |
|  |   | <b>\$ 20,893,856</b> |
| <b>Cosmetics/Toiletries 0.3%</b>                                 |   |                      |
| <b>Party City Holdings, Inc.</b>                                 |   |                      |
| 8.875%, 8/1/20 <sup>(7)</sup>                                    | 2,735                                   | \$ 2,946,962         |
| <b>Sun Products Corp. (The)</b>                                  |   |                      |
| 7.75%, 3/15/21 <sup>(7)</sup>                                    | 2,075                                   | 2,069,813            |
|  |   | <b>\$ 5,016,775</b>  |
| <b>Diversified Financial Services 0.6%</b>                       |   |                      |
| <b>Discover Financial Services</b>                               |   |                      |
| 3.85%, 11/21/22  | 270                                     | \$ 253,898           |
| <b>General Electric Capital Corp.</b>                            |   |                      |
| 2.95%, 5/9/16  | 250                                     | 260,682              |
| 5.30%, 2/11/21   | 2,350                                   | 2,580,740            |
| <b>Goldman Sachs Group, Inc. (The)</b>                           |   |                      |
| 6.00%, 6/15/20   | 875                                     | 984,163              |
| 5.95%, 1/15/27   | 600                                     | 617,962              |
| <b>Jefferies Group, Inc.</b>                                     |   |                      |
| 8.50%, 7/15/19   | 625                                     | 756,250              |
| <b>KION Finance SA</b>   |   |                      |
| 4.703%, 2/15/20 <sup>(7)(9)</sup>                                | EUR 1,575                               | 2,060,348            |
| <b>SLM Corp.</b>   |   |                      |
| 8.00%, 3/25/20   | 2,625                                   | 2,851,406            |

7.25%, 1/25/22

430

453,650

**\$ 10,819,099**

| Security  | Principal<br>Amount*<br>(000 s omitted) | Value                |
|---|---|----------------------|
| <b>Diversified Manufacturing Operations 0.1%</b>    |   |                      |
| <b>Hutchison Whampoa International, Ltd.</b>        |   |                      |
| 6.25%, 1/24/14 <sup>(7)</sup>                       | 500                                     | \$ 514,129           |
| 7.45%, 11/24/33 <sup>(7)</sup>                      | 400                                     | 508,643              |
|   |   | <b>\$ 1,022,772</b>  |
| <b>Drugs 0.8%</b>                                   |   |                      |
| <b>Cardinal Health, Inc.</b>                        |   |                      |
| 4.625%, 12/15/20                                    | 1,250                                   | \$ 1,338,056         |
| <b>Endo Pharmaceuticals Holdings, Inc.</b>          |   |                      |
| 7.00%, 7/15/19                                      | 1,260                                   | 1,278,900            |
| 7.00%, 12/15/20                                     | 1,145                                   | 1,155,019            |
| 7.25%, 1/15/22                                      | 185                                     | 187,313              |
| <b>Pharmaceutical Product Development, Inc.</b>     |   |                      |
| 9.50%, 12/1/19 <sup>(7)</sup>                       | 5,050                                   | 5,605,500            |
| <b>VPII Escrow Corp.</b>                            |   |                      |
| 7.50%, 7/15/21 <sup>(7)</sup>                       | 2,170                                   | 2,248,662            |
| <b>Warner Chilcott Co., LLC</b>                     |   |                      |
| 7.75%, 9/15/18                                      | 3,720                                   | 4,036,200            |
|   |   | <b>\$ 15,849,650</b> |
| <b>Ecological Services and Equipment 0.2%</b>       |   |                      |
| <b>Clean Harbors, Inc.</b>                          |   |                      |
| 5.25%, 8/1/20                                       | 1,095                                   | \$ 1,116,900         |
| 5.125%, 6/1/21                                      | 900                                     | 911,250              |
| <b>Covanta Holding Corp.</b>                        |   |                      |
| 6.375%, 10/1/22                                     | 2,085                                   | 2,116,673            |
| <b>Environmental Systems Product Holdings, Inc.</b> |   |                      |
| 18.00%, 3/31/15 <sup>(2)(7)</sup>                   | 209                                     | 189,303              |
|   |   | <b>\$ 4,334,126</b>  |
| <b>Electronics/Electrical 1.4%</b>                  |   |                      |
| <b>Agilent Technologies, Inc.</b>                   |   |                      |
| 6.50%, 11/1/17                                      | 1,025                                   | \$ 1,183,219         |
| <b>Amphenol Corp.</b>                               |   |                      |
| 4.00%, 2/1/22                                       | 1,000                                   | 999,206              |
| <b>Ceridian Corp.</b>                               |   |                      |
| 11.00%, 3/15/21 <sup>(7)</sup>                      | 525                                     | 582,750              |
| <b>Comision Federal de Electricidad</b>             |   |                      |
| 4.875%, 5/26/21 <sup>(7)</sup>                      | 1,100                                   | 1,130,250            |
| <b>CommScope Holding Co., Inc.</b>                  |   |                      |
| 6.625%, 6/1/20 <sup>(6)(7)</sup>                    | 1,615                                   | 1,550,400            |
| <b>Duke Energy Corp.</b>                            |   |                      |
| 3.55%, 9/15/21                                      | 1,500                                   | 1,499,872            |
| <b>Energizer Holdings, Inc.</b>                     |   |                      |
| 4.70%, 5/19/21                                      | 860                                     | 874,076              |
| <b>Entergy Corp.</b>                                |   |                      |
| 3.625%, 9/15/15                                     | 2,390                                   | 2,477,149            |
| <b>Exelon Corp.</b>                                 |   |                      |
| 5.625%, 6/15/35                                     | 400                                     | 412,788              |
| <b>Infor US, Inc.</b>                               |   |                      |
| 9.375%, 4/1/19                                      | 1,965                                   | 2,139,394            |

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**Midamerican Funding, LLC**

|                |     |         |
|----------------|-----|---------|
| 6.927%, 3/1/29 | 345 | 430,352 |
|----------------|-----|---------|

**NeuStar, Inc.**

|                               |     |         |
|-------------------------------|-----|---------|
| 4.50%, 1/15/23 <sup>(7)</sup> | 695 | 660,250 |
|-------------------------------|-----|---------|

| Security                                     | Principal<br>Amount*<br>(000 s omitted) | Value                |
|--|---|----------------------|
| <b>Nuance Communications, Inc.</b>           |   |                      |
| 5.375%, 8/15/20 <sup>(7)</sup>               | 885                                     | \$ 869,513           |
| <b>NXP BV/NXP Funding, LLC</b>               |   |                      |
| 5.75%, 2/15/21 <sup>(7)</sup>                | 1,105                                   | 1,124,338            |
| <b>PPL Energy Supply, LLC</b>                |   |                      |
| 6.50%, 5/1/18                                | 1,500                                   | 1,738,929            |
| <b>Rexel SA</b>                              |   |                      |
| 6.125%, 12/15/19 <sup>(7)</sup>              | 500                                     | 512,500              |
| 5.25%, 6/15/20 <sup>(7)</sup>                | 2,710                                   | 2,716,775            |
| <b>Scottish Power, Ltd.</b>                  |   |                      |
| 5.375%, 3/15/15                              | 1,000                                   | 1,058,293            |
| <b>Seagate HDD Cayman</b>                    |   |                      |
| 7.00%, 11/1/21                               | 3,340                                   | 3,590,500            |
| <b>South Carolina Electric &amp; Gas Co.</b> |   |                      |
| 6.05%, 1/15/38                               | 350                                     | 414,089              |
| <b>Tyco Electronics Group SA</b>             |   |                      |
| 5.95%, 1/15/14                               | 500                                     | 514,388              |
|  |   | <b>\$ 26,479,031</b> |
| <b>Equipment Leasing 0.9%</b>                |   |                      |
| <b>AWAS Aviation Capital, Ltd.</b>           |   |                      |
| 7.00%, 10/17/16 <sup>(7)</sup>               | 4,157                                   | \$ 4,344,274         |
| <b>International Lease Finance Corp.</b>     |   |                      |
| 5.65%, 6/1/14                                | 1,490                                   | 1,521,662            |
| 8.625%, 9/15/15                              | 2,160                                   | 2,373,300            |
| 8.75%, 3/15/17                               | 1,525                                   | 1,706,094            |
| 6.25%, 5/15/19                               | 1,025                                   | 1,058,312            |
| 8.25%, 12/15/20                              | 3,275                                   | 3,688,469            |
| 8.625%, 1/15/22                              | 2,615                                   | 3,020,325            |
|  |   | <b>\$ 17,712,436</b> |
| <b>Financial Intermediaries 2.6%</b>         |   |                      |
| <b>Ally Financial, Inc.</b>                  |   |                      |
| 2.475%, 12/1/14 <sup>(9)</sup>               | 765                                     | \$ 757,687           |
| 4.625%, 6/26/15                              | 6,170                                   | 6,326,693            |
| 5.50%, 2/15/17                               | 5,000                                   | 5,243,965            |
| 6.25%, 12/1/17                               | 3,295                                   | 3,536,118            |
| 8.00%, 11/1/31                               | 2,450                                   | 2,958,375            |
| <b>CIT Group, Inc.</b>                       |   |                      |
| 4.75%, 2/15/15 <sup>(7)</sup>                | 8,135                                   | 8,287,531            |
| 5.25%, 3/15/18                               | 645                                     | 665,963              |
| 8.50%, 5/22/19                               | 615                                     | 775,538              |
| 5.00%, 8/15/22                               | 405                                     | 403,764              |
| <b>First Data Corp.</b>                      |   |                      |
| 7.375%, 6/15/19 <sup>(7)</sup>               | 3,105                                   | 3,205,912            |
| 6.75%, 11/1/20 <sup>(7)</sup>                | 5,415                                   | 5,536,837            |
| 11.25%, 1/15/21 <sup>(7)</sup>               | 1,925                                   | 1,929,813            |
| 10.625%, 6/15/21 <sup>(7)</sup>              | 1,925                                   | 1,910,563            |
| <b>Ford Motor Credit Co., LLC</b>            |   |                      |
| 12.00%, 5/15/15                              | 3,380                                   | 4,010,546            |
| 5.875%, 8/2/21                               | 1,205                                   | 1,315,247            |
| <b>General Motors Financial Co., Inc.</b>    |   |                      |
| 6.75%, 6/1/18                                | 1,365                                   | 1,491,263            |



| Security                                       | Principal<br>Amount*<br>(000 s omitted) | Value                |
|--|---|----------------------|
| <b>Janus Capital Group, Inc.</b>               |   |                      |
| 6.70%, 6/15/17                                 | 100                                     | \$ 111,723           |
| <b>XLIT, Ltd.</b>                              |   |                      |
| 5.75%, 10/1/21                                 | 600                                     | 679,808              |
|  |   | <b>\$ 49,147,346</b> |
| <b>Food Products 1.0%</b>                      |   |                      |
| <b>ASG Consolidated, LLC/ASG Finance, Inc.</b> |   |                      |
| 10.75%, 5/15/16 <sup>(7)</sup>                 | 4,715                                   | \$ 4,927,175         |
| 15.00%, 5/15/17 <sup>(6)(7)</sup>              | 2,701                                   | 2,838,721            |
| <b>B&amp;G Foods, Inc.</b>                     |   |                      |
| 4.625%, 6/1/21                                 | 745                                     | 713,337              |
| <b>Bunge, Ltd. Finance Corp.</b>               |   |                      |
| 8.50%, 6/15/19                                 | 1,000                                   | 1,235,196            |
| <b>ConAgra Foods, Inc.</b>                     |   |                      |
| 6.625%, 8/15/39 <sup>(7)</sup>                 | 940                                     | 1,097,935            |
| <b>Corn Products International, Inc.</b>       |   |                      |
| 6.625%, 4/15/37                                | 325                                     | 369,626              |
| <b>Hawk Acquisition Sub, Inc.</b>              |   |                      |
| 4.25%, 10/15/20 <sup>(7)</sup>                 | 2,625                                   | 2,516,719            |
| <b>Michael Foods Group, Inc.</b>               |   |                      |
| 9.75%, 7/15/18                                 | 4,360                                   | 4,796,000            |
| <b>Michael Foods Holding, Inc.</b>             |   |                      |
| 8.50%, 7/15/18 <sup>(6)(7)</sup>               | 1,380                                   | 1,424,850            |
|  |   | <b>\$ 19,919,559</b> |
| <b>Food Service 0.3%</b>                       |   |                      |
| <b>Aramark Corp.</b>                           |   |                      |
| 5.75%, 3/15/20 <sup>(7)</sup>                  | 1,005                                   | \$ 1,032,638         |
| <b>Delhaize Group SA</b>                       |   |                      |
| 4.125%, 4/10/19                                | 460                                     | 474,251              |
| <b>NPC International, Inc.</b>                 |   |                      |
| 10.50%, 1/15/20                                | 3,405                                   | 3,920,006            |
|  |   | <b>\$ 5,426,895</b>  |
| <b>Food/Drug Retailers 0.1%</b>                |   |                      |
| <b>Pantry, Inc. (The)</b>                      |   |                      |
| 8.375%, 8/1/20                                 | 1,635                                   | \$ 1,763,756         |
|  |   | <b>\$ 1,763,756</b>  |
| <b>Forest Products 0.2%</b>                    |   |                      |
| <b>Boise Paper Holdings, LLC</b>               |   |                      |
| 9.00%, 11/1/17                                 | 370                                     | \$ 392,200           |
| 8.00%, 4/1/20                                  | 605                                     | 647,350              |
| <b>Domtar Corp.</b>                            |   |                      |
| 10.75%, 6/1/17                                 | 2,995                                   | 3,771,313            |
|  |   | <b>\$ 4,810,863</b>  |
| <b>Health Care 3.3%</b>                        |   |                      |
| <b>Accellent, Inc.</b>                         |   |                      |

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|   |       |    |           |
|---|-------|----|-----------|
| 8.375%, 2/1/17                          | 3,655 | \$ | 3,801,200 |
| <b>Air Medical Group Holdings, Inc.</b> |       |    |           |
| 9.25%, 11/1/18                          | 1,787 |    | 1,938,895 |
| <b>Alere, Inc.</b>                      |       |    |           |
| 8.625%, 10/1/18                         | 1,310 |    | 1,388,600 |
| 6.50%, 6/15/20 <sup>(7)</sup>           | 1,055 |    | 1,027,306 |

| Security  | Principal<br>Amount*<br>(000 s omitted) | Value                |
|---|---|----------------------|
| <b>Amsurg Corp.</b>                                 |   |                      |
| 5.625%, 11/30/20                                    | 645                                     | \$ 648,225           |
| <b>Bausch &amp; Lomb, Inc.</b>                      |   |                      |
| 9.875%, 11/1/15                                     | 1,141                                   | 1,178,083            |
| <b>CHS/Community Health Systems, Inc.</b>           |   |                      |
| 5.125%, 8/15/18                                     | 4,830                                   | 4,914,525            |
| 7.125%, 7/15/20                                     | 2,785                                   | 2,875,512            |
| <b>ConvaTec Healthcare E SA</b>                     |   |                      |
| 10.50%, 12/15/18 <sup>(7)</sup>                     | 2,235                                   | 2,452,912            |
| <b>DJO Finance, LLC/DJO Finance Corp.</b>           |   |                      |
| 8.75%, 3/15/18                                      | 1,045                                   | 1,133,825            |
| <b>Emergency Medical Services Corp.</b>             |   |                      |
| 8.125%, 6/1/19                                      | 1,255                                   | 1,339,713            |
| <b>Fresenius Medical Care US Finance II, Inc.</b>   |   |                      |
| 5.625%, 7/31/19 <sup>(7)</sup>                      | 1,640                                   | 1,713,800            |
| 5.875%, 1/31/22 <sup>(7)</sup>                      | 1,365                                   | 1,443,487            |
| <b>Fresenius US Finance II, Inc.</b>                |   |                      |
| 9.00%, 7/15/15 <sup>(7)</sup>                       | 1,400                                   | 1,554,000            |
| <b>HCA Holdings, Inc.</b>                           |   |                      |
| 6.25%, 2/15/21                                      | 1,710                                   | 1,748,475            |
| <b>HCA, Inc.</b>                                    |   |                      |
| 6.50%, 2/15/20                                      | 3,565                                   | 3,865,797            |
| 7.50%, 2/15/22                                      | 2,930                                   | 3,252,300            |
| 4.75%, 5/1/23                                       | 1,125                                   | 1,080,000            |
| <b>Hillenbrand, Inc.</b>                            |   |                      |
| 5.50%, 7/15/20                                      | 1,800                                   | 1,906,276            |
| <b>Hologic, Inc.</b>                                |   |                      |
| 6.25%, 8/1/20                                       | 5,990                                   | 6,240,831            |
| <b>Kinetic Concepts, Inc./KCI USA, Inc.</b>         |   |                      |
| 10.50%, 11/1/18                                     | 3,115                                   | 3,364,200            |
| <b>Multiplan, Inc.</b>                              |   |                      |
| 9.875%, 9/1/18 <sup>(7)</sup>                       | 4,060                                   | 4,435,550            |
| <b>Mylan Inc.</b>                                   |   |                      |
| 3.125%, 1/15/23 <sup>(7)</sup>                      | 1,000                                   | 915,459              |
| <b>Physio-Control International, Inc.</b>           |   |                      |
| 9.875%, 1/15/19 <sup>(7)</sup>                      | 1,575                                   | 1,740,375            |
| <b>STHI Holding Corp.</b>                           |   |                      |
| 8.00%, 3/15/18 <sup>(7)</sup>                       | 1,375                                   | 1,491,875            |
| <b>Teleflex, Inc., Sr. Sub. Notes</b>               |   |                      |
| 6.875%, 6/1/19                                      | 540                                     | 572,400              |
| <b>United Surgical Partners International, Inc.</b> |   |                      |
| 9.00%, 4/1/20                                       | 1,880                                   | 2,039,800            |
| <b>VWR Funding, Inc.</b>                            |   |                      |
| 7.25%, 9/15/17                                      | 1,580                                   | 1,643,200            |
| <b>Wyeth, LLC</b>                                   |   |                      |
| 6.50%, 2/1/34                                       | 720                                     | 905,727              |
|   |   | <b>\$ 62,612,348</b> |
| <b>Home Furnishings 0.2%</b>                        |   |                      |
| <b>Libbey Glass, Inc.</b>                           |   |                      |
| 6.875%, 5/15/20                                     | 1,413                                   | \$ 1,485,416         |
| <b>Tempur-Pedic International, Inc.</b>             |   |                      |
| 6.875%, 12/15/20 <sup>(7)</sup>                     | 3,125                                   | 3,312,500            |
|   |   | <b>\$ 4,797,916</b>  |



| Security   | Principal<br>Amount*<br>(000 s omitted) | Value                |
|--|---|----------------------|
| <b>Homebuilders/Real Estate 0.1%</b>   |   |                      |
| <b>BC Mountain, LLC/BC Mountain Finance, Inc.</b><br>7.00%, 2/1/21 <sup>(7)</sup>            | 1,900                                   | \$ 1,942,750         |
| <b>MDC Holdings, Inc.</b><br>6.00%, 1/15/43  | 230                                     | 214,551              |
|  |   | <b>\$ 2,157,301</b>  |
| <b>Industrial Equipment 0.2%</b>   |   |                      |
| <b>Erikson Air-Crane, Inc., Promissory Note</b><br>6.00%, 11/2/20 <sup>(2)(7)(10)</sup>      | 85                                      | \$ 67,928            |
| <b>Kennametal, Inc.</b><br>3.875%, 2/15/22   | 970                                     | 945,269              |
| <b>Manitowoc Co., Inc. (The)</b><br>9.50%, 2/15/18   | 800                                     | 864,000              |
| <b>Silver II Borrower/Silver II US Holdings, LLC</b><br>7.75%, 12/15/20 <sup>(7)</sup>       | 1,415                                   | 1,429,150            |
|  |   | <b>\$ 3,306,347</b>  |
| <b>Insurance 0.7%</b>  |   |                      |
| <b>A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC</b><br>7.875%, 12/15/20 <sup>(7)</sup> | 1,295                                   | \$ 1,307,950         |
| <b>Aflac, Inc.</b><br>6.45%, 8/15/40   | 490                                     | 578,081              |
| <b>American International Group, Inc.</b><br>5.60%, 10/18/16                                 | 800                                     | 892,089              |
|  | 300                                     | 348,881              |
| <b>Genworth Financial, Inc.</b><br>7.625%, 9/24/21   | 990                                     | 1,151,725            |
| <b>Hub International, Ltd.</b><br>8.125%, 10/15/18 <sup>(7)</sup>                            | 1,530                                   | 1,598,850            |
| <b>ING US, Inc.</b><br>2.90%, 2/15/18 <sup>(7)</sup>   | 940                                     | 945,407              |
| <b>Onex USI Acquisition Corp.</b><br>7.75%, 1/15/21 <sup>(7)</sup>                           | 3,115                                   | 3,083,850            |
| <b>PartnerRe Finance B, LLC</b><br>5.50%, 6/1/20   | 800                                     | 881,408              |
| <b>Principal Financial Group, Inc.</b><br>6.05%, 10/15/36                                    | 340                                     | 396,271              |
| <b>QBE Insurance Group, Ltd.</b><br>9.75%, 3/14/14 <sup>(7)</sup>                            | 1,235                                   | 1,298,793            |
| <b>Swiss Re Solutions Holding Corp.</b><br>7.00%, 2/15/26                                    | 975                                     | 1,236,271            |
|  |   | <b>\$ 13,719,576</b> |
| <b>Internet Software &amp; Services 0.0%</b>   |   |                      |
| <b>VeriSign, Inc.</b><br>4.625%, 5/1/23 <sup>(7)</sup>                                       | 550                                     | \$ 536,250           |
|  |   | <b>\$ 536,250</b>    |
| <b>Leisure Goods/Activities/Movies 1.4%</b>  |   |                      |
| <b>AMC Entertainment, Inc.</b>   |   |                      |

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|                                |       |    |           |
|--------------------------------|-------|----|-----------|
| 8.75%, 6/1/19                  | 1,145 | \$ | 1,230,875 |
| <b>AMC Networks, Inc.</b>      |       |    |           |
| 7.75%, 7/15/21                 | 1,100 |    | 1,207,250 |
| <b>Bombardier, Inc.</b>        |       |    |           |
| 6.125%, 1/15/23 <sup>(7)</sup> | 635   |    | 633,413   |

| Security  | Principal<br>Amount*<br>(000 s omitted) | Value                |
|---|---|----------------------|
| <b>Cinemark USA, Inc.</b>   |   |                      |
| 7.375%, 6/15/21   | 685                                     | \$ 746,650           |
| <b>NAI Entertainment Holdings, LLC</b>  |   |                      |
| 8.25%, 12/15/17 <sup>(7)</sup>  | 846                                     | 909,450              |
| <b>National CineMedia, LLC</b>  |   |                      |
| 7.875%, 7/15/21   | 3,090                                   | 3,368,100            |
| 6.00%, 4/15/22  | 3,625                                   | 3,738,281            |
| <b>NCL Corp., Ltd.</b>  |   |                      |
| 5.00%, 2/15/18 <sup>(7)</sup>   | 1,445                                   | 1,423,325            |
| <b>Regal Cinemas Corp.</b>  |   |                      |
| 8.625%, 7/15/19   | 220                                     | 235,950              |
| <b>Regal Entertainment Group</b>  |   |                      |
| 9.125%, 8/15/18   | 508                                     | 561,340              |
| 5.75%, 2/1/25   | 745                                     | 711,475              |
| <b>Royal Caribbean Cruises</b>  |   |                      |
| 6.875%, 12/1/13   | 1,400                                   | 1,431,500            |
| 11.875%, 7/15/15  | 530                                     | 617,450              |
| 7.25%, 6/15/16  | 660                                     | 729,300              |
| 7.25%, 3/15/18  | 1,680                                   | 1,898,400            |
| <b>Seven Seas Cruises, S. de R.L.</b>   |   |                      |
| 9.125%, 5/15/19   | 3,285                                   | 3,498,525            |
| <b>Viking Cruises, Ltd.</b>   |   |                      |
| 8.50%, 10/15/22 <sup>(7)</sup>  | 435                                     | 478,500              |
| <b>WMG Acquisition Corp.</b>  |   |                      |
| 11.50%, 10/1/18   | 3,755                                   | 4,318,250            |
|   |   | <b>\$ 27,738,034</b> |
| <b>Lodging and Casinos 2.5%</b>   |   |                      |
| <b>Buffalo Thunder Development Authority</b>                                  |   |                      |
| 9.375%, 12/15/14 <sup>(7)(11)</sup>   | 4,300                                   | \$ 1,386,750         |
| <b>Caesars Entertainment Operating Co., Inc.</b>                              |   |                      |
| 5.625%, 6/1/15  | 6,875                                   | 6,221,875            |
| 11.25%, 6/1/17  | 4,615                                   | 4,816,906            |
| 8.50%, 2/15/20  | 6,150                                   | 5,815,594            |
| <b>Inn of the Mountain Gods Resort &amp; Casino</b>                           |   |                      |
| 8.75%, 11/30/20 <sup>(7)</sup>  | 654                                     | 657,270              |
| <b>MGM Resorts International</b>  |   |                      |
| 5.875%, 2/27/14   | 2,280                                   | 2,342,700            |
| 6.625%, 12/15/21  | 3,290                                   | 3,396,925            |
| 7.75%, 3/15/22  | 3,970                                   | 4,332,262            |
| <b>Mohegan Tribal Gaming Authority</b>  |   |                      |
| 10.50%, 12/15/16 <sup>(7)</sup>   | 2,150                                   | 2,107,000            |
| 11.00%, 9/15/18 <sup>(7)</sup>  | 1,560                                   | 1,478,100            |
| <b>Station Casinos, LLC</b>   |   |                      |
| 7.50%, 3/1/21 <sup>(7)</sup>  | 2,535                                   | 2,573,025            |
| <b>Studio City Finance, Ltd.</b>  |   |                      |
| 8.50%, 12/1/20 <sup>(7)</sup>   | 4,685                                   | 5,036,375            |
| <b>SugarHouse HSP Gaming Property, LP/SugarHouse HSP Gaming Finance Corp.</b> |   |                      |
| 6.375%, 6/1/21 <sup>(7)</sup>   | 530                                     | 515,425              |
| <b>Tunica-Biloxi Gaming Authority</b>   |   |                      |
| 9.00%, 11/15/15 <sup>(7)</sup>  | 3,565                                   | 3,172,850            |
| <b>Waterford Gaming, LLC</b>  |   |                      |
| 8.625%, 9/15/14 <sup>(2)(7)</sup>   | 3,016                                   | 1,491,028            |
| <b>Wynn Las Vegas, LLC/Wynn Las Vegas Capital Corp.</b>                       |   |                      |
| 7.75%, 8/15/20  | 1,945                                   | 2,169,453            |

\$ 47,513,538

| Security   | Principal<br>Amount*<br>(000 s omitted) | Value                |
|--|---|----------------------|
| <b>Mining, Steel, Iron and Nonprecious Metals 0.5%</b> |   |                      |
| <b>ArcelorMittal</b>                                   |   |                      |
| 6.75%, 2/25/22   | 4,000                                   | \$ 4,120,000         |
| <b>Eldorado Gold Corp.</b>                             |   |                      |
| 6.125%, 12/15/20 <sup>(7)</sup>                        | 3,315                                   | 3,215,550            |
| <b>Inmet Mining Corp.</b>                              |   |                      |
| 8.75%, 6/1/20 <sup>(7)</sup>                           | 1,010                                   | 1,037,775            |
| 7.50%, 6/1/21 <sup>(7)</sup>                           | 1,370                                   | 1,318,625            |
|  |   | <b>\$ 9,691,950</b>  |
| <b>Nonferrous Metals/Minerals 1.3%</b>                 |   |                      |
| <b>Barrick International Barbados Corp.</b>            |   |                      |
| 6.35%, 10/15/36 <sup>(7)</sup>                         | 500                                     | \$ 445,848           |
| <b>CONSOL Energy, Inc.</b>                             |   |                      |
| 8.00%, 4/1/17  | 1,785                                   | 1,887,637            |
| <b>FMG Resources (August 2006) Pty, Ltd.</b>           |   |                      |
| 7.00%, 11/1/15 <sup>(7)</sup>                          | 7,525                                   | 7,637,875            |
| <b>New Gold, Inc.</b>                                  |   |                      |
| 7.00%, 4/15/20 <sup>(7)</sup>                          | 950                                     | 964,250              |
| 6.25%, 11/15/22 <sup>(7)</sup>                         | 1,535                                   | 1,477,437            |
| <b>Novelis, Inc.</b>                                   |   |                      |
| 8.375%, 12/15/17                                       | 1,565                                   | 1,666,725            |
| 8.75%, 12/15/20  | 3,010                                   | 3,243,275            |
| <b>Quadra FNX Mining, Ltd.</b>                         |   |                      |
| 7.75%, 6/15/19 <sup>(7)</sup>                          | 3,730                                   | 3,804,600            |
| <b>Rain CII Carbon, LLC/CII Carbon Corp.</b>           |   |                      |
| 8.00%, 12/1/18 <sup>(7)</sup>                          | 2,055                                   | 2,116,650            |
| <b>Teck Resources, Ltd.</b>                            |   |                      |
| 4.75%, 1/15/22   | 900                                     | 896,199              |
| <b>Vale, Inc.</b>                                      |   |                      |
| 5.70%, 10/15/15  | 500                                     | 535,122              |
| 6.875%, 11/21/36                                       | 500                                     | 509,163              |
|  |   | <b>\$ 25,184,781</b> |
| <b>Oil and Gas 6.9%</b>                                |   |                      |
| <b>AmeriGas Finance, LLC/AmeriGas Finance Corp.</b>    |   |                      |
| 6.75%, 5/20/20   | 1,245                                   | \$ 1,294,800         |
| 7.00%, 5/20/22   | 4,620                                   | 4,747,050            |
| <b>AmeriGas Partners LP/AmeriGas Finance Corp.</b>     |   |                      |
| 6.25%, 8/20/19   | 1,570                                   | 1,585,700            |
| <b>Anadarko Finance Co.</b>                            |   |                      |
| 7.50%, 5/1/31  | 465                                     | 581,702              |
| <b>Anadarko Petroleum Corp.</b>                        |   |                      |
| 6.375%, 9/15/17  | 920                                     | 1,058,641            |
| <b>Atlas Energy Holdings Operating Co., LLC</b>        |   |                      |
| 7.75%, 1/15/21 <sup>(7)</sup>                          | 780                                     | 748,800              |
| <b>Atlas Pipeline Partners, LP</b>                     |   |                      |
| 4.75%, 11/15/21 <sup>(7)</sup>                         | 820                                     | 739,025              |
| <b>Atwood Oceanics, Inc.</b>                           |   |                      |
| 6.50%, 2/1/20  | 1,305                                   | 1,360,462            |
| <b>Berry Petroleum Co.</b>                             |   |                      |
| 6.375%, 9/15/22  | 3,915                                   | 3,919,894            |
| <b>Bonanza Creek Energy, Inc.</b>                      |   |                      |
| 6.75%, 4/15/21   | 1,540                                   | 1,573,124            |



| Security  | Principal<br>Amount*<br>(000 s omitted) | Value        |
|---|---|--------------|
| <b>Bristow Group, Inc.</b>  |   |              |
| 6.25%, 10/15/22   | 1,000                                   | \$ 1,028,750 |
| <b>Calfrac Holdings, LP</b>   |   |              |
| 7.50%, 12/1/20 <sup>(7)</sup>   | 955                                     | 950,225      |
| <b>Cameron International Corp.</b>  |   |              |
| 7.00%, 7/15/38  | 700                                     | 848,901      |
| <b>Chesapeake Energy Corp.</b>  |   |              |
| 6.125%, 2/15/21   | 2,155                                   | 2,273,525    |
| 5.75%, 3/15/23  | 4,450                                   | 4,516,750    |
| <b>Chesapeake Oilfield Operating, LLC/Chesapeake Oilfield Finance, Inc.</b> |   |              |
| 6.625%, 11/15/19 <sup>(7)</sup>   | 1,100                                   | 1,094,500    |
| <b>Concho Resources, Inc.</b>   |   |              |
| 7.00%, 1/15/21  | 1,800                                   | 1,944,000    |
| 6.50%, 1/15/22  | 685                                     | 727,813      |
| 5.50%, 4/1/23   | 2,550                                   | 2,524,500    |
| <b>Continental Resources, Inc.</b>  |   |              |
| 7.125%, 4/1/21  | 735                                     | 812,175      |
| 5.00%, 9/15/22  | 5,085                                   | 5,199,412    |
| 4.50%, 4/15/23 <sup>(7)</sup>   | 2,060                                   | 2,005,925    |
| <b>CrownRock, LP/CrownRock Finance, Inc.</b>                                |   |              |
| 7.125%, 4/15/21 <sup>(7)</sup>  | 2,045                                   | 2,014,325    |
| <b>CVR Refining, LLC/Coffeyville Finance, Inc.</b>                          |   |              |
| 6.50%, 11/1/22 <sup>(7)</sup>   | 5,000                                   | 4,925,000    |
| <b>Denbury Resources, Inc.</b>  |   |              |
| 8.25%, 2/15/20  | 1,674                                   | 1,816,290    |
| <b>EnSCO PLC</b>  |   |              |
| 4.70%, 3/15/21  | 450                                     | 478,318      |
| <b>EP Energy, LLC/EP Energy Finance, Inc.</b>                               |   |              |
| 6.875%, 5/1/19  | 4,180                                   | 4,493,500    |
| 9.375%, 5/1/20  | 3,055                                   | 3,467,425    |
| <b>EP Energy, LLC/Everest Acquisition Finance, Inc.</b>                     |   |              |
| 7.75%, 9/1/22   | 815                                     | 876,125      |
| <b>FMC Technologies, Inc.</b>   |   |              |
| 3.45%, 10/1/22  | 720                                     | 690,659      |
| <b>Frontier Oil Corp.</b>   |   |              |
| 6.875%, 11/15/18  | 610                                     | 657,275      |
| <b>FTS International Services, LLC/FTS International Bonds, Inc.</b>        |   |              |
| 8.125%, 11/15/18 <sup>(7)</sup>   | 3,244                                   | 3,381,870    |
| <b>Harvest Operations Corp.</b>   |   |              |
| 6.875%, 10/1/17   | 920                                     | 1,028,100    |
| <b>Holly Energy Partners, LP/Holly Energy Finance Corp.</b>                 |   |              |
| 6.50%, 3/1/20   | 615                                     | 622,688      |
| <b>Kinder Morgan Energy Partners, LP</b>                                    |   |              |
| 3.50%, 3/1/16   | 650                                     | 685,270      |
| 6.95%, 1/15/38  | 500                                     | 593,571      |
| <b>Kodiak Oil &amp; Gas Corp.</b>   |   |              |
| 8.125%, 12/1/19   | 8,630                                   | 9,406,700    |
| 5.50%, 1/15/21 <sup>(7)</sup>   | 375                                     | 366,094      |
| <b>Laredo Petroleum, Inc.</b>   |   |              |
| 7.375%, 5/1/22  | 5,880                                   | 6,203,400    |
| <b>MEG Energy Corp.</b>   |   |              |
| 6.375%, 1/30/23 <sup>(7)</sup>  | 2,210                                   | 2,154,750    |
| <b>Oasis Petroleum, Inc.</b>  |   |              |
| 6.50%, 11/1/21  | 955                                     | 983,650      |
| 6.875%, 1/15/23   | 3,030                                   | 3,136,050    |



| Security   | Principal<br>Amount*<br>(000 s omitted) | Value                 |
|--|---|-----------------------|
| <b>Oil States International, Inc.</b>  |   |                       |
| 6.50%, 6/1/19  | 2,685                                   | \$ 2,792,400          |
| <b>Pacific Drilling SA</b>   |   |                       |
| 5.375%, 6/1/20 <sup>(7)</sup>  | 1,115                                   | 1,045,313             |
| <b>PBF Holding Co., LLC/PBF Finance Corp.</b>  |   |                       |
| 8.25%, 2/15/20   | 125                                     | 131,563               |
| <b>Petrobras International Finance Co.</b>   |   |                       |
| 6.875%, 1/20/40  | 700                                     | 714,248               |
| <b>Precision Drilling Corp.</b>  |   |                       |
| 6.625%, 11/15/20   | 1,150                                   | 1,173,000             |
| 6.50%, 12/15/21  | 2,390                                   | 2,431,825             |
| <b>Range Resources Corp.</b>   |   |                       |
| 6.75%, 8/1/20  | 1,815                                   | 1,955,662             |
| <b>Rockies Express Pipeline, LLC</b>   |   |                       |
| 3.90%, 4/15/15 <sup>(7)</sup>  | 600                                     | 597,000               |
| 6.85%, 7/15/18 <sup>(7)</sup>  | 500                                     | 477,500               |
| <b>Rosetta Resources, Inc.</b>   |   |                       |
| 9.50%, 4/15/18   | 1,115                                   | 1,209,775             |
| 5.625%, 5/1/21   | 1,715                                   | 1,676,412             |
| <b>Rowan Cos., Inc.</b>  |   |                       |
| 7.875%, 8/1/19   | 1,000                                   | 1,203,249             |
| <b>Sabine Pass Liquefaction, LLC</b>   |   |                       |
| 5.625%, 2/1/21 <sup>(7)</sup>  | 3,640                                   | 3,539,900             |
| 5.625%, 4/15/23 <sup>(7)</sup>   | 2,055                                   | 1,947,112             |
| <b>SandRidge Energy, Inc.</b>  |   |                       |
| 7.50%, 3/15/21   | 1,000                                   | 960,000               |
| 8.125%, 10/15/22   | 100                                     | 99,500                |
| <b>Seadrill, Ltd.</b>  |   |                       |
| 5.625%, 9/15/17 <sup>(7)</sup>   | 3,595                                   | 3,559,050             |
| <b>SESI, LLC</b>   |   |                       |
| 6.375%, 5/1/19   | 3,365                                   | 3,491,187             |
| <b>Seven Generations Energy, Ltd.</b>  |   |                       |
| 8.25%, 5/15/20 <sup>(7)</sup>  | 1,025                                   | 1,025,000             |
| <b>SM Energy Co.</b>   |   |                       |
| 6.50%, 1/1/23  | 1,745                                   | 1,840,975             |
| <b>Southwestern Energy Co.</b>   |   |                       |
| 7.50%, 2/1/18  | 4,200                                   | 4,983,686             |
| <b>Transocean, Inc.</b>  |   |                       |
| 4.95%, 11/15/15  | 400                                     | 429,218               |
| <b>Venoco, Inc.</b>  |   |                       |
| 11.50%, 10/1/17  | 545                                     | 579,063               |
| <b>WPX Energy, Inc.</b>  |   |                       |
| 5.25%, 1/15/17   | 770                                     | 793,100               |
| 6.00%, 1/15/22   | 3,405                                   | 3,473,100             |
|  |   | <b>\$ 131,645,572</b> |
| <b>Publishing 1.0%</b>   |   |                       |
| <b>Laureate Education, Inc.</b>  |   |                       |
| 9.25%, 9/1/19 <sup>(7)</sup>   | 13,605                                  | \$ 14,625,375         |
| <b>McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance</b> |   |                       |
| 9.75%, 4/1/21 <sup>(7)</sup>   | 3,080                                   | 3,164,700             |
| <b>Nielsen Finance, LLC/Nielsen Finance Co.</b>  |   |                       |
| 4.50%, 10/1/20 <sup>(7)</sup>  | 960                                     | 926,400               |
|  |   | <b>\$ 18,716,475</b>  |



| Security   | Principal<br>Amount*<br>(000 s omitted) | Value                |
|--|---|----------------------|
| <b>Radio and Television 0.8%</b>                                 |   |                      |
| <b>Clear Channel Communications, Inc.</b>                        |   |                      |
| 9.00%, 12/15/19 <sup>(7)</sup>                                   | 226                                     | \$ 220,350           |
| 11.25%, 3/1/21 <sup>(7)</sup>                                    | 1,525                                   | 1,597,437            |
| <b>Clear Channel Worldwide Holdings, Inc., Series A</b>          |   |                      |
| 7.625%, 3/15/20  | 470                                     | 486,450              |
| 6.50%, 11/15/22 <sup>(7)</sup>                                   | 1,100                                   | 1,133,000            |
| <b>Clear Channel Worldwide Holdings, Inc., Series B</b>          |   |                      |
| 6.50%, 11/15/22 <sup>(7)</sup>                                   | 2,970                                   | 3,073,950            |
| <b>Crown Media Holdings, Inc.</b>                                |   |                      |
| 10.50%, 7/15/19  | 940                                     | 1,048,100            |
| <b>LBI Media, Inc.</b>   |   |                      |
| 10.00%, 4/15/19 <sup>(7)</sup>                                   | 1,830                                   | 1,601,250            |
| <b>Starz, LLC/Starz Finance Corp.</b>                            |   |                      |
| 5.00%, 9/15/19   | 1,470                                   | 1,466,325            |
| <b>Univision Communications, Inc.</b>                            |   |                      |
| 5.125%, 5/15/23 <sup>(7)</sup>                                   | 4,765                                   | 4,526,750            |
|  |   | <b>\$ 15,153,612</b> |
| <b>Rail Industries 0.0%</b>                                      |   |                      |
| <b>Kansas City Southern Mexico</b>                               |   |                      |
| 6.125%, 6/15/21  | 131                                     | \$ 149,013           |
|  |   | <b>\$ 149,013</b>    |
| <b>Real Estate Investment Trusts (REITs) 0.2%</b>                |   |                      |
| <b>CubeSmart LP</b>  |   |                      |
| 4.80%, 7/15/22   | 480                                     | \$ 498,817           |
| <b>Digital Realty Trust, LP</b>                                  |   |                      |
| 5.875%, 2/1/20   | 500                                     | 546,100              |
| <b>Goodman Funding PTY, Ltd.</b>                                 |   |                      |
| 6.375%, 4/15/21 <sup>(7)</sup>                                   | 560                                     | 630,778              |
| <b>Host Hotels &amp; Resorts LP</b>                              |   |                      |
| 4.75%, 3/1/23  | 500                                     | 499,560              |
| <b>Mack-Cali Realty LP</b>                                       |   |                      |
| 3.15%, 5/15/23   | 500                                     | 447,018              |
| <b>RHP Hotel Properties LP/RHP Finance Corp.</b>                 |   |                      |
| 5.00%, 4/15/21 <sup>(7)</sup>                                    | 690                                     | 672,750              |
| <b>Vornado Realty, LP</b>  |   |                      |
| 5.00%, 1/15/22   | 500                                     | 525,477              |
|  |   | <b>\$ 3,820,500</b>  |
| <b>Retailers (Except Food and Drug) 3.6%</b>                     |   |                      |
| <b>Academy, Ltd./Academy Finance Corp.</b>                       |   |                      |
| 9.25%, 8/1/19 <sup>(7)</sup>                                     | 3,000                                   | \$ 3,337,500         |
| <b>Best Buy Co., Inc.</b>  |   |                      |
| 5.50%, 3/15/21   | 1,050                                   | 1,008,000            |
| <b>Burlington Holdings, LLC/Burlington Holding Finance, Inc.</b> |   |                      |
| 9.00%, 2/15/18 <sup>(6)(7)</sup>                                 | 2,240                                   | 2,307,200            |
| <b>Claire's Stores, Inc.</b>                                     |   |                      |
| 8.875%, 3/15/19  | 505                                     | 532,775              |
| 9.00%, 3/15/19 <sup>(7)</sup>                                    | 2,950                                   | 3,259,750            |
| 6.125%, 3/15/20 <sup>(7)</sup>                                   | 1,435                                   | 1,417,062            |

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|                              |       |           |
|------------------------------|-------|-----------|
| 7.75%, 6/1/20 <sup>(7)</sup> | 1,245 | 1,210,763 |
| <b>Dollar General Corp.</b>  |       |           |
| 4.125%, 7/15/17              | 1,000 | 1,055,436 |

| Security  | Principal<br>Amount*<br>(000 s omitted) | Value                |
|---|---|----------------------|
| <b>Express, LLC/Express Finance Corp.</b><br>8.75%, 3/1/18  | 10,414                                  | \$ 11,195,050        |
| <b>Gap, Inc. (The)</b><br>5.95%, 4/12/21  | 1,000                                   | 1,107,249            |
| <b>Hot Topic, Inc.</b><br>9.25%, 6/15/21 <sup>(7)</sup>   | 3,975                                   | 4,044,562            |
| <b>L Brands, Inc.</b><br>8.50%, 6/15/19   | 3,325                                   | 3,873,625            |
| 6.625%, 4/1/21  | 6,135                                   | 6,694,819            |
| 5.625%, 2/15/22   | 790                                     | 805,800              |
| <b>Macy's Retail Holdings, Inc.</b><br>6.90%, 4/1/29  | 650                                     | 761,959              |
| <b>Michaels Stores, Inc.</b><br>11.375%, 11/1/16  | 834                                     | 871,538              |
| 7.75%, 11/1/18  | 2,695                                   | 2,897,125            |
| <b>New Academy Finance Co., LLC/New Academy Finance Corp.</b><br>8.00%, 6/15/18 <sup>(6)(7)</sup>         | 6,365                                   | 6,555,950            |
| <b>Petco Animal Supplies, Inc.</b><br>9.25%, 12/1/18 <sup>(7)</sup>                                       | 4,475                                   | 4,844,187            |
| <b>Petco Holdings, Inc.</b><br>8.50%, 10/15/17 <sup>(6)(7)</sup>  | 2,400                                   | 2,460,000            |
| <b>Sally Holdings, LLC/Sally Capital, Inc.</b><br>5.75%, 6/1/22   | 4,750                                   | 4,845,000            |
| <b>ServiceMaster Co.</b><br>8.00%, 2/15/20  | 1,275                                   | 1,278,188            |
| <b>Staples, Inc.</b><br>2.75%, 1/12/18  | 1,000                                   | 1,001,012            |
| <b>Total Capital International SA</b><br>2.70%, 1/25/23   | 960                                     | 899,479              |
|   |   | <b>\$ 68,264,029</b> |
| <b>Steel 0.3%</b>   |   |                      |
| <b>AK Steel Corp.</b><br>8.75%, 12/1/18 <sup>(7)</sup>  | 910                                     | \$ 961,188           |
| <b>JMC Steel Group, Inc.</b><br>8.25%, 3/15/18 <sup>(7)</sup>   | 1,895                                   | 1,861,837            |
| <b>Steel Dynamics, Inc.</b><br>6.375%, 8/15/22 <sup>(7)</sup>   | 500                                     | 530,000              |
| <b>SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.</b><br>7.375%, 2/1/20 <sup>(7)</sup> | 480                                     | 492,000              |
| <b>SunCoke Energy, Inc.</b><br>7.625%, 8/1/19   | 1,365                                   | 1,423,013            |
|   |   | <b>\$ 5,268,038</b>  |
| <b>Surface Transport 0.2%</b>   |   |                      |
| <b>CEVA Group PLC</b><br>11.625%, 10/1/16 <sup>(7)</sup>  | 1,060                                   | \$ 1,075,900         |
| 8.375%, 12/1/17 <sup>(7)</sup>  | 2,510                                   | 2,472,350            |
| <b>Hertz Corp. (The)</b><br>7.50%, 10/15/18   | 25                                      | 26,938               |
| <b>Watco Cos., LLC/Watco Finance Corp.</b><br>6.375%, 4/1/23 <sup>(7)</sup>                               | 1,045                                   | 1,045,000            |
|   |   | <b>\$ 4,620,188</b>  |



| Security                              | Principal<br>Amount*<br>(000 s omitted) | Value               |
|---------------------------------------|---|---------------------|
| <b>Technology 0.2%</b>                |   |                     |
| <b>International Game Technology</b>  |   |                     |
| 7.50%, 6/15/19                        | 1,170                                   | \$ 1,355,638        |
| <b>Western Union Co. (The)</b>        |   |                     |
| 6.20%, 11/17/36                       | 500                                     | 485,855             |
| <b>Xerox Corp.</b>                    |   |                     |
| 7.20%, 4/1/16                         | 1,165                                   | 1,320,100           |
|                                       |   | <b>\$ 3,161,593</b> |
| <b>Telecommunications 5.6%</b>        |   |                     |
| <b>America Movil SAB de CV</b>        |   |                     |
| 5.00%, 10/16/19                       | 600                                     | \$ 652,620          |
| <b>American Tower Corp.</b>           |   |                     |
| 5.05%, 9/1/20                         | 1,705                                   | 1,793,662           |
| 3.50%, 1/31/23                        | 1,000                                   | 916,956             |
| <b>AT&amp;T, Inc.</b>                 |   |                     |
| 5.80%, 2/15/19                        | 1,350                                   | 1,567,010           |
| <b>Avaya, Inc.</b>                    |   |                     |
| 7.00%, 4/1/19 <sup>(7)</sup>          | 1,130                                   | 1,025,475           |
| 9.00%, 4/1/19 <sup>(7)</sup>          | 1,385                                   | 1,336,525           |
| 10.50%, 3/1/21 <sup>(7)</sup>         | 4,995                                   | 3,808,516           |
| <b>Digicel, Ltd.</b>                  |   |                     |
| 8.25%, 9/1/17 <sup>(7)</sup>          | 5,905                                   | 6,170,725           |
| 6.00%, 4/15/21 <sup>(7)</sup>         | 2,310                                   | 2,188,725           |
| <b>Equinix, Inc.</b>                  |   |                     |
| 7.00%, 7/15/21                        | 1,340                                   | 1,458,925           |
| <b>Frontier Communications Corp.</b>  |   |                     |
| 7.625%, 4/15/24                       | 1,540                                   | 1,551,550           |
| <b>Hughes Satellite Systems Corp.</b> |   |                     |
| 6.50%, 6/15/19                        | 3,235                                   | 3,445,275           |
| <b>Intelsat Jackson Holdings SA</b>   |   |                     |
| 7.25%, 10/15/20                       | 2,350                                   | 2,479,250           |
| <b>Intelsat Luxembourg SA</b>         |   |                     |
| 7.75%, 6/1/21 <sup>(7)</sup>          | 4,625                                   | 4,688,594           |
| 8.125%, 6/1/23 <sup>(7)</sup>         | 3,540                                   | 3,668,325           |
| <b>Lynx II Corp.</b>                  |   |                     |
| 6.375%, 4/15/23 <sup>(7)</sup>        | 10,705                                  | 10,838,812          |
| <b>MetroPCS Wireless, Inc.</b>        |   |                     |
| 6.25%, 4/1/21 <sup>(7)</sup>          | 3,970                                   | 4,054,363           |
| 6.625%, 4/1/23 <sup>(7)</sup>         | 5,950                                   | 6,076,438           |
| <b>News America, Inc.</b>             |   |                     |
| 8.00%, 10/17/16                       | 950                                     | 1,142,826           |
| <b>NII International Telecom SCA</b>  |   |                     |
| 7.875%, 8/15/19 <sup>(7)</sup>        | 2,090                                   | 1,990,725           |
| <b>SBA Telecommunications, Inc.</b>   |   |                     |
| 8.25%, 8/15/19                        | 640                                     | 696,000             |
| 5.75%, 7/15/20 <sup>(7)</sup>         | 1,985                                   | 1,997,406           |
| <b>Softbank Corp.</b>                 |   |                     |
| 4.50%, 4/15/20 <sup>(7)</sup>         | 4,995                                   | 4,815,180           |
| <b>Sprint Capital Corp.</b>           |   |                     |
| 8.75%, 3/15/32                        | 1,365                                   | 1,508,325           |
| <b>Sprint Nextel Corp.</b>            |   |                     |
| 6.00%, 12/1/16                        | 5,935                                   | 6,276,263           |
| 9.125%, 3/1/17                        | 1,225                                   | 1,414,875           |



| Security  | Principal<br>Amount*<br>(000 s omitted) | Value                 |
|---|---|-----------------------|
| 9.00%, 11/15/18 <sup>(7)</sup>  | 7,585                                   | \$ 8,893,412          |
| 7.00%, 8/15/20  | 4,810                                   | 5,098,600             |
| 6.00%, 11/15/22   | 5,095                                   | 5,018,575             |
| <b>Telefonica Emisiones SAU</b>                                       |   |                       |
| 5.877%, 7/15/19   | 600                                     | 648,958               |
| 4.57%, 4/27/23  | 600                                     | 575,164               |
| <b>Wind Acquisition Finance SA</b>                                    |   |                       |
| 5.456%, 4/30/19 <sup>(7)(9)</sup>                                     | EUR 600                                 | 779,037               |
| <b>Wind Acquisition Holdings Finance SA</b>                           |   |                       |
| 12.25%, 7/15/17 <sup>(6)(7)</sup>                                     | 3,900                                   | 3,728,266             |
| <b>Windstream Corp.</b>   |   |                       |
| 8.125%, 9/1/18  | 2,490                                   | 2,664,300             |
| 7.75%, 10/1/21  | 675                                     | 702,000               |
| 7.50%, 6/1/22   | 1,870                                   | 1,916,750             |
| 6.375%, 8/1/23  | 180                                     | 169,200               |
|   |   | <b>\$ 107,757,608</b> |
| <b>Utilities 0.8%</b>   |   |                       |
| <b>AES Corporation</b>  |   |                       |
| 4.875%, 5/15/23   | 1,020                                   | \$ 953,700            |
| <b>Duquesne Light Holdings, Inc.</b>                                  |   |                       |
| 5.90%, 12/1/21 <sup>(7)</sup>   | 850                                     | 957,198               |
| <b>Edison Mission Energy</b>  |   |                       |
| 7.50%, 6/15/13 <sup>(22)</sup>  | 1,355                                   | 768,963               |
| <b>Energy Future Intermediate Holding Co., LLC/EFIH Finance, Inc.</b> |   |                       |
| 6.875%, 8/15/17 <sup>(7)</sup>  | 765                                     | 780,300               |
| <b>Energy Transfer Equity, L.P.</b>                                   |   |                       |
| 7.50%, 10/15/20   | 800                                     | 878,000               |
| <b>Exelon Generation Co., LLC</b>                                     |   |                       |
| 6.20%, 10/1/17  | 1,065                                   | 1,218,266             |
| <b>ITC Holdings Corp.</b>   |   |                       |
| 5.30%, 7/1/43   | 750                                     | 760,771               |
| <b>NRG Energy, Inc.</b>   |   |                       |
| 8.25%, 9/1/20   | 3,910                                   | 4,232,575             |
| 7.875%, 5/15/21   | 2,015                                   | 2,161,087             |
| <b>Southwestern Electric Power Co.</b>                                |   |                       |
| 6.20%, 3/15/40  | 565                                     | 641,122               |
| <b>Texas Competitive Electric Holdings Co., LLC</b>                   |   |                       |
| 11.50%, 10/1/20 <sup>(7)</sup>  | 2,010                                   | 1,512,525             |
|   |   | <b>\$ 14,864,507</b>  |
| <b>Total Corporate Bonds &amp; Notes</b>                              |   |                       |
| (identified cost \$950,935,142)                                       |   | <b>\$ 972,587,595</b> |

**Foreign Government Securities 0.1%**

| Security                       | Principal<br>Amount<br>(000 s omitted) | Value        |
|--------------------------------|--|--------------|
| <b>Government of Bermuda</b>   |  |              |
| 5.603%, 7/20/20 <sup>(7)</sup> | \$ 1,000                               | \$ 1,090,000 |

**Total Foreign Government Securities**  
**(identified cost \$1,103,481)**

**\$ 1,090,000**

**Foreign Corporate Bonds 0.0%**

| Security   | Principal<br>Amount<br>(000 s omitted) | Value             |
|--|--|-------------------|
| <b>Electronics/Electrical 0.0%</b>                                   |  |                   |
| Enel Finance International NV, 6.00%, 10/7/39 <sup>(7)</sup>         | \$ 600                                 | \$ 556,354        |
| <b>Total Foreign Corporate Bonds<br/>(identified cost \$554,730)</b> |  | <b>\$ 556,354</b> |

**Mortgage Pass-Throughs 20.9%**

| Security   | Principal<br>Amount<br>(000 s omitted) | Value                 |
|--|--|-----------------------|
| <b>Federal Home Loan Mortgage Corp.:</b>               |  |                       |
| 5.00%, with various maturities to 2023 <sup>(12)</sup> | \$ 13,951                              | \$ 14,806,049         |
| 5.50%, with various maturities to 2032 <sup>(13)</sup> | 4,868                                  | 5,318,907             |
| 6.00%, with various maturities to 2031 <sup>(12)</sup> | 3,824                                  | 4,107,584             |
| 6.50%, with various maturities to 2032 <sup>(12)</sup> | 26,207                                 | 29,384,955            |
| 7.00%, with various maturities to 2036                 | 19,200                                 | 21,894,965            |
| 7.13%, with maturity at 2023                           | 303                                    | 347,513               |
| 7.50%, with various maturities to 2029                 | 11,713                                 | 13,725,670            |
| 7.65%, with maturity at 2022                           | 386                                    | 429,267               |
| 7.70%, with maturity at 2022                           | 5                                      | 5,584                 |
| 8.00%, with various maturities to 2030                 | 7,632                                  | 8,898,166             |
| 8.25%, with maturity at 2020                           | 176                                    | 196,379               |
| 8.30%, with maturity at 2020                           | 692                                    | 795,972               |
| 8.50%, with various maturities to 2031                 | 6,420                                  | 7,636,948             |
| 9.00%, with various maturities to 2031                 | 1,644                                  | 1,876,262             |
| 9.50%, with various maturities to 2025                 | 1,363                                  | 1,563,414             |
| 10.00%, with maturity at 2020                          | 176                                    | 198,312               |
| 10.50%, with maturity at 2020                          | 172                                    | 200,888               |
| 12.00%, with maturity at 2020                          | 71                                     | 75,155                |
| 13.00%, with maturity at 2015                          | 6                                      | 6,747                 |
|  |  | <b>\$ 111,468,737</b> |

**Federal National Mortgage Association:**

|  |        |            |
|--|--------|------------|
| 2.404%, with maturity at 2022 <sup>(14)</sup>          | 1,434  | 1,470,845  |
| 2.779%, with maturity at 2036 <sup>(14)</sup>          | 3,037  | 3,125,314  |
| 4.50%, with maturity at 2042 <sup>(12)</sup>           | 19,451 | 20,611,735 |
| 5.00%, with various maturities to 2018                 | 6,344  | 6,758,158  |
| 5.50%, with various maturities to 2033                 | 6,999  | 7,567,528  |
| 6.00%, with various maturities to 2033                 | 12,317 | 13,542,871 |
| 6.323%, with maturity at 2032 <sup>(14)</sup>          | 8,848  | 9,749,345  |
| 6.50%, with various maturities to 2036 <sup>(12)</sup> | 67,582 | 75,607,517 |
| 6.75%, with maturity at 2023                           | 215    | 248,307    |
| 7.00%, with various maturities to 2036                 | 32,377 | 37,182,508 |
| 7.50%, with various maturities to 2035                 | 13,001 | 15,238,036 |
| 8.00%, with various maturities to 2031                 | 4,958  | 5,845,577  |
| 8.155%, with maturity at 2027 <sup>(18)</sup>          | 1,263  | 1,500,699  |
| 8.25%, with maturity at 2018                           | 12     | 12,791     |
| 8.407%, with maturity at 2029 <sup>(18)</sup>          | 364    | 438,640    |
| 8.432%, with maturity at 2028 <sup>(18)</sup>          | 439    | 506,585    |
| 8.50%, with various maturities to 2030                 | 5,789  | 6,856,355  |

8.508%, with maturity at 2024<sup>(18)</sup>

60

71,035

| Security                                      | Principal<br>Amount<br>(000 s omitted) | Value      |
|---|--|------------|
| 8.614%, with maturity at 2027 <sup>(18)</sup> | \$ 407                                 | \$ 474,348 |
| 9.00%, with various maturities to 2027        | 7,371                                  | 8,766,937  |
| 9.113%, with maturity at 2018 <sup>(18)</sup> | 203                                    | 222,460    |
| 9.50%, with various maturities to 2030        | 2,066                                  | 2,445,308  |
| 9.716%, with maturity at 2025 <sup>(18)</sup> | 346                                    | 391,885    |
| 9.981%, with maturity at 2019 <sup>(18)</sup> | 206                                    | 228,132    |
| 10.00%, with various maturities to 2020       | 496                                    | 567,670    |
| 10.50%, with maturity at 2021                 | 462                                    | 536,967    |
| 11.50%, with maturity at 2016                 | 41                                     | 44,024     |

**\$ 220,011,577**

**Government National Mortgage Association:**

|  |        |            |
|--|--------|------------|
| 6.00%, with maturity at 2024           | 1,577  | 1,790,916  |
| 6.50%, with various maturities to 2032 | 12,530 | 14,329,657 |
| 7.00%, with various maturities to 2033 | 8,248  | 9,709,390  |
| 7.50%, with various maturities to 2032 | 17,495 | 20,724,649 |
| 8.00%, with various maturities to 2034 | 11,148 | 13,332,221 |
| 8.30%, with maturity at 2020           | 380    | 440,319    |
| 8.50%, with various maturities to 2022 | 638    | 750,492    |
| 9.00%, with various maturities to 2026 | 3,144  | 3,724,257  |
| 9.50%, with various maturities to 2026 | 4,507  | 5,374,518  |
| 10.00%, with maturity at 2019          | 232    | 267,220    |

**\$ 70,443,639**

**Total Mortgage Pass-Throughs  
(identified cost \$381,308,703)**

**\$ 401,923,953**

**Collateralized Mortgage Obligations 5.5%**

| Security  | Principal<br>Amount<br>(000 s omitted) | Value        |
|---|--|--------------|
| <b>Federal Home Loan Mortgage Corp.:</b>                                    |  |              |
| Series 24, Class J, 6.25%, 11/25/23   | \$ 915                                 | \$ 1,019,644 |
| Series 1497, Class K, 7.00%, 4/15/23  | 893                                    | 1,005,007    |
| Series 1529, Class Z, 7.00%, 6/15/23  | 1,455                                  | 1,637,719    |
| Series 1620, Class Z, 6.00%, 11/15/23                                       | 1,200                                  | 1,333,369    |
| Series 1677, Class Z, 7.50%, 7/15/23  | 775                                    | 889,415      |
| Series 1702, Class PZ, 6.50%, 3/15/24                                       | 10,058                                 | 11,244,469   |
| Series 2113, Class QG, 6.00%, 1/15/29                                       | 1,943                                  | 2,150,004    |
| Series 2122, Class K, 6.00%, 2/15/29  | 356                                    | 400,981      |
| Series 2130, Class K, 6.00%, 3/15/29  | 241                                    | 271,671      |
| Series 2167, Class BZ, 7.00%, 6/15/29                                       | 250                                    | 286,458      |
| Series 2182, Class ZB, 8.00%, 9/15/29                                       | 2,145                                  | 2,517,576    |
| Series 2198, Class ZA, 8.50%, 11/15/29                                      | 2,850                                  | 3,341,817    |
| Series 2245, Class A, 8.00%, 8/15/27  | 6,951                                  | 8,182,636    |
| Series 2458, Class ZB, 7.00%, 6/15/32                                       | 2,369                                  | 2,714,839    |
| Series 4203, (Interest Only), Class QS, 6.058%, 5/15/43 <sup>(15)(16)</sup> | 6,977                                  | 1,466,474    |

\$ 38,462,079

**Federal National Mortgage Association:**

|   |     |           |
|---|-----|-----------|
| Series G92-44, Class Z, 8.00%, 7/25/22  | 185 | 202,077   |
| Series G92-44, Class ZQ, 8.00%, 7/25/22 | 302 | 328,814   |
| Series G92-46, Class Z, 7.00%, 8/25/22  | 591 | 662,194   |
| Series G92-60, Class Z, 7.00%, 10/25/22 | 935 | 1,038,534 |

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|  | Principal<br>Amount | Value                 |
|--|---------------------|-----------------------|
| Security   | (000 s omitted)     |                       |
| Series G93-35, Class ZQ, 6.50%, 11/25/23   | \$ 11,250           | \$ 12,652,031         |
| Series G93-40, Class H, 6.40%, 12/25/23  | 2,548               | 2,861,905             |
| Series 1988-14, Class I, 9.20%, 6/25/18  | 156                 | 173,032               |
| Series 1989-1, Class D, 10.30%, 1/25/19  | 109                 | 118,705               |
| Series 1989-34, Class Y, 9.85%, 7/25/19  | 280                 | 321,263               |
| Series 1990-17, Class G, 9.00%, 2/25/20  | 163                 | 186,887               |
| Series 1990-27, Class Z, 9.00%, 3/25/20  | 102                 | 118,290               |
| Series 1990-29, Class J, 9.00%, 3/25/20  | 93                  | 106,959               |
| Series 1990-43, Class Z, 9.50%, 4/25/20  | 416                 | 480,482               |
| Series 1991-98, Class J, 8.00%, 8/25/21  | 184                 | 209,711               |
| Series 1992-77, Class ZA, 8.00%, 5/25/22   | 1,144               | 1,318,827             |
| Series 1992-103, Class Z, 7.50%, 6/25/22   | 76                  | 87,041                |
| Series 1992-113, Class Z, 7.50%, 7/25/22   | 139                 | 158,310               |
| Series 1992-185, Class ZB, 7.00%, 10/25/22   | 284                 | 319,542               |
| Series 1993-16, Class Z, 7.50%, 2/25/23  | 754                 | 862,131               |
| Series 1993-22, Class PM, 7.40%, 2/25/23   | 555                 | 633,024               |
| Series 1993-25, Class J, 7.50%, 3/25/23  | 870                 | 996,499               |
| Series 1993-30, Class PZ, 7.50%, 3/25/23   | 1,502               | 1,702,101             |
| Series 1993-42, Class ZQ, 6.75%, 4/25/23   | 1,991               | 2,248,667             |
| Series 1993-56, Class PZ, 7.00%, 5/25/23   | 314                 | 354,243               |
| Series 1993-156, Class ZB, 7.00%, 9/25/23  | 364                 | 413,656               |
| Series 1994-45, Class Z, 6.50%, 2/25/24  | 2,652               | 2,980,512             |
| Series 1994-89, Class ZQ, 8.00%, 7/25/24   | 1,593               | 1,864,177             |
| Series 1996-57, Class Z, 7.00%, 12/25/26   | 1,567               | 1,793,149             |
| Series 1997-77, Class Z, 7.00%, 11/18/27   | 674                 | 770,996               |
| Series 1998-44, Class ZA, 6.50%, 7/20/28   | 668                 | 759,711               |
| Series 1999-45, Class ZG, 6.50%, 9/25/29   | 245                 | 277,558               |
| Series 2000-22, Class PN, 6.00%, 7/25/30   | 2,067               | 2,298,977             |
| Series 2001-37, Class GA, 8.00%, 7/25/16   | 231                 | 246,377               |
| Series 2002-1, Class G, 7.00%, 7/25/23   | 460                 | 518,390               |
| Series 2002-21, Class PE, 6.50%, 4/25/32   | 1,891               | 2,103,643             |
| Series 2004-40, (Interest Only), Class KS, 6.857%, 5/25/34 <sup>(15)(16)</sup>       | 6,254               | 1,095,578             |
| Series 2005-75, Class CS, 23.428%, 9/25/35 <sup>(16)</sup>                           | 948                 | 1,655,001             |
| Series 2013-15, (Interest Only), Class DS, 6.007%, 3/25/33 <sup>(15)(16)</sup>       | 24,533              | 5,251,083             |
| Series 2013-16, (Interest Only), Class SY, 5.957%, 3/25/43 <sup>(15)(16)</sup>       | 5,374               | 1,160,463             |
| Series 2013-54, (Interest Only), Class HS, 6.107%, 10/25/41 <sup>(15)(16)</sup>      | 9,953               | 1,910,892             |
| Series 2013-64, (Interest Only), Class PS, 6.057%, 4/25/43 <sup>(15)(16)</sup>       | 9,963               | 2,092,970             |
| Series 2013-75, (Interest Only), Class SC, 6.058%, 7/25/42 <sup>(15)(16)</sup>       | 23,000              | 4,578,438             |
| Series 2012-150, (Interest Only), Class SK, 5.957%, 1/25/43 <sup>(15)(16)</sup>      | 11,722              | 2,397,085             |
|  |                     | <b>\$ 62,309,925</b>  |
| <b>Government National Mortgage Association:</b>                                     |                     |                       |
| Series 2002-45, Class PG, 6.00%, 3/17/32   | 2,330               | 2,497,131             |
| Series 2005-72, Class E, 12.00%, 11/16/15  | 65                  | 69,031                |
| Series 2010-89, (Principal Only), Class CO, 0.00%, 7/20/40 <sup>(17)</sup>           | 822                 | 800,465               |
| Series 2012-50, (Principal Only), Class CO, 0.00%, 8/20/40 <sup>(17)</sup>           | 1,632               | 1,377,063             |
|  |                     | <b>\$ 4,743,690</b>   |
| <b>Total Collateralized Mortgage Obligations<br/>(identified cost \$100,465,740)</b> |                     |                       |
|  |                     | <b>\$ 105,515,694</b> |



| Security  | Principal       |              |
|---|-----------------|--------------|
|   | Amount          | Value        |
|   | (000 s omitted) |              |
| <b>Commercial Mortgage-Backed Securities 8.5%</b>                               |                 |              |
| A10 Securitization, LLC, Series 2013-1, Class A, 2.40%, 11/15/25 <sup>(7)</sup> | \$ 2,150        | \$ 2,135,682 |
| ACRE, Series 2010-ARTA, Class D, 7.443%, 1/14/29 <sup>(7)</sup>                 | 3,000           | 3,385,059    |
| BACM, Series 2004-1, Class A4, 4.76%, 11/10/39                                  | 16,737          | 16,882,482   |
| BACM, Series 2004-6, Class A5, 4.811%, 12/10/42                                 | 820             | 855,038      |
| BACM, Series 2006-3, Class A4, 5.889%, 7/10/44 <sup>(18)</sup>                  | 2,000           | 2,224,178    |
| BSCMS, Series 2002-TOP8, Class C, 5.22%, 8/15/38 <sup>(18)</sup>                | 2,000           | 2,026,411    |
| BSCMS, Series 2004-PWR3, Class A4, 4.715%, 2/11/41                              | 1,009           | 1,020,187    |
| BSCMS, Series 2005-PW10, Class A4, 5.405%, 12/11/40 <sup>(18)</sup>             | 3,352           | 3,596,409    |
| BSCMS, Series 2005-PWR7, Class A3, 5.116%, 2/11/41 <sup>(18)</sup>              | 2,361           | 2,495,595    |
| BSCMS, Series 2006-PW14, Class A4, 5.201%, 12/11/38                             | 610             | 675,408      |
| CDCMT, Series 2006-CD3, Class A5, 5.617%, 10/15/48                              | 1,595           | 1,765,840    |
| CGCMT, Series 2004-C1, Class A4, 5.615%, 4/15/40 <sup>(18)</sup>                | 2,184           | 2,235,064    |
| CGCMT, Series 2012-GC8, Class A2, 1.813%, 9/10/45                               | 3,113           | 3,114,900    |
| COMM, Series 2004-LB2A, Class A4, 4.715%, 3/10/39                               | 10,745          | 10,899,575   |
| COMM, Series 2012-CR2, Class AM, 3.791%, 8/15/45                                | 395             | 390,601      |
| COMM, Series 2012-CR5, Class A4, 2.771%, 12/10/45                               | 470             | 435,007      |
| COMM, Series 2012-LC4, Class AM, 4.063%, 12/10/44                               | 750             | 754,565      |
| COMM, Series 2012-LC4, Class C, 5.824%, 12/10/44 <sup>(18)</sup>                | 600             | 632,944      |
| CSFB, Series 2003-C5, Class D, 5.116%, 12/15/36                                 | 3,270           | 3,322,519    |
| CSFB, Series 2004-C1, Class A4, 4.75%, 1/15/37 <sup>(18)</sup>                  | 10,500          | 10,597,178   |
| CSFB, Series 2004-C3, Class A5, 5.113%, 7/15/36 <sup>(18)</sup>                 | 1,577           | 1,631,651    |
| CSMC, Series 2006-C3, Class A3, 5.989%, 6/15/38 <sup>(18)</sup>                 | 1,994           | 2,200,904    |
| DBUBS, Series 2011-LC1A, Class A1, 3.742%, 11/10/46 <sup>(7)</sup>              | 1,048           | 1,108,956    |
| DDR, Series 2009-DDR1, Class C, 6.223%, 10/14/22 <sup>(7)</sup>                 | 2,165           | 2,253,158    |
| ESA, Series 2013-ESH5, Class D5, 3.504%, 12/5/31 <sup>(7)(18)</sup>             | 500             | 505,115      |
| ESA, Series 2013-ESH7, Class D7, 4.171%, 12/5/31 <sup>(7)(18)</sup>             | 4,000           | 4,000,336    |
| FMBT, Series 2012-FBLU, Class B, 3.875%, 5/5/27 <sup>(7)</sup>                  | 2,600           | 2,678,914    |
| GECMC, Series 2005-C1, Class A3, 4.578%, 6/10/48                                | 641             | 651,090      |
| GMACC, Series 2004-C1, Class A4, 4.908%, 3/10/38                                | 1,750           | 1,786,388    |
| GMACC, Series 2004-C3, Class A5, 4.864%, 12/10/41                               | 750             | 783,472      |
| GSMS, Series 2004-GG2, Class A6, 5.396%, 8/10/38 <sup>(18)</sup>                | 3,365           | 3,463,024    |
| GSMS, Series 2013-KYO, Class B, 1.643%, 11/8/29 <sup>(7)(18)</sup>              | 2,500           | 2,502,765    |
| JPMCC, Series 2003-LN1, Class A2, 4.92%, 10/15/37 <sup>(18)</sup>               | 1,124           | 1,124,659    |
| JPMCC, Series 2003-PM1A, Class A4, 5.326%, 8/12/40 <sup>(18)</sup>              | 188             | 187,977      |
| JPMCC, Series 2004-CBX, Class A5, 4.654%, 1/12/37                               | 368             | 369,402      |
| JPMCC, Series 2005-LDP3, Class A3, 4.959%, 8/15/42                              | 445             | 444,177      |
| JPMCC, Series 2005-LDP4, Class A4, 4.918%, 10/15/42 <sup>(18)</sup>             | 3,000           | 3,211,958    |
| JPMCC, Series 2005-LDP5, Class AJ, 5.488%, 12/15/44 <sup>(18)</sup>             | 1,000           | 1,062,985    |
| JPMCC, Series 2006-CB14, Class A4, 5.481%, 12/12/44 <sup>(18)</sup>             | 3,620           | 3,926,165    |
| JPMCC, Series 2006-LDP7, Class A4, 6.056%, 4/15/45 <sup>(18)</sup>              | 2,990           | 3,311,476    |
| JPMCC, Series 2006-LDP7, Class AM, 6.056%, 4/15/45 <sup>(18)</sup>              | 500             | 550,792      |
| JPMCC, Series 2010-CNTR, Class A2, 4.311%, 8/5/32 <sup>(7)</sup>                | 3,750           | 3,943,558    |
| JPMCC, Series 2011-C3, Class A2, 3.673%, 2/15/46 <sup>(7)</sup>                 | 2,000           | 2,119,589    |
| JPMCC, Series 2012-CBX, Class A2, 1.81%, 6/15/45                                | 4,500           | 4,552,085    |
| JPMCC, Series 2012-CBX, Class AS, 4.271%, 6/15/45                               | 1,000           | 1,014,855    |
| JPMCC, Series 2013-LC11, Class AS, 3.216%, 4/15/46                              | 1,110           | 1,034,906    |
| LB-UBS, Series 2006-C1, Class A4, 5.156%, 2/15/31                               | 2,000           | 2,164,250    |
| MLCFC, Series 2006-4, Class A3, 5.172%, 12/12/49 <sup>(18)</sup>                | 5,000           | 5,480,417    |
| MLMT, Series 2003-KEY1, Class A4, 5.236%, 11/12/35 <sup>(18)</sup>              | 2,671           | 2,688,916    |
| MLMT, Series 2004-BPC1, Class A5, 4.855%, 10/12/41 <sup>(18)</sup>              | 2,976           | 3,083,539    |
| MOTEL 6, Series 2012-MTL6, Class D, 3.781%, 10/5/25 <sup>(7)</sup>              | 2,275           | 2,205,179    |
| MSC, Series 2003-T11, Class B, 5.424%, 6/13/41 <sup>(18)</sup>                  | 750             | 750,906      |
| MSC, Series 2004-IQ8, Class A5, 5.11%, 6/15/40 <sup>(18)</sup>                  | 1,676           | 1,721,366    |

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MSC, Series 2006-HQ8, Class A4, 5.597%, 3/12/44<sup>(18)</sup>

2,226

2,398,378

|  | Principal       |                       |
|--|-----------------|-----------------------|
|  | Amount          |                       |
| Security   | (000 s omitted) | Value                 |
| ORES, Series 2012-LV1, Class A, 4.00%, 9/25/44 <sup>(7)</sup>                          | \$ 52           | \$ 51,564             |
| RBSCF, Series 2010-MB1, Class B, 4.806%, 4/15/24 <sup>(7)(18)</sup>                    | 3,005           | 3,114,347             |
| RBSCF, Series 2010-MB1, Class C, 4.839%, 4/15/24 <sup>(7)(18)</sup>                    | 500             | 514,948               |
| WBCMT, Series 2003-C6, Class F, 5.125%, 8/15/35 <sup>(7)(18)</sup>                     | 965             | 966,056               |
| WBCMT, Series 2004-C11, Class A5, 5.215%, 1/15/41 <sup>(18)</sup>                      | 1,140           | 1,172,664             |
| WBCMT, Series 2004-C12, Class A4, 5.478%, 7/15/41 <sup>(18)</sup>                      | 250             | 256,406               |
| WBCMT, Series 2006-C23, Class A4, 5.418%, 1/15/45 <sup>(18)</sup>                      | 2,986           | 3,217,702             |
| WBCMT, Series 2006-C27, Class A3, 5.765%, 7/15/45 <sup>(18)</sup>                      | 3,466           | 3,752,056             |
| WBCMT, Series 2006-C28, Class A4, 5.572%, 10/15/48                                     | 2,750           | 3,048,889             |
| WBCMT, Series 2006-C28, Class AM, 5.603%, 10/15/48 <sup>(18)</sup>                     | 1,000           | 1,085,101             |
| WBCMT, Series 2006-C29, Class A4, 5.308%, 11/15/48                                     | 3,500           | 3,880,706             |
| WF-RBS, Series 2013-C13, Class AS, 3.345%, 5/15/45                                     | 660             | 619,190               |
| <b>Total Commercial Mortgage-Backed Securities<br/>(identified cost \$163,225,990)</b> |                 | <b>\$ 162,037,579</b> |

**Asset-Backed Securities 0.5%**

|   | Principal       |                      |
|---|-----------------|----------------------|
|   | Amount          |                      |
| Security  | (000 s omitted) | Value                |
| Avalon Capital Ltd. 3, Series 1A, Class D, 2.224%, 2/24/19 <sup>(7)(9)</sup>                      | \$ 589          | \$ 542,722           |
| Babson Ltd., Series 2005-1A, Class C1, 2.227%, 4/15/19 <sup>(7)(9)</sup>                          | 753             | 700,692              |
| Centurion CDO 8 Ltd., Series 2005-8A, Class D, 5.774%, 3/8/17 <sup>(7)(9)</sup>                   | 985             | 984,251              |
| Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.028%, 7/17/19 <sup>(7)(9)</sup>                 | 500             | 472,751              |
| CIFC Funding, Ltd., Series 2013-2A, Class A3L, 2.976%, 4/21/25 <sup>(7)(9)</sup>                  | 3,100           | 2,926,456            |
| Comstock Funding Ltd., Series 2006-1A, Class D, 4.523%, 5/30/20 <sup>(7)(9)</sup>                 | 1,844           | 1,665,306            |
| Octagon Investment Partners XVI Ltd., Series 2013-1A, Class C1, 3.022%, 7/17/25 <sup>(7)(9)</sup> | 1,075           | 1,075,000            |
| Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D, 3.622%, 7/17/25 <sup>(7)(9)</sup>  | 1,075           | 1,046,835            |
| Octagon Investment Partners XVI Ltd., Series 2013-1A, Class E, 4.772%, 7/17/25 <sup>(7)(9)</sup>  | 1,300           | 1,226,550            |
| <b>Total Asset-Backed Securities<br/>(identified cost \$10,620,574)</b>                           |                 | <b>\$ 10,640,563</b> |

**U.S. Government Agency Obligations 1.5%**

|                                  | Principal       |              |
|----------------------------------|-----------------|--------------|
|                                  | Amount          |              |
| Security                         | (000 s omitted) | Value        |
| <b>Federal Home Loan Bank:</b>   |                 |              |
| 4.125%, 12/13/19 <sup>(12)</sup> | \$ 3,975        | \$ 4,402,265 |
| 5.25%, 12/9/22 <sup>(12)</sup>   | 9,000           | 10,722,456   |
| 5.375%, 5/15/19 <sup>(12)</sup>  | 6,585           | 7,755,760    |
| 5.375%, 8/15/24 <sup>(12)</sup>  | 5,740           | 6,979,536    |

**Total U.S. Government Agency Obligations**  
 (identified cost \$28,729,273) **\$ 29,860,017**

**U.S. Treasury Obligations 1.8%**

|   | <b>Principal</b>       |               |
|---|------------------------|---------------|
|   | <b>Amount</b>          |               |
| <b>Security</b>                                     | <b>(000 s omitted)</b> | <b>Value</b>  |
| U.S. Treasury Bond, 8.875%, 2/15/19 <sup>(12)</sup> | \$ 25,000              | \$ 34,957,025 |

**Total U.S. Treasury Obligations**  
 (identified cost \$36,058,306) **\$ 34,957,025**

**Common Stocks 1.0%**

| Security                                | Shares | Value             |
|---|--------|-------------------|
| <b>Automotive 0.0%</b>                  |        |                   |
| Dayco Products, LLC <sup>(10)(19)</sup> | 25,372 | \$ 900,706        |
|   |        | <b>\$ 900,706</b> |

**Building and Development 0.3%**

|  |       |                     |
|--|-------|---------------------|
| Panolam Holdings Co. <sup>(2)(19)(20)</sup>        | 3,677 | \$ 4,826,761        |
| United Subcontractors, Inc. <sup>(2)(10)(19)</sup> | 1,299 | 59,371              |
|  |       | <b>\$ 4,886,132</b> |

**Ecological Services and Equipment 0.0%**

|  |       |                   |
|--|-------|-------------------|
| Environmental Systems Products Holdings, Inc. <sup>(2)(19)(20)</sup> | 2,484 | \$ 189,430        |
|  |       | <b>\$ 189,430</b> |

**Food Service 0.0%**

|   |        |                   |
|---|--------|-------------------|
| Buffets Restaurants Holdings, Inc. <sup>(2)(10)(19)</sup> | 55,884 | \$ 363,246        |
|   |        | <b>\$ 363,246</b> |

**Home Furnishings 0.0%**

|  |        |                   |
|--|--------|-------------------|
| Oreck Corp. <sup>(2)(10)(19)</sup>               | 9,399  | \$ 0              |
| Sanitec Europe Oy B Units <sup>(2)(10)(19)</sup> | 26,265 | 199,315           |
| Sanitec Europe Oy E Units <sup>(2)(10)(19)</sup> | 25,787 | 0                 |
|  |        | <b>\$ 199,315</b> |

**Leisure Goods/Activities/Movies 0.2%**

|  |        |                     |
|--|--------|---------------------|
| Metro-Goldwyn-Mayer Holdings, Inc. <sup>(10)(19)</sup> | 72,419 | \$ 3,657,159        |
|  |        | <b>\$ 3,657,159</b> |

**Lodging and Casinos 0.1%**

|  |        |                   |
|--|--------|-------------------|
| Affinity Gaming, LLC <sup>(2)(10)(19)</sup>          | 46,819 | \$ 608,649        |
| Greektown Superholdings, Inc. <sup>(19)</sup>        | 828    | 66,240            |
| Tropicana Entertainment, Inc. <sup>(2)(10)(19)</sup> | 17,051 | 266,422           |
|  |        | <b>\$ 941,311</b> |

**Nonferrous Metals/Minerals 0.0%**

|  |       |                   |
|--|-------|-------------------|
| Euramax International, Inc. <sup>(2)(10)(19)</sup> | 1,636 | \$ 368,123        |
|  |       | <b>\$ 368,123</b> |

**Publishing 0.2%**

|   |        |                     |
|---|--------|---------------------|
| ION Media Networks, Inc. <sup>(2)(10)</sup>             | 5,187  | \$ 3,287,521        |
| MediaNews Group, Inc. <sup>(2)(10)(19)</sup>            | 14,016 | 294,050             |
| Source Interlink Companies, Inc. <sup>(2)(10)(19)</sup> | 2,862  | 0                   |
|   |        | <b>\$ 3,581,571</b> |

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|   |     |    |                  |
|---|-----|----|------------------|
| <b>Radio and Television 0.2%</b>                                |     |    |                  |
| New Young Broadcasting Holding Co., Inc. <sup>(2)(10)(19)</sup> | 583 | \$ | 3,643,750        |
|   |     | \$ | <b>3,643,750</b> |

**Total Common Stocks**  
(identified cost \$8,861,772) \$ 18,730,743

**Convertible Bonds 0.0%**

|   | Principal       |    |                  |
|---|-----------------|----|------------------|
|   | Amount          |    |                  |
| Security  | (000 s omitted) |    | Value            |
| <b>Business Equipment and Services 0.0%</b>             |                 |    |                  |
| Mood Media Corp., 10.00%, 10/31/15 <sup>(2)(20)</sup>   | \$              | 75 | \$ 41,550        |
| <b>Total Convertible Bonds</b><br>(identified cost \$0) |                 |    | <b>\$ 41,550</b> |

**Preferred Stocks 0.3%**

| Security                                 | Shares | Value               |
|--|--------|---------------------|
| <b>Banks and Thrifts 0.2%</b>            |        |                     |
| Discover Financial Services, Series B    | 58,500 | \$ 1,475,300        |
| Fifth Third Bancorp                      | 500    | 476,951             |
| PNC Financial Services Group, Inc. (The) | 650    | 612,479             |
|  |        | <b>\$ 2,564,730</b> |

**Ecological Services and Equipment 0.0%**

|  |     |                  |
|--|-----|------------------|
| Environmental Systems Products Holdings, Inc., Series A <sup>(2)(19)(20)</sup> | 569 | \$ 38,283        |
|  |     | <b>\$ 38,283</b> |

**Electronics/Electrical 0.1%**

|                          |       |                   |
|--------------------------|-------|-------------------|
| Electricite de France SA | 1,000 | \$ 979,932        |
|                          |       | <b>\$ 979,932</b> |

**Financial Intermediaries 0.0%**

|  |        |                   |
|--|--------|-------------------|
| GMAC Capital Trust I, 8.125% to 2/15/16 <sup>(8)</sup> | 20,465 | \$ 533,113        |
|  |        | <b>\$ 533,113</b> |

**Financial Services 0.0%**

|                                |        |                   |
|--------------------------------|--------|-------------------|
| Texas Capital Bancshares, Inc. | 20,000 | \$ 491,030        |
|                                |        | <b>\$ 491,030</b> |

**Oil, Gas & Consumable Fuels 0.0%**

|   |       |                   |
|---|-------|-------------------|
| Chesapeake Energy Corp., 4.50%, Convertible | 6,331 | \$ 566,751        |
|   |       | <b>\$ 566,751</b> |

**Total Preferred Stocks  
(identified cost \$5,267,513)****\$ 5,173,839****Warrants 0.0%**

| Security  | Shares | Value       |
|---|--------|-------------|
| <b>Chemicals and Plastics 0.0%</b>                        |        |             |
| Foamex, Series A, Expires 12/31/13 <sup>(2)(10)(19)</sup> | 663    | \$ 0        |
| Foamex, Series B, Expires 12/31/15 <sup>(2)(10)(19)</sup> | 663    | 0           |
|   |        | <b>\$ 0</b> |

**Food Products 0.0%**

|  |       |                   |
|--|-------|-------------------|
| ASG Consolidated, LLC/ASG Finance, Inc., Expires 5/15/18 <sup>(19)</sup> | 1,745 | \$ 305,375        |
|  |       | <b>\$ 305,375</b> |

**Oil and Gas 0.0%**

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|   |        |    |                |
|---|--------|----|----------------|
| SemGroup Corp., Expires 11/30/14 <sup>(19)</sup>                                  | 16,708 | \$ | 443,180        |
|   |        | \$ | <b>443,180</b> |
| <b>Radio and Television 0.0%</b>  |        |    |                |
| New Young Broadcasting Holding Co., Inc., Expires 12/24/24 <sup>(2)(10)(19)</sup> | 4      | \$ | 25,000         |
|   |        | \$ | <b>25,000</b>  |
| <b>Total Warrants<br/>(identified cost \$7,042)</b>                               |        | \$ | <b>773,555</b> |

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| Security   | Shares    | Value            |
|--|-----------|------------------|
| <b>Miscellaneous 0.0%</b>                          |           |                  |
| <b>Cable and Satellite Television 0.0%</b>         |           |                  |
| Adelphia Recovery Trust <sup>(2)(19)</sup>         | 2,786,444 | \$ 0             |
| Adelphia, Inc., Escrow Certificate <sup>(19)</sup> | 300,000   | 2,625            |
| Adelphia, Inc., Escrow Certificate <sup>(19)</sup> | 2,500,000 | 21,875           |
|  |           | <b>\$ 24,500</b> |

|   |           |                  |
|---|-----------|------------------|
| <b>Health Care 0.0%</b>                               |           |                  |
| US Oncology, Inc., Escrow Certificate <sup>(19)</sup> | 1,815,000 | \$ 72,600        |
|   |           | <b>\$ 72,600</b> |

|  |           |                   |
|--|-----------|-------------------|
| <b>Oil and Gas 0.0%</b>                            |           |                   |
| SemGroup Corp., Escrow Certificate <sup>(19)</sup> | 6,135,000 | \$ 122,700        |
|  |           | <b>\$ 122,700</b> |

**Total Miscellaneous  
(identified cost \$2,502,927)** **\$ 219,800**

**Interest Rate Swaptions 0.2%**

| Description   | Counterparty                | Expiration Date | Notional Amount<br>(000 s omitted) | Value        |
|---|-----------------------------|-----------------|------------------------------------|--------------|
| Options to receive 3-month USD-LIBOR-BBA Rate and pay 5.25% | Citibank NA                 | 2/28/17         | \$ 52,500                          | \$ 1,783,005 |
| Options to receive 3-month USD-LIBOR-BBA Rate and pay 5.25% | Credit Suisse International | 2/28/17         | \$ 52,500                          | \$ 1,783,005 |

**Total Interest Rate Swaptions  
(identified cost \$5,071,500)** **\$ 3,566,010**

**Short-Term Investments 0.8%**

| Security   | Interest<br>(000 s omitted) | Value         |
|--|-----------------------------|---------------|
| Eaton Vance Cash Reserves Fund, LLC, 0.11% <sup>(21)</sup> | \$ 15,171                   | \$ 15,170,605 |

**Total Short-Term Investments  
(identified cost \$15,170,605)** **\$ 15,170,605**

**Total Investments 146.1%  
(identified cost \$2,757,901,509)** **\$ 2,804,494,710**

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|  |                            |                         |
|--|----------------------------|-------------------------|
| <b>Less Unfunded Loan Commitments</b>                            | <b>(0.0)%<sup>3)</sup></b> | <b>\$ (313,095)</b>     |
| <b>Net Investments</b>   | <b>146.1%</b>              |                         |
| <b>(identified cost \$2,757,588,414)</b>                         |                            | <b>\$ 2,804,181,615</b> |
| <b>Other Assets, Less Liabilities</b>                            | <b>(32.2)%</b>             | <b>\$ (617,708,926)</b> |
| <b>Auction Preferred Shares Plus Cumulative Unpaid Dividends</b> | <b>(13.9)%</b>             | <b>\$ (266,627,518)</b> |
| <b>Net Assets Applicable to Common Shares</b>                    | <b>100.0%</b>              | <b>\$ 1,919,845,171</b> |

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

|        |  |
|--------|--|
| ACRE   | - Americold LLC Trust                                  |
| BACM   | - Banc of America Commercial Mortgage Trust            |
| BSCMS  | - Bear Stearns Commercial Mortgage Securities Trust    |
| CDCMT  | - CD Commercial Mortgage Trust                         |
| CGCMT  | - Citigroup Commercial Mortgage Trust                  |
| COMM   | - Commercial Mortgage Pass-Through Certificates        |
| CSFB   | - Credit Suisse First Boston Mortgage Securities Trust |
| CSMC   | - Credit Suisse Commercial Mortgage Trust              |
| DBUBS  | - DBUBS Mortgage Trust                                 |
| DDR    | - Developers Diversified Realty Corp.                  |
| DIP    | - Debtor In Possession                                 |
| ESA    | - Extended Stay America Trust                          |
| FMBT   | - Fontainebleau Miami Beach Trust                      |
| GECCM  | - General Electric Commercial Mortgage Corp.           |
| GMACC  | - GMAC Commercial Mortgage Securities, Inc. Trust      |
| GSMS   | - Goldman Sachs Mortgage Securities Corp. II           |
| JPMCC  | - JPMorgan Chase Commercial Mortgage Securities Trust  |
| LB-UBS | - LB-UBS Commercial Mortgage Trust                     |
| MLCFC  | - ML-CFC Commercial Mortgage Trust                     |
| MLMT   | - Merrill Lynch Mortgage Trust                         |
| MSC    | - Morgan Stanley Capital I Trust                       |
| ORES   | - Oaktree Real Estate Investments/Sabal                |
| RBSCF  | - Royal Bank of Scotland Commercial Funding            |
| WBCMT  | - Wachovia Bank Commercial Mortgage Trust              |
| WF-RBS | - WF-RBS Commercial Mortgage Trust                     |
| CAD    | - Canadian Dollar                                      |
| EUR    | - Euro   |
| GBP    | - British Pound Sterling                               |

\* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate interests (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate ( LIBOR ) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate ) and the certificate of deposit ( CD ) rate or other base lending rates used by commercial lenders.
- (2) For fair value measurement disclosure purposes, security is categorized as Level 3.

- (3) Amount is less than 0.05%.
- (4) This Senior Loan will settle after June 30, 2013, at which time the interest rate will be determined.

- (5) Unfunded or partially unfunded loan commitments. The Fund may enter into certain credit agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the borrower's discretion.
- (6) Represents a payment-in-kind security which may pay all or a portion of interest in additional par.
- (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, 2013, the aggregate value of these securities is \$450,963,422 or 23.5% of the Fund's net assets.
- (8) Security converts to floating rate after the indicated fixed-rate coupon period.
- (9) Variable rate security. The stated interest rate represents the rate in effect at June 30, 2013.
- (10) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (11) Currently the issuer is in default with respect to interest payments. For a variable rate security, interest rate has been adjusted to reflect non-accrued status.
- (12) Security (or a portion thereof) has been pledged for the benefit of the counterparty for reverse repurchase agreements.
- (13) Security (or a portion thereof) has been pledged to cover margin requirements on open financial futures contracts.
- (14) Adjustable rate mortgage security. Rate shown is the rate at June 30, 2013.
- (15) 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.
- (16) 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, 2013.
- (17) Principal only security that entitles the holder to receive only principal payments on the underlying mortgages.
- (18) Weighted average fixed-rate coupon that changes/updates monthly.
- (19) Non-income producing security.
- (20) Restricted security.

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(21) 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, 2013. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended June 30, 2013 was \$6,727.

(22) Defaulted security.

A summary of open financial instruments at June 30, 2013 is as follows:

### Forward Foreign Currency Exchange Contracts

#### Sales

| Settlement Date | Deliver                             | In Exchange For                    | Counterparty                | Net Unrealized Appreciation (Depreciation) |
|-----------------|-------------------------------------|------------------------------------|-----------------------------|--|
| 7/31/13         | British Pound Sterling<br>4,398,079 | United States Dollar<br>6,805,499  | HSBC Bank USA               | \$ 117,560                                 |
| 7/31/13         | Canadian Dollar<br>997,500          | United States Dollar<br>948,970    | Citibank NA                 | 1,154                                      |
| 7/31/13         | Euro<br>4,762,500                   | United States Dollar<br>6,208,990  | Deutsche Bank               | 9,172                                      |
| 8/30/13         | British Pound Sterling<br>6,921,909 | United States Dollar<br>10,455,336 | Goldman Sachs International | (68,446)                                   |
| 8/30/13         | Euro<br>29,428,843                  | United States Dollar<br>38,081,511 | Citibank NA                 | (234,127)                                  |
| 9/30/13         | British Pound Sterling<br>2,497,997 | United States Dollar<br>3,827,306  | Citibank NA                 | 30,204                                     |
| 9/30/13         | Euro<br>2,935,000                   | United States Dollar<br>3,818,347  | HSBC Bank USA               | (3,513)                                    |
|                 |                                     |                                    |                             | <b>\$ (147,996)</b>                        |

**Futures Contracts**

| Expiration Month/Year | Contracts                      | Position | Aggregate Cost | Value          | Net Unrealized Appreciation |
|-----------------------|--------------------------------|----------|----------------|----------------|-----------------------------|
| 9/13                  | 30 U.S. Long Treasury Bond     | Short    | \$ (4,218,984) | \$ (4,075,312) | \$ 143,672                  |
| 9/13                  | 125 U.S. 2-Year Treasury Note  | Short    | (27,523,437)   | (27,500,000)   | 23,437                      |
| 9/13                  | 175 U.S. 5-Year Treasury Note  | Short    | (21,449,805)   | (21,183,203)   | 266,602                     |
| 9/13                  | 235 U.S. 10-Year Treasury Note | Short    | (30,426,992)   | (29,742,187)   | 684,805                     |
|                       |                                |          |                |                | <b>\$ 1,118,516</b>         |

At June 30, 2013, the Fund had sufficient cash and/or securities to cover commitments under these contracts.

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

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

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

The fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) by risk exposure at June 30, 2013 was as follows:

| Risk             | Derivative                                  | Fair Value       |                      |
|------------------|---|------------------|----------------------|
|                  |   | Asset Derivative | Liability Derivative |
| Foreign Exchange | Forward Foreign Currency Exchange Contracts | \$ 158,090       | \$ (306,086)         |
| Interest Rate    | Financial Futures Contracts                 | \$ 1,118,516*    | \$                   |
| Interest Rate    | Interest Rate Swaptions                     | \$ 3,566,010     | \$                   |

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

**Reverse Repurchase Agreements**

Reverse repurchase agreements outstanding as of June 30, 2013 were as follows:

| Counterparty    | Trade Date | Maturity Date | Interest Rate | Principal Amount | Principal Amount Including Accrued Interest |
|-----------------|------------|---------------|---------------|------------------|---|
| Bank of America | 6/21/13    | 7/23/2013     | 0.41%         | \$ 106,330,000   | \$ 106,341,519                              |

At June 30, 2013, the market value of securities pledged for the benefit of the counterparty for reverse repurchase agreements was \$108,153,971.

The cost and unrealized appreciation (depreciation) of investments of the Fund at June 30, 2013, as determined on a federal income tax basis, were as follows:

|                                    |                         |
|------------------------------------|-------------------------|
| <b>Aggregate cost</b>              | <b>\$ 2,772,199,700</b> |
| Gross unrealized appreciation      | \$ 76,960,163           |
| Gross unrealized depreciation      | (44,978,248)            |
| <b>Net unrealized appreciation</b> | <b>\$ 31,981,915</b>    |

**Restricted Securities**

At June 30, 2013, the Fund owned the following securities (representing 0.3% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Fund has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

| Description   | Date of Acquisition | Principal Amount/ |                     | Value               |
|---|---------------------|-------------------|---------------------|---------------------|
|   |                     | Shares            | Cost                |                     |
| <b>Convertible Bonds</b>                                |                     |                   |                     |                     |
| Mood Media Corp.  | 7/30/12             | 75,000            | \$ 0                | \$ 41,550           |
| <b>Total Convertible Bonds</b>                          |                     |                   | <b>\$ 0</b>         | <b>\$ 41,550</b>    |
| <b>Common Stocks</b>                                    |                     |                   |                     |                     |
| Environmental Systems Products Holdings, Inc.           | 10/25/07            | 2,484             | \$ 0                | \$ 189,430          |
| Panolam Holdings Co.                                    | 12/30/09            | 3,677             | 2,020,511           | 4,826,761           |
| <b>Total Common Stocks</b>                              |                     |                   | <b>\$ 2,020,511</b> | <b>\$ 5,016,191</b> |
| <b>Preferred Stocks</b>                                 |                     |                   |                     |                     |
| Environmental Systems Products Holdings, Inc., Series A | 10/25/07            | 569               | \$ 9,958            | \$ 38,283           |
| <b>Total Preferred Stocks</b>                           |                     |                   | <b>\$ 9,958</b>     | <b>\$ 38,283</b>    |
| <b>Total Restricted Securities</b>                      |                     |                   | <b>\$ 2,030,469</b> | <b>\$ 5,096,024</b> |

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

Level 1 quoted prices in active markets for identical investments

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

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

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

At June 30, 2013, the hierarchy of inputs used in valuing the Fund's investments and open derivative instruments, which are carried at value, were as follows:

| Asset Description   | Level 1 | Level 2          | Level 3*     | Total            |
|---|---------|------------------|--------------|------------------|
| Senior Floating-Rate Interests (Less Unfunded Loan Commitments) | \$      | \$ 1,034,815,665 | \$ 6,521,068 | \$ 1,041,336,733 |
| Corporate Bonds & Notes   |         | 966,278,709      | 6,308,886    | 972,587,595      |
| Foreign Government Securities                                   |         | 1,090,000        |              | 1,090,000        |
| Foreign Corporate Bonds   |         | 556,354          |              | 556,354          |
| Mortgage Pass-Throughs  |         | 401,923,953      |              | 401,923,953      |
| Collateralized Mortgage Obligations                             |         | 105,515,694      |              | 105,515,694      |
| Commercial Mortgage-Backed Securities                           |         | 162,037,579      |              | 162,037,579      |
| Asset-Backed Securities   |         | 10,640,563       |              | 10,640,563       |
| U.S. Government Agency Obligations                              |         | 29,860,017       |              | 29,860,017       |

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|                                   |                     |                         |                      |                         |
|-----------------------------------|---------------------|-------------------------|----------------------|-------------------------|
| U.S. Treasury Obligations         |                     | 34,957,025              |                      | 34,957,025              |
| Common Stocks                     |                     | 4,624,105               | 14,106,638           | 18,730,743              |
| Convertible Bonds                 |                     |                         | 41,550               | 41,550                  |
| Preferred Stocks                  | 1,099,864           | 4,035,692               | 38,283               | 5,173,839               |
| Warrants                          |                     | 748,555                 | 25,000               | 773,555                 |
| Miscellaneous                     |                     | 219,800                 | 0                    | 219,800                 |
| Interest Rate Swaptions           |                     | 3,566,010               |                      | 3,566,010               |
| Short-Term Investments            |                     | 15,170,605              |                      | 15,170,605              |
| <b>Total Investments</b>          | <b>\$ 1,099,864</b> | <b>\$ 2,776,040,326</b> | <b>\$ 27,041,425</b> | <b>\$ 2,804,181,615</b> |
| Forward Foreign Currency Exchange |                     |                         |                      |                         |
| Contracts                         | \$                  | \$ 158,090              | \$                   | \$ 158,090              |
| Futures Contracts                 | 1,118,516           |                         |                      | 1,118,516               |
| <b>Total</b>                      | <b>\$ 2,218,380</b> | <b>\$ 2,776,198,416</b> | <b>\$ 27,041,425</b> | <b>\$ 2,805,458,221</b> |

**Liability Description**

|                                   |           |                     |           |                     |
|-----------------------------------|-----------|---------------------|-----------|---------------------|
| Forward Foreign Currency Exchange |           |                     |           |                     |
| Contracts                         | \$        | \$ (306,086)        | \$        | \$ (306,086)        |
| <b>Total</b>                      | <b>\$</b> | <b>\$ (306,086)</b> | <b>\$</b> | <b>\$ (306,086)</b> |

\* 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, 2013 is not presented.

At June 30, 2013, there were no investments transferred between Level 1 and Level 2 during the fiscal year to date then ended.

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

**Item 2. Controls and Procedures**

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

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

**Signatures**

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

Eaton Vance Limited Duration Income Fund

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

Date: August 26, 2013

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 26, 2013

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

Date: August 26, 2013