

EATON VANCE LTD DURATION INCOME FUND  
Form N-Q  
August 29, 2014

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION**

**Washington, D.C. 20549**

**Form N-Q**

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

**811-21323**

**Investment Company Act File Number**

**Eaton Vance Limited Duration Income Fund**

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant's Telephone Number, Including Area Code)

March 31

Date of Fiscal Year End

June 30, 2014

Date of Reporting Period

**Item 1. Schedule of Investments**

## Eaton Vance

## Limited Duration Income Fund

June 30, 2014

## PORTFOLIO OF INVESTMENTS (Unaudited)

## Senior Floating-Rate Interests 60.5%

Borrower/Tranche Description	Principal	
	Amount*	Value
	(000 s omitted)	
<b>Aerospace and Defense 0.7%</b>		
<b>Atlantic Aviation FBO Inc.</b>		
Term Loan, 3.25%, Maturing June 1, 2020	793	\$ 794,725
<b>Booz Allen Hamilton Inc.</b>		
Term Loan, 3.75%, Maturing July 31, 2019	1,152	1,158,376
<b>DAE Aviation Holdings, Inc.</b>		
Term Loan, 5.00%, Maturing November 2, 2018	328	332,530
Term Loan, 5.00%, Maturing November 2, 2018	724	733,521
<b>Ducommun Incorporated</b>		
Term Loan, 4.75%, Maturing June 28, 2017	356	358,640
<b>IAP Worldwide Services, Inc.</b>		
Term Loan, 0.00%, Maturing December 31, 2015 <sup>(2)(3)</sup>	908	263,318
Term Loan - Second Lien, 0.00%, Maturing June 30, 2016 <sup>(2)(3)</sup>	970	19,889
<b>Silver II US Holdings, LLC</b>		
Term Loan, 4.00%, Maturing December 13, 2019	5,076	5,067,385
<b>Transdigm, Inc.</b>		
Term Loan, 3.75%, Maturing February 28, 2020	2,889	2,881,273
Term Loan, 3.75%, Maturing June 4, 2021	2,450	2,441,731
		<b>\$ 14,051,388</b>
<b>Automotive 2.5%</b>		
<b>Affinia Group Intermediate Holdings Inc.</b>		
Term Loan, 4.75%, Maturing April 27, 2020	593	\$ 599,339
<b>Allison Transmission, Inc.</b>		
Term Loan, 2.91%, Maturing August 7, 2017	488	491,031
Term Loan, 3.75%, Maturing August 23, 2019	5,821	5,843,218
<b>ASP HHI Acquisition Co., Inc.</b>		
Term Loan, 5.00%, Maturing October 5, 2018	5,223	5,253,094
<b>Chrysler Group LLC</b>		
Term Loan, 3.50%, Maturing May 24, 2017	5,775	5,805,256
Term Loan, 3.25%, Maturing December 31, 2018	2,768	2,764,591
<b>CS Intermediate Holdco 2 LLC</b>		
Term Loan, 4.00%, Maturing April 4, 2021	850	850,531
<b>Dayco Products, LLC</b>		
Term Loan, 5.25%, Maturing December 12, 2019	1,322	1,333,252
<b>Federal-Mogul Holdings Corporation</b>		
Term Loan, 4.75%, Maturing April 15, 2021	5,225	5,233,710
<b>Gates Investments, Inc.</b>		
Term Loan, 3.85%, Maturing September 29, 2016	3,626	3,633,992

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**Goodyear Tire & Rubber Company (The)**

Term Loan - Second Lien, 4.75%, Maturing April 30, 2019	6,775	6,825,758
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**INA Beteiligungsgesellschaft GmbH**

Term Loan, 3.75%, Maturing May 15, 2020	1,150	1,156,469
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Borrower/Tranche Description	Principal	
	Amount*	Value
	(000 s omitted)	
<b>Metaldyne, LLC</b>		
Term Loan, 4.25%, Maturing December 18, 2018	1,974	\$ 1,983,832
<b>Tower Automotive Holdings USA, LLC</b>		
Term Loan, 4.00%, Maturing April 23, 2020	963	962,667
<b>UCI International, Inc.</b>		
Term Loan, 5.50%, Maturing July 26, 2017	992	996,836
<b>Veyance Technologies, Inc.</b>		
Term Loan, 5.25%, Maturing September 8, 2017	3,435	3,447,840
<b>Visteon Corporation</b>		
Term Loan, 3.50%, Maturing May 27, 2021	1,425	1,417,207
		<b>\$ 48,598,623</b>
<b>Beverage and Tobacco 0.2%</b>		
<b>Oak Leaf B.V.</b>		
Term Loan, 4.50%, Maturing September 24, 2018	EUR 2,950	\$ 4,052,621
		<b>\$ 4,052,621</b>
<b>Brokers, Dealers and Investment Houses 0.0%</b>		
<b>American Beacon Advisors, Inc.</b>		
Term Loan, 4.75%, Maturing November 22, 2019	585	\$ 587,921
		<b>\$ 587,921</b>
<b>Building and Development 0.5%</b>		
<b>ABC Supply Co., Inc.</b>		
Term Loan, 3.50%, Maturing April 16, 2020	1,563	\$ 1,561,112
<b>Capital Automotive L.P.</b>		
Term Loan, 4.00%, Maturing April 10, 2019	1,955	1,965,510
<b>CPG International Inc.</b>		
Term Loan, 4.75%, Maturing September 30, 2020	769	771,471
<b>Quikrete Holdings, Inc.</b>		
Term Loan, 4.00%, Maturing September 28, 2020	1,216	1,219,232
<b>RE/MAX International, Inc.</b>		
Term Loan, 4.00%, Maturing July 31, 2020	1,969	1,968,310
<b>Realogy Corporation</b>		
Term Loan, 3.75%, Maturing March 5, 2020	1,612	1,617,501
<b>Summit Materials Companies I, LLC</b>		
Term Loan, 5.00%, Maturing January 30, 2019	490	492,650
<b>WireCo WorldGroup, Inc.</b>		
Term Loan, 6.00%, Maturing February 15, 2017	681	687,625
		<b>\$ 10,283,411</b>
<b>Business Equipment and Services 5.9%</b>		
<b>Acosta, Inc.</b>		
Term Loan, 4.25%, Maturing March 2, 2018	6,664	\$ 6,699,951
<b>Advantage Sales &amp; Marketing, Inc.</b>		
Term Loan, 4.25%, Maturing December 17, 2017	4,344	4,354,359
<b>Allied Security Holdings, LLC</b>		
Term Loan, 3.25%, Maturing February 12, 2021 <sup>(5)</sup>	298	297,574
Term Loan, 4.25%, Maturing February 12, 2021	825	823,178

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**Altegrity, Inc.**

Term Loan, 5.00%, Maturing February 21, 2015	777	771,362
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**Altisource Solutions S.a.r.l.**

Term Loan, 4.50%, Maturing December 9, 2020	2,230	2,232,476
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Borrower/Tranche Description	Principal	
	(000 s omitted)	Value
<b>AVSC Holding Corp.</b>		
Term Loan, 4.50%, Maturing January 24, 2021	574	\$ 575,803
<b>BakerCorp International, Inc.</b>		
Term Loan, 4.25%, Maturing February 14, 2020	864	854,735
<b>BAR/BRI Review Courses, Inc.</b>		
Term Loan, 4.50%, Maturing July 17, 2019	647	649,270
<b>Brickman Group Ltd. LLC</b>		
Term Loan, 4.00%, Maturing December 18, 2020	1,095	1,085,403
<b>Brock Holdings III, Inc.</b>		
Term Loan, 6.00%, Maturing March 16, 2017	982	985,466
<b>CCC Information Services, Inc.</b>		
Term Loan, 4.00%, Maturing December 20, 2019	493	493,379
<b>Ceridian Corp.</b>		
Term Loan, 4.40%, Maturing May 9, 2017	1,477	1,482,325
<b>ClientLogic Corporation</b>		
Term Loan, 6.98%, Maturing January 30, 2017	1,171	1,179,879
<b>Corporate Capital Trust, Inc.</b>		
Term Loan, 4.00%, Maturing May 15, 2019	1,272	1,274,197
<b>CPM Acquisition Corp.</b>		
Term Loan, 6.25%, Maturing August 29, 2017	496	500,410
<b>Crossmark Holdings, Inc.</b>		
Term Loan, 4.50%, Maturing December 20, 2019	2,047	2,043,309
<b>Education Management LLC</b>		
Term Loan, 4.25%, Maturing June 1, 2016	1,488	1,068,852
Term Loan, 8.25%, Maturing March 29, 2018	2,073	1,522,091
<b>EIG Investors Corp.</b>		
Term Loan, 5.00%, Maturing November 9, 2019	4,688	4,713,644
<b>Emdeon Business Services, LLC</b>		
Term Loan, 3.75%, Maturing November 2, 2018	2,531	2,535,518
<b>Expert Global Solutions, Inc.</b>		
Term Loan, 8.50%, Maturing April 3, 2018	1,904	1,896,351
<b>Extreme Reach, Inc.</b>		
Term Loan, 6.75%, Maturing February 10, 2020	1,020	1,032,623
<b>Garda World Security Corporation</b>		
Term Loan, 5.02%, Maturing November 8, 2018	CAD 821	768,332
Term Loan, 4.00%, Maturing November 6, 2020	147	146,901
Term Loan, 4.00%, Maturing November 6, 2020	574	574,249
<b>Genesys Telecom Holdings U.S., Inc.</b>		
Term Loan, 4.00%, Maturing February 7, 2020	601	599,005
<b>Genpact International, Inc.</b>		
Term Loan, 3.50%, Maturing August 30, 2019	2,660	2,667,933
<b>IG Investment Holdings, LLC</b>		
Term Loan, 5.25%, Maturing October 31, 2019	1,533	1,543,074
<b>IMS Health Incorporated</b>		
Term Loan, 3.50%, Maturing March 17, 2021	3,743	3,726,284
Term Loan, 3.75%, Maturing March 17, 2021	EUR 3,628	4,992,559
<b>Information Resources, Inc.</b>		
Term Loan, 4.75%, Maturing September 30, 2020	1,563	1,572,632
<b>ION Trading Technologies S.a.r.l.</b>		
Term Loan, Maturing June 10, 2021 <sup>(6)</sup>	EUR 1,650	2,272,762
Term Loan - Second Lien, 7.25%, Maturing May 15, 2022	1,000	1,006,667
<b>KAR Auction Services, Inc.</b>		
Term Loan, 3.50%, Maturing March 11, 2021	3,456	3,452,956





Borrower/Tranche Description	Principal	
	(000 s omitted)	Value
<b>Kronos Incorporated</b>		
Term Loan, 4.50%, Maturing October 30, 2019	5,179	\$ 5,227,166
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020	2,396	2,484,097
<b>MCS AMS Sub-Holdings LLC</b>		
Term Loan, 7.00%, Maturing October 15, 2019	1,717	1,669,965
<b>Monitronics International Inc.</b>		
Term Loan, 4.25%, Maturing March 23, 2018	1,792	1,797,984
<b>National CineMedia, LLC</b>		
Term Loan, 2.90%, Maturing November 26, 2019	575	568,316
<b>Quintiles Transnational Corporation</b>		
Term Loan, 3.75%, Maturing June 8, 2018	7,168	7,178,873
<b>RCS Capital Corp.</b>		
Term Loan, 6.50%, Maturing April 29, 2019	1,375	1,406,797
Term Loan - Second Lien, 10.50%, Maturing April 29, 2021	500	515,000
<b>Sensus USA Inc.</b>		
Term Loan, 4.75%, Maturing May 9, 2017	701	705,252
<b>ServiceMaster Company</b>		
Term Loan, 5.50%, Maturing January 31, 2017	1,748	1,751,653
Term Loan, 6.50%, Maturing January 31, 2017	3,124	3,128,611
Term Loan, Maturing July 1, 2021 <sup>(6)</sup>	3,200	3,168,000
<b>SunGard Data Systems, Inc.</b>		
Term Loan, 3.90%, Maturing February 28, 2017	180	180,474
Term Loan, 4.00%, Maturing March 8, 2020	8,826	8,868,622
<b>TNS, Inc.</b>		
Term Loan, 5.00%, Maturing February 14, 2020	1,238	1,251,026
<b>TransUnion, LLC</b>		
Term Loan, 4.00%, Maturing April 9, 2021	5,536	5,545,813
<b>U.S. Security Holdings, Inc.</b>		
Term Loan, 6.00%, Maturing July 28, 2017	127	128,316
Term Loan, 6.00%, Maturing July 28, 2017	651	655,532
<b>WASH Multifamily Laundry Systems, LLC</b>		
Term Loan, 4.50%, Maturing February 21, 2019	395	396,234
<b>West Corporation</b>		
Term Loan, 3.25%, Maturing June 30, 2018	6,183	6,157,876
		<b>\$ 115,181,116</b>
<b>Cable and Satellite Television 2.3%</b>		
<b>Atlantic Broadband Finance, LLC</b>		
Term Loan, 3.25%, Maturing December 2, 2019	832	\$ 830,170
<b>Bragg Communications Incorporated</b>		
Term Loan, 3.50%, Maturing February 28, 2018	391	391,977
<b>Cequel Communications, LLC</b>		
Term Loan, 3.50%, Maturing February 14, 2019	5,241	5,250,759
<b>Charter Communications Operating, LLC</b>		
Term Loan, 3.00%, Maturing July 1, 2020	1,658	1,636,278
Term Loan, 3.00%, Maturing January 3, 2021	1,797	1,773,266
<b>Crown Media Holdings, Inc.</b>		
Term Loan, 4.00%, Maturing July 14, 2018	343	342,818
<b>ION Media Networks, Inc.</b>		
Term Loan, 5.00%, Maturing December 18, 2020	2,040	2,048,674
<b>MCC Iowa LLC</b>		
Term Loan, 3.25%, Maturing January 29, 2021	1,139	1,127,813
Term Loan, Maturing June 30, 2021 <sup>(6)</sup>	1,175	1,178,916



Borrower/Tranche Description	Principal	
	(000 s omitted)	Value
<b>Mediacom Illinois, LLC</b>		
Term Loan, 1.63%, Maturing January 31, 2015	1,485	\$ 1,485,589
Term Loan, 3.13%, Maturing October 23, 2017	984	985,427
Term Loan, Maturing June 13, 2021 <sup>(6)</sup>	650	651,219
<b>Numericable U.S. LLC</b>		
Term Loan, 4.50%, Maturing May 21, 2020	1,368	1,378,074
Term Loan, 4.50%, Maturing May 21, 2020	1,582	1,592,898
<b>UPC Financing Partnership</b>		
Term Loan, 4.00%, Maturing March 31, 2021	EUR 6,493	8,953,119
Term Loan, 3.25%, Maturing June 30, 2021	2,054	2,043,044
<b>Virgin Media Bristol LLC</b>		
Term Loan, 3.50%, Maturing June 5, 2020	6,950	6,932,194
<b>Virgin Media Investment Holdings, Ltd.</b>		
Term Loan, 4.25%, Maturing June 30, 2023	GBP 1,800	3,098,812
<b>Ziggo B.V.</b>		
Term Loan, 0.00%, Maturing January 15, 2022 <sup>(5)</sup>	EUR 41	55,815
Term Loan, 0.00%, Maturing January 15, 2022 <sup>(5)</sup>	EUR 591	807,460
Term Loan, 0.00%, Maturing January 15, 2022 <sup>(5)</sup>	EUR 837	1,142,352
Term Loan, 3.50%, Maturing January 15, 2022	EUR 44	59,536
Term Loan, 3.50%, Maturing January 15, 2022	EUR 467	638,154
Term Loan, 3.50%, Maturing January 15, 2022	EUR 745	1,017,698
		<b>\$ 45,422,062</b>
<b>Chemicals and Plastics 2.5%</b>		
<b>Allnex (Luxembourg) &amp; Cy S.C.A.</b>		
Term Loan, 4.50%, Maturing October 3, 2019	1,208	\$ 1,214,142
<b>Allnex USA, Inc.</b>		
Term Loan, 4.50%, Maturing October 3, 2019	627	629,960
<b>Arysta LifeScience Corporation</b>		
Term Loan, 4.50%, Maturing May 29, 2020	3,638	3,663,216
<b>Axalta Coating Systems US Holdings Inc.</b>		
Term Loan, 4.00%, Maturing February 1, 2020	4,282	4,289,483
<b>AZ Chem US, Inc.</b>		
Term Loan, 4.50%, Maturing June 12, 2021	936	945,432
<b>Chemtura Corporation</b>		
Term Loan, 3.50%, Maturing August 27, 2016	136	136,489
<b>Emerald Performance Materials, LLC</b>		
Term Loan, 6.75%, Maturing May 18, 2018	735	738,678
<b>Huntsman International, LLC</b>		
Term Loan, 2.69%, Maturing April 19, 2017	2,101	2,098,898
Term Loan, Maturing October 15, 2020 <sup>(6)</sup>	2,550	2,551,581
<b>Ineos US Finance LLC</b>		
Term Loan, 3.75%, Maturing May 4, 2018	7,949	7,939,183
<b>Kronos Worldwide Inc.</b>		
Term Loan, 4.75%, Maturing February 18, 2020	399	402,865
<b>MacDermid, Inc.</b>		
Term Loan, 4.00%, Maturing June 7, 2020	891	892,782
<b>Minerals Technologies Inc.</b>		
Term Loan, 4.00%, Maturing May 9, 2021	2,625	2,644,687
<b>Momentive Performance Materials Inc.</b>		
Term Loan, 4.00%, Maturing April 15, 2015	325	326,117
<b>OEP Pearl Dutch Acquisition B.V.</b>		
Term Loan, 6.50%, Maturing March 30, 2018	92	92,626



Borrower/Tranche Description	Principal	
	(000 s omitted)	Value
<b>OXEA Finance LLC</b>		
Term Loan, 4.25%, Maturing January 15, 2020	2,289	\$ 2,298,988
Term Loan - Second Lien, 8.25%, Maturing July 15, 2020	1,000	1,013,750
<b>Polarpak Inc.</b>		
Term Loan, 4.50%, Maturing June 5, 2020	594	596,218
Term Loan, 5.52%, Maturing June 8, 2020	CAD 1,944	1,830,947
<b>PQ Corporation</b>		
Term Loan, 4.00%, Maturing August 7, 2017	3,251	3,262,689
<b>Schoeller Arca Systems Holding B.V.</b>		
Term Loan, 4.81%, Maturing December 18, 2014	EUR 289	348,295
Term Loan, 4.81%, Maturing December 18, 2014	EUR 824	993,052
Term Loan, 4.81%, Maturing December 18, 2014	EUR 887	1,068,621
<b>Sonneborn LLC</b>		
Term Loan, 6.50%, Maturing March 30, 2018	522	524,879
<b>Taminco Global Chemical Corporation</b>		
Term Loan, 3.25%, Maturing February 15, 2019	391	389,501
<b>Tata Chemicals North America Inc.</b>		
Term Loan, 3.75%, Maturing August 7, 2020	1,411	1,410,750
<b>Tronox Pigments (Netherlands) B.V.</b>		
Term Loan, 4.00%, Maturing March 19, 2020	2,471	2,478,258
<b>Univar Inc.</b>		
Term Loan, 5.00%, Maturing June 30, 2017	3,898	3,917,441
<b>WNA Holdings Inc.</b>		
Term Loan, 4.50%, Maturing June 7, 2020	309	310,019
		<b>\$ 49,009,547</b>
<b>Conglomerates 0.5%</b>		
<b>Custom Sensors &amp; Technologies, Inc.</b>		
Term Loan, Maturing May 30, 2021 <sup>(6)</sup>	450	\$ 453,375
<b>RGIS Services, LLC</b>		
Term Loan, 5.50%, Maturing October 18, 2017	3,391	3,403,866
<b>Spectrum Brands Europe GmbH</b>		
Term Loan, 3.75%, Maturing September 4, 2019	EUR 1,318	1,822,551
<b>Spectrum Brands, Inc.</b>		
Term Loan, 3.50%, Maturing September 4, 2019	2,432	2,436,936
Term Loan, 5.08%, Maturing December 17, 2019	CAD 680	636,434
		<b>\$ 8,753,162</b>
<b>Containers and Glass Products 0.9%</b>		
<b>Berry Plastics Holding Corporation</b>		
Term Loan, 3.50%, Maturing February 8, 2020	2,568	\$ 2,549,648
Term Loan, 3.75%, Maturing January 6, 2021	6,242	6,228,263
<b>BWAY Holding Company, Inc.</b>		
Term Loan, 4.50%, Maturing August 7, 2017	2,930	2,945,027
<b>Libbey Glass Inc.</b>		
Term Loan, 3.75%, Maturing April 9, 2021	550	550,687
<b>Pelican Products, Inc.</b>		
Term Loan, 5.25%, Maturing March 20, 2020	374	378,030
<b>Reynolds Group Holdings Inc.</b>		
Term Loan, 4.00%, Maturing December 1, 2018	5,098	5,110,699
<b>TricorBraun, Inc.</b>		

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Term Loan, 4.00%, Maturing May 3, 2018

642

644,093

**\$ 18,406,447**

Borrower/Tranche Description	Principal	
	(000 s omitted)	Value
<b>Cosmetics/Toiletries 0.2%</b>		
<b>Prestige Brands, Inc.</b>		
Term Loan, 3.75%, Maturing January 31, 2019	229	\$ 229,694
<b>Revlon Consumer Products Corporation</b>		
Term Loan, 4.00%, Maturing October 8, 2019	1,493	1,497,631
<b>Sun Products Corporation (The)</b>		
Term Loan, 5.50%, Maturing March 23, 2020	2,591	2,548,745
		<b>\$ 4,276,070</b>
<b>Drugs 1.1%</b>		
<b>Alkermes, Inc.</b>		
Term Loan, 3.50%, Maturing September 18, 2019	1,180	\$ 1,181,583
<b>Auxilium Pharmaceuticals, Inc.</b>		
Term Loan, 6.25%, Maturing April 26, 2017	657	661,202
<b>Endo Luxembourg Finance Company I S.a.r.l.</b>		
Term Loan, 3.25%, Maturing February 28, 2021	524	522,433
<b>Ikaria, Inc.</b>		
Term Loan, 5.00%, Maturing February 12, 2021	1,100	1,108,937
<b>Par Pharmaceutical Companies, Inc.</b>		
Term Loan, 4.00%, Maturing September 30, 2019	2,204	2,207,188
<b>Valeant Pharmaceuticals International, Inc.</b>		
Term Loan, 3.75%, Maturing February 13, 2019	1,860	1,860,395
Term Loan, 3.75%, Maturing December 11, 2019	3,955	3,957,528
Term Loan, 3.75%, Maturing August 5, 2020	5,352	5,354,019
<b>VWR Funding, Inc.</b>		
Term Loan, 3.40%, Maturing April 3, 2017	3,859	3,864,201
		<b>\$ 20,717,486</b>
<b>Ecological Services and Equipment 0.4%</b>		
<b>ADS Waste Holdings, Inc.</b>		
Term Loan, 3.75%, Maturing October 9, 2019	5,301	\$ 5,283,074
<b>EnergySolutions, LLC</b>		
Term Loan, 6.75%, Maturing May 29, 2020	1,150	1,167,250
<b>Viking Consortium Borrower Limited</b>		
Term Loan - Second Lien, 6.64%, (3.14% Cash, 3.50% PIK), Maturing March 31, 2016	GBP 561	357,462
		<b>\$ 6,807,786</b>
<b>Electronics/Electrical 5.9%</b>		
<b>Aeroflex Incorporated</b>		
Term Loan, 4.50%, Maturing November 11, 2019	1,386	\$ 1,392,758
<b>Allflex Holdings III, Inc.</b>		
Term Loan, 4.25%, Maturing July 17, 2020	769	771,110
<b>Answers Corporation</b>		
Term Loan, 6.50%, Maturing December 20, 2018	1,048	1,057,296
Term Loan - Second Lien, 11.00%, Maturing June 19, 2020	950	965,437
<b>Attachmate Corporation</b>		
Term Loan, 7.25%, Maturing November 22, 2017	5,840	5,898,709
Term Loan - Second Lien, 11.00%, Maturing November 22, 2018	1,000	1,014,167
<b>Avago Technologies Cayman Ltd.</b>		
Term Loan, 3.75%, Maturing May 6, 2021	11,175	11,226,841

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**Blue Coat Systems, Inc.**

Term Loan, 4.00%, Maturing May 31, 2019	496	497,078
Term Loan - Second Lien, 9.50%, Maturing June 28, 2020	3,975	4,052,016



Borrower/Tranche Description	Principal	
	(000 s omitted)	Value
<b>Campaign Monitor Finance Pty Limited</b>		
Term Loan, 6.25%, Maturing March 18, 2021	948	\$ 931,042
<b>Cinedigm Digital Funding I, LLC</b>		
Term Loan, 3.75%, Maturing February 28, 2018	490	491,171
<b>CommScope, Inc.</b>		
Term Loan, 3.25%, Maturing January 26, 2018	1,538	1,544,144
<b>CompuCom Systems, Inc.</b>		
Term Loan, 4.25%, Maturing May 11, 2020	2,314	2,291,359
<b>Dealer Computer Services, Inc.</b>		
Term Loan, 2.15%, Maturing April 21, 2016	965	967,800
<b>Dealertrack Technologies, Inc.</b>		
Term Loan, 3.50%, Maturing February 28, 2021	673	673,519
<b>Dell Inc.</b>		
Term Loan, 3.75%, Maturing October 29, 2018	1,387	1,388,368
Term Loan, 4.50%, Maturing April 29, 2020	12,016	12,089,179
<b>Eagle Parent, Inc.</b>		
Term Loan, 4.00%, Maturing May 16, 2018	2,681	2,689,598
<b>Entegris, Inc.</b>		
Term Loan, 3.50%, Maturing April 30, 2021	650	647,291
<b>Excelitas Technologies Corp.</b>		
Term Loan, 6.00%, Maturing October 30, 2020	2,038	2,054,574
<b>Eze Castle Software Inc.</b>		
Term Loan, 4.00%, Maturing April 6, 2020	744	745,747
<b>FIDJI Luxembourg (BC4) S.a.r.l.</b>		
Term Loan, 6.25%, Maturing December 24, 2020	1,062	1,072,178
<b>Freescale Semiconductor, Inc.</b>		
Term Loan, 4.25%, Maturing February 28, 2020	2,984	2,990,408
<b>Go Daddy Operating Company, LLC</b>		
Term Loan, 4.75%, Maturing May 13, 2021	5,108	5,090,948
<b>Hyland Software, Inc.</b>		
Term Loan, 4.75%, Maturing February 19, 2021	520	523,738
<b>Infor (US), Inc.</b>		
Term Loan, 3.75%, Maturing June 3, 2020	8,864	8,826,679
<b>M/A-COM Technology Solutions Holdings, Inc.</b>		
Term Loan, 4.50%, Maturing May 7, 2021	675	680,906
<b>Magic Newco LLC</b>		
Term Loan, 5.00%, Maturing December 12, 2018	2,907	2,933,984
<b>Micro Holding, L.P.</b>		
Term Loan, 7.25%, Maturing March 18, 2019	1,136	1,138,464
<b>Microsemi Corporation</b>		
Term Loan, 3.25%, Maturing March 18, 2021	1,333	1,328,715
<b>NXP B.V.</b>		
Term Loan, 3.25%, Maturing January 11, 2020	2,581	2,571,226
<b>Open Text Corporation</b>		
Term Loan, 3.25%, Maturing January 16, 2021	1,269	1,270,079
<b>Renaissance Learning, Inc.</b>		
Term Loan, 4.50%, Maturing April 9, 2021	923	924,994
Term Loan - Second Lien, 8.00%, Maturing April 1, 2022	300	300,250
<b>Rocket Software, Inc.</b>		
Term Loan, 5.75%, Maturing February 8, 2018	431	433,494
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	1,500	1,522,500
<b>Rovi Solutions Corporation</b>		
Term Loan, 3.50%, Maturing March 29, 2019	703	698,501



Borrower/Tranche Description	Principal	
	(000 s omitted)	Value
<b>RP Crown Parent, LLC</b>		
Term Loan, 6.00%, Maturing December 21, 2018	4,203	\$ 4,207,996
Term Loan - Second Lien, 11.25%, Maturing December 20, 2019	1,675	1,691,750
<b>Sensata Technologies Finance Company, LLC</b>		
Term Loan, 3.25%, Maturing May 12, 2019	1,621	1,629,823
<b>Shield Finance Co. S.a.r.l.</b>		
Term Loan, 5.00%, Maturing January 29, 2021	923	928,070
<b>Sirius Computer Solutions, Inc.</b>		
Term Loan, 7.00%, Maturing November 30, 2018	545	552,640
<b>SkillSoft Corp.</b>		
Term Loan, 4.50%, Maturing April 28, 2021	1,950	1,953,251
<b>Smart Technologies ULC</b>		
Term Loan, 10.50%, Maturing January 31, 2018	708	734,355
<b>Sophia, L.P.</b>		
Term Loan, 4.00%, Maturing July 19, 2018	1,816	1,818,776
<b>SS&amp;C Technologies Holdings Europe S.a.r.l.</b>		
Term Loan, 3.25%, Maturing June 7, 2019	91	90,940
<b>SS&amp;C Technologies Inc.</b>		
Term Loan, 3.25%, Maturing June 7, 2019	877	878,672
<b>SumTotal Systems LLC</b>		
Term Loan, 6.25%, Maturing November 16, 2018	1,327	1,296,749
<b>SunEdison Semiconductor B.V.</b>		
Term Loan, 6.50%, Maturing May 22, 2019	1,150	1,150,719
<b>SurveyMonkey.com, LLC</b>		
Term Loan, 5.50%, Maturing February 5, 2019	1,533	1,544,292
<b>Sybil Software LLC</b>		
Term Loan, 5.00%, Maturing March 20, 2020	2,222	2,227,430
<b>Vantiv, LLC</b>		
Term Loan, 3.75%, Maturing May 12, 2021	1,200	1,205,063
<b>Vertafore, Inc.</b>		
Term Loan, 4.25%, Maturing October 3, 2019	1,984	1,989,774
<b>Wall Street Systems Delaware, Inc.</b>		
Term Loan, 4.50%, Maturing April 30, 2021	2,075	2,078,459
<b>Web.com Group, Inc.</b>		
Term Loan, 4.50%, Maturing October 27, 2017	1,672	1,676,952
<b>Websense, Inc.</b>		
Term Loan, 4.50%, Maturing June 25, 2020	943	948,474
		<b>\$ 114,300,453</b>
<b>Equipment Leasing 0.4%</b>		
<b>Delos Finance S.a.r.l.</b>		
Term Loan, 3.50%, Maturing March 6, 2021	3,275	\$ 3,277,047
<b>Flying Fortress Inc.</b>		
Term Loan, 3.50%, Maturing June 30, 2017	4,712	4,714,611
		<b>\$ 7,991,658</b>
<b>Financial Intermediaries 2.6%</b>		
<b>American Capital Holdings, Inc.</b>		
Term Loan, 3.50%, Maturing August 22, 2017	656	\$ 657,070
<b>Armor Holding II LLC</b>		
Term Loan, 5.75%, Maturing June 26, 2020	775	773,247

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Term Loan - Second Lien, 10.25%, Maturing December 11, 2020

1,000

1,000,000

Borrower/Tranche Description	Principal	
	(000 s omitted)	Value
<b>Citco Funding LLC</b>		
Term Loan, 4.25%, Maturing June 29, 2018	3,236	\$ 3,246,867
<b>Clipper Acquisitions Corp.</b>		
Term Loan, 3.00%, Maturing February 6, 2020	1,625	1,613,630
<b>First Data Corporation</b>		
Term Loan, 3.65%, Maturing March 24, 2017	1,000	1,000,804
Term Loan, 4.15%, Maturing March 24, 2018	3,000	3,009,954
Term Loan, 4.15%, Maturing September 24, 2018	4,650	4,666,470
<b>Grosvenor Capital Management Holdings, LLP</b>		
Term Loan, 3.75%, Maturing January 4, 2021	1,617	1,608,791
<b>Guggenheim Partners, LLC</b>		
Term Loan, 4.25%, Maturing July 22, 2020	2,978	2,991,146
<b>Hamilton Lane Advisors, LLC</b>		
Term Loan, 4.00%, Maturing February 28, 2018	558	560,336
<b>Harbourvest Partners, LLC</b>		
Term Loan, 3.25%, Maturing February 4, 2021	1,079	1,073,890
<b>Home Loan Servicing Solutions, Ltd.</b>		
Term Loan, 4.50%, Maturing June 19, 2020	1,238	1,244,848
<b>LPL Holdings, Inc.</b>		
Term Loan, 2.65%, Maturing March 29, 2017	516	516,753
Term Loan, 3.25%, Maturing March 29, 2019	3,969	3,968,516
<b>MIP Delaware, LLC</b>		
Term Loan, 4.00%, Maturing March 9, 2020	659	660,999
<b>Moneygram International, Inc.</b>		
Term Loan, 4.25%, Maturing March 27, 2020	1,533	1,514,128
<b>Nuveen Investments, Inc.</b>		
Term Loan, 4.15%, Maturing May 15, 2017	8,245	8,268,714
<b>NXT Capital, Inc.</b>		
Term Loan, 6.25%, Maturing September 4, 2018	175	176,306
Term Loan, 6.25%, Maturing September 4, 2018	918	927,243
<b>Ocwen Financial Corporation</b>		
Term Loan, 5.00%, Maturing February 15, 2018	3,432	3,451,122
<b>Oz Management LP</b>		
Term Loan, 1.65%, Maturing November 15, 2016	1,344	1,294,440
<b>Sesac Holdco II, LLC</b>		
Term Loan, 5.00%, Maturing February 8, 2019	1,980	1,991,055
<b>Starwood Property Trust, Inc.</b>		
Term Loan, 3.50%, Maturing April 17, 2020	1,289	1,283,354
<b>Transfirst Holdings, Inc.</b>		
Term Loan, 4.00%, Maturing December 27, 2017	963	965,425
<b>Walker &amp; Dunlop, Inc.</b>		
Term Loan, 5.50%, Maturing December 11, 2020	871	885,861
<b>Walter Investment Management Corp.</b>		
Term Loan, 4.75%, Maturing December 11, 2020	2,075	2,054,880
		<b>\$ 51,405,849</b>
<b>Food Products 2.3%</b>		
<b>AdvancePierre Foods, Inc.</b>		
Term Loan, 5.75%, Maturing July 10, 2017	3,852	\$ 3,862,010
<b>Big Heart Pet Brands</b>		
Term Loan, 3.50%, Maturing March 8, 2020	3,814	3,795,087
<b>Blue Buffalo Company, Ltd.</b>		
Term Loan, 4.00%, Maturing August 8, 2019	1,376	1,382,509



Borrower/Tranche Description	Principal	
	(000 s omitted)	Value
<b>Clearwater Seafoods Limited Partnership</b>		
Term Loan, 4.75%, Maturing June 24, 2019	1,040	\$ 1,046,213
<b>CSM Bakery Supplies LLC</b>		
Term Loan, 4.75%, Maturing July 3, 2020	1,191	1,199,337
<b>Del Monte Foods, Inc.</b>		
Term Loan, 4.25%, Maturing February 18, 2021	973	970,496
<b>Diamond Foods, Inc.</b>		
Term Loan, 4.25%, Maturing August 20, 2018	249	249,737
<b>Dole Food Company Inc.</b>		
Term Loan, 4.50%, Maturing November 1, 2018	2,174	2,179,215
<b>H.J. Heinz Company</b>		
Term Loan, 3.50%, Maturing June 5, 2020	12,796	12,905,282
<b>High Liner Foods Incorporated</b>		
Term Loan, 4.25%, Maturing April 24, 2021	1,122	1,122,187
<b>JBS USA Holdings Inc.</b>		
Term Loan, 3.75%, Maturing May 25, 2018	2,667	2,676,537
Term Loan, 3.75%, Maturing September 18, 2020	1,985	1,981,691
<b>NBTY, Inc.</b>		
Term Loan, 3.50%, Maturing October 1, 2017	9,496	9,523,952
<b>Pinnacle Foods Finance LLC</b>		
Term Loan, 3.25%, Maturing April 29, 2020	844	840,762
<b>Post Holdings Inc.</b>		
Term Loan, 3.75%, Maturing June 2, 2021	750	756,973
		\$ 44,491,988
<b>Food Service 1.7%</b>		
<b>Aramark Corporation</b>		
Term Loan, 3.73%, Maturing July 26, 2016	137	\$ 136,948
Term Loan, 3.73%, Maturing July 26, 2016	246	245,023
<b>ARG IH Corporation</b>		
Term Loan, 5.00%, Maturing November 15, 2020	348	350,859
<b>Buffets, Inc.</b>		
Term Loan, 0.11%, Maturing April 22, 2015 <sup>(3)</sup>	121	120,529
<b>Burger King Corporation</b>		
Term Loan, 3.75%, Maturing September 28, 2019	2,604	2,616,456
<b>CEC Entertainment Concepts, L.P.</b>		
Term Loan, 4.25%, Maturing February 14, 2021	973	968,308
<b>Centerplate, Inc.</b>		
Term Loan, 4.75%, Maturing November 26, 2019	1,163	1,168,900
<b>Darling International Inc.</b>		
Term Loan, 3.50%, Maturing January 6, 2021	EUR 1,297	1,781,745
<b>DineEquity, Inc.</b>		
Term Loan, 3.75%, Maturing October 19, 2017	1,644	1,653,343
<b>Dunkin Brands, Inc.</b>		
Term Loan, 3.25%, Maturing February 7, 2021	3,258	3,233,390
<b>Landry s, Inc.</b>		
Term Loan, 4.00%, Maturing April 24, 2018	2,706	2,716,089
<b>NPC International, Inc.</b>		
Term Loan, 4.00%, Maturing December 28, 2018	684	685,533
<b>OSI Restaurant Partners, LLC</b>		
Term Loan, 3.50%, Maturing October 25, 2019	658	659,477
<b>P.F. Chang s China Bistro Inc.</b>		
Term Loan, 4.25%, Maturing July 2, 2019	913	900,606





Borrower/Tranche Description	Principal	
	(000 s omitted)	Value
<b>Seminole Hard Rock Entertainment, Inc.</b>		
Term Loan, 3.50%, Maturing May 14, 2020	322	\$ 321,281
<b>US Foods, Inc.</b>		
Term Loan, 4.50%, Maturing March 29, 2019	7,747	7,766,117
<b>Weight Watchers International, Inc.</b>		
Term Loan, 4.00%, Maturing April 2, 2020	7,604	6,035,477
<b>Wendy's International, Inc.</b>		
Term Loan, 3.25%, Maturing May 15, 2019	2,065	2,071,018
		<b>\$ 33,431,099</b>
<b>Food/Drug Retailers 1.9%</b>		
<b>Albertson's, LLC</b>		
Term Loan, 4.75%, Maturing March 21, 2019	1,364	\$ 1,372,411
<b>Alliance Boots Holdings Limited</b>		
Term Loan, 3.56%, Maturing July 10, 2017	EUR 1,000	1,373,008
Term Loan, 3.98%, Maturing July 10, 2017	GBP 8,450	14,477,149
<b>General Nutrition Centers, Inc.</b>		
Term Loan, 3.25%, Maturing March 4, 2019	6,376	6,339,194
<b>New Albertson's, Inc.</b>		
Term Loan, Maturing June 25, 2021 <sup>(6)</sup>	1,400	1,406,416
<b>Pantry, Inc. (The)</b>		
Term Loan, 4.75%, Maturing August 2, 2019	467	469,890
<b>Rite Aid Corporation</b>		
Term Loan, 3.50%, Maturing February 21, 2020	5,772	5,774,829
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020	550	562,925
<b>Supervalu Inc.</b>		
Term Loan, 4.50%, Maturing March 21, 2019	4,245	4,248,512
		<b>\$ 36,024,334</b>
<b>Forest Products 0.0%</b>		
<b>Expera Specialty Solutions, LLC</b>		
Term Loan, 7.50%, Maturing December 21, 2018	619	\$ 626,484
		<b>\$ 626,484</b>
<b>Health Care 6.3%</b>		
<b>Akorn, Inc.</b>		
Term Loan, 4.50%, Maturing April 16, 2021	900	\$ 905,250
Term Loan, Maturing April 16, 2021 <sup>(6)</sup>	500	502,916
<b>Alere, Inc.</b>		
Term Loan, 4.25%, Maturing June 30, 2017	4,262	4,279,035
<b>Alliance Healthcare Services, Inc.</b>		
Term Loan, 4.25%, Maturing June 3, 2019	1,411	1,412,341
<b>Anneal Pharmaceuticals LLC</b>		
Term Loan, 5.75%, Maturing November 1, 2019	720	724,810
<b>Ardent Medical Services, Inc.</b>		
Term Loan, 6.75%, Maturing July 2, 2018	5,295	5,329,637
<b>ATI Holdings, Inc.</b>		
Term Loan, 5.00%, Maturing December 20, 2019	517	523,158
<b>Biomet Inc.</b>		
Term Loan, 3.66%, Maturing July 25, 2017	5,818	5,833,396

**BSN Medical Inc.**

Term Loan, 4.00%, Maturing August 28, 2019

618

619,118

Borrower/Tranche Description	Principal	
	(000 s omitted)	Value
<b>CeramTec Acquisition Corporation</b>		
Term Loan, 4.25%, Maturing August 28, 2020	178	\$ 178,823
<b>CHG Buyer Corporation</b>		
Term Loan, 4.25%, Maturing November 19, 2019	2,215	2,228,664
<b>Community Health Systems, Inc.</b>		
Term Loan, 3.48%, Maturing January 25, 2017	1,929	1,935,451
Term Loan, 4.25%, Maturing January 27, 2021	8,424	8,486,181
<b>Convatec Inc.</b>		
Term Loan, 4.00%, Maturing December 22, 2016	1,390	1,392,527
<b>DaVita HealthCare Partners, Inc.</b>		
Term Loan, 3.50%, Maturing June 24, 2021	4,250	4,275,423
<b>DJO Finance LLC</b>		
Term Loan, 4.25%, Maturing September 15, 2017	1,436	1,444,145
<b>Envision Healthcare Corporation</b>		
Term Loan, 4.00%, Maturing May 25, 2018	4,256	4,268,450
<b>Faenza Acquisition GmbH</b>		
Term Loan, 4.25%, Maturing August 28, 2020	545	546,970
Term Loan, 4.25%, Maturing August 31, 2020	1,797	1,804,390
<b>Gentiva Health Services, Inc.</b>		
Term Loan, 6.50%, Maturing October 18, 2019	1,791	1,794,358
<b>Grifols Worldwide Operations USA, Inc.</b>		
Term Loan, 3.15%, Maturing February 27, 2021	6,284	6,284,646
<b>HCA, Inc.</b>		
Term Loan, 2.90%, Maturing March 31, 2017	7,604	7,630,064
Term Loan, 2.98%, Maturing May 1, 2018	2,136	2,140,876
<b>Hologic Inc.</b>		
Term Loan, 3.25%, Maturing August 1, 2019	1,614	1,615,439
<b>Iasis Healthcare LLC</b>		
Term Loan, 4.50%, Maturing May 3, 2018	3,270	3,286,858
<b>inVentiv Health, Inc.</b>		
Term Loan, 7.50%, Maturing August 4, 2016	3,116	3,135,184
Term Loan, 7.75%, Maturing May 15, 2018	1,259	1,261,660
<b>JLL/Delta Dutch Newco B.V.</b>		
Term Loan, 4.25%, Maturing March 11, 2021	1,175	1,167,656
Term Loan, 4.50%, Maturing March 11, 2021	EUR 400	549,774
<b>Kindred Healthcare, Inc.</b>		
Term Loan, 4.00%, Maturing April 9, 2021	1,975	1,981,172
<b>Kinetic Concepts, Inc.</b>		
Term Loan, 4.00%, Maturing May 4, 2018	6,808	6,825,991
<b>LHP Hospital Group, Inc.</b>		
Term Loan, 9.00%, Maturing July 3, 2018	959	917,976
<b>Mallinckrodt International Finance S.A.</b>		
Term Loan, 3.50%, Maturing March 19, 2021	2,020	2,021,901
<b>MedAssets, Inc.</b>		
Term Loan, 4.00%, Maturing December 13, 2019	421	421,518
<b>Millennium Laboratories, Inc.</b>		
Term Loan, 5.25%, Maturing April 16, 2021	2,775	2,803,882
<b>MMM Holdings, Inc.</b>		
Term Loan, 9.75%, Maturing December 12, 2017	1,433	1,445,636
<b>MSO of Puerto Rico, Inc.</b>		
Term Loan, 9.75%, Maturing December 12, 2017	1,042	1,051,016
<b>National Mentor Holdings, Inc.</b>		
Term Loan, 4.75%, Maturing January 31, 2021	698	702,905



Borrower/Tranche Description	Principal	
	(000 s omitted)	Value
<b>Onex Carestream Finance LP</b>		
Term Loan, 5.00%, Maturing June 7, 2019	4,054	\$ 4,069,226
<b>Opal Acquisition, Inc.</b>		
Term Loan, 5.00%, Maturing November 27, 2020	2,164	2,171,429
<b>Ortho-Clinical Diagnostics, Inc.</b>		
Term Loan, 4.75%, Maturing June 30, 2021	4,200	4,233,823
<b>Pharmaceutical Product Development LLC</b>		
Term Loan, 4.00%, Maturing December 5, 2018	3,497	3,510,226
<b>PharMedium Healthcare Corporation</b>		
Term Loan, 4.25%, Maturing January 28, 2021	365	365,713
<b>PRA Holdings, Inc.</b>		
Term Loan, 4.50%, Maturing September 23, 2020	2,109	2,099,835
<b>Radnet Management, Inc.</b>		
Term Loan, 4.27%, Maturing October 10, 2018	1,953	1,961,333
<b>RegionalCare Hospital Partners, Inc.</b>		
Term Loan, 6.00%, Maturing April 19, 2019	575	576,437
<b>Sage Products Holdings III, LLC</b>		
Term Loan, 4.25%, Maturing December 13, 2019	507	508,096
<b>Salix Pharmaceuticals, Ltd.</b>		
Term Loan, 4.25%, Maturing January 2, 2020	926	934,768
<b>Select Medical Corporation</b>		
Term Loan, 2.99%, Maturing December 20, 2016	225	224,573
Term Loan, 3.75%, Maturing June 1, 2018	1,225	1,224,234
<b>Sheridan Holdings, Inc.</b>		
Term Loan, 4.50%, Maturing June 29, 2018	686	689,002
<b>Steward Health Care System LLC</b>		
Term Loan, 6.75%, Maturing April 12, 2020	1,411	1,394,879
<b>TriZetto Group, Inc. (The)</b>		
Term Loan, 4.75%, Maturing May 2, 2018	1,481	1,486,504
<b>Truven Health Analytics Inc.</b>		
Term Loan, 4.50%, Maturing June 6, 2019	1,793	1,778,585
<b>U.S. Renal Care, Inc.</b>		
Term Loan, 4.25%, Maturing July 3, 2019	2,210	2,220,040
<b>Universal Health Services, Inc.</b>		
Term Loan, 2.40%, Maturing November 15, 2016	374	375,687
		<b>\$ 123,553,587</b>
<b>Home Furnishings 0.3%</b>		
<b>Interline Brands, Inc.</b>		
Term Loan, 4.00%, Maturing March 17, 2021	324	\$ 323,512
<b>Serta/Simmons Holdings, LLC</b>		
Term Loan, 4.25%, Maturing October 1, 2019	3,660	3,674,238
<b>Tempur-Pedic International Inc.</b>		
Term Loan, 3.50%, Maturing March 18, 2020	2,671	2,665,886
		<b>\$ 6,663,636</b>
<b>Industrial Equipment 1.3%</b>		
<b>Alliance Laundry Systems LLC</b>		
Term Loan, 4.26%, Maturing December 10, 2018	381	\$ 383,931
<b>Apex Tool Group, LLC</b>		
Term Loan, 4.50%, Maturing January 31, 2020	1,333	1,320,350

**Doosan Infracore International, Inc.**

Term Loan, 4.50%, Maturing May 28, 2021

1,475

1,482,977

Borrower/Tranche Description	Principal	
	(000 s omitted)	Value
<b>Filtration Group Corporation</b>		
Term Loan - Second Lien, 8.25%, Maturing November 21, 2021	1,000	\$ 1,020,000
<b>Gardner Denver, Inc.</b>		
Term Loan, 4.25%, Maturing July 30, 2020	2,153	2,154,975
Term Loan, 4.75%, Maturing July 30, 2020	EUR 471	651,087
<b>Generac Power Systems, Inc.</b>		
Term Loan, 3.25%, Maturing May 31, 2020	2,014	2,004,296
<b>Grede Holdings, LLC</b>		
Term Loan, 4.75%, Maturing June 2, 2021	1,125	1,130,391
<b>Milacron LLC</b>		
Term Loan, 4.00%, Maturing March 30, 2020	1,908	1,907,303
<b>Paladin Brands Holding, Inc.</b>		
Term Loan, 6.75%, Maturing August 16, 2019	867	879,050
<b>Rexnord LLC</b>		
Term Loan, 4.00%, Maturing August 21, 2020	6,575	6,579,422
<b>Signode Industrial Group US Inc.</b>		
Term Loan, 4.00%, Maturing May 1, 2021	1,900	1,896,042
<b>Spansion LLC</b>		
Term Loan, 3.75%, Maturing December 19, 2019	1,207	1,213,438
<b>STS Operating, Inc.</b>		
Term Loan, 4.75%, Maturing February 19, 2021	399	401,369
<b>Tank Holding Corp.</b>		
Term Loan, 4.25%, Maturing July 9, 2019	901	902,310
<b>Unifrax Corporation</b>		
Term Loan, 4.25%, Maturing November 28, 2018	636	637,420
<b>Virtuoso US LLC</b>		
Term Loan, 4.75%, Maturing February 11, 2021	574	578,581
		\$ 25,142,942
<b>Insurance 2.0%</b>		
<b>Alliant Holdings I, Inc.</b>		
Term Loan, 4.25%, Maturing December 20, 2019	3,218	\$ 3,230,403
<b>AmWINS Group, LLC</b>		
Term Loan, 5.00%, Maturing September 6, 2019	5,055	5,077,861
<b>Applied Systems, Inc.</b>		
Term Loan, 4.25%, Maturing January 25, 2021	1,144	1,149,766
<b>Asurion LLC</b>		
Term Loan, 5.00%, Maturing May 24, 2019	10,314	10,388,017
Term Loan, 4.25%, Maturing July 8, 2020	1,139	1,140,024
Term Loan - Second Lien, 8.50%, Maturing March 3, 2021	1,375	1,429,141
<b>CNO Financial Group, Inc.</b>		
Term Loan, 3.75%, Maturing September 20, 2018	4,769	4,777,644
<b>Cooper Gay Swett &amp; Crawford Ltd.</b>		
Term Loan, 5.00%, Maturing April 16, 2020	1,586	1,551,447
<b>Cunningham Lindsey U.S. Inc.</b>		
Term Loan, 5.00%, Maturing December 10, 2019	2,410	2,402,046
Term Loan - Second Lien, 9.25%, Maturing June 10, 2020	572	572,319
<b>Hub International Limited</b>		
Term Loan, 4.25%, Maturing October 2, 2020	3,548	3,561,169
<b>USI, Inc.</b>		
Term Loan, 4.25%, Maturing December 27, 2019	3,902	3,912,082
		\$ 39,191,919





Borrower/Tranche Description	Principal	
	Amount*	Value
	(000 s omitted)	
<b>Leisure Goods/Activities/Movies 2.6%</b>		
<b>Activision Blizzard, Inc.</b>		
Term Loan, 3.25%, Maturing October 12, 2020	3,665	\$ 3,680,165
<b>Bally Technologies, Inc.</b>		
Term Loan, 4.25%, Maturing November 25, 2020	2,430	2,442,431
<b>Bombardier Recreational Products, Inc.</b>		
Term Loan, 4.00%, Maturing January 30, 2019	4,582	4,591,285
<b>Bright Horizons Family Solutions, Inc.</b>		
Term Loan, 3.75%, Maturing January 30, 2020	222	221,833
<b>Cedar Fair, L.P.</b>		
Term Loan, 3.25%, Maturing March 6, 2020	1,473	1,481,917
<b>ClubCorp Club Operations, Inc.</b>		
Term Loan, 4.00%, Maturing July 24, 2020	1,892	1,887,958
<b>Delta 2 (LUX) S.a.r.l.</b>		
Term Loan, 4.50%, Maturing April 30, 2019	3,164	3,185,096
<b>Emerald Expositions Holding, Inc.</b>		
Term Loan, 5.50%, Maturing June 17, 2020	1,237	1,250,047
<b>Equinox Holdings, Inc.</b>		
Term Loan, 4.25%, Maturing January 31, 2020	2,133	2,143,791
<b>Fender Musical Instruments Corporation</b>		
Term Loan, 5.75%, Maturing April 3, 2019	534	537,337
<b>Kasima, LLC</b>		
Term Loan, 3.25%, Maturing May 17, 2021	1,125	1,123,243
<b>Live Nation Entertainment, Inc.</b>		
Term Loan, 3.50%, Maturing August 17, 2020	7,026	7,036,477
<b>Nord Anglia Education Limited</b>		
Term Loan, 4.50%, Maturing March 19, 2021	1,125	1,128,868
<b>Regal Cinemas, Inc.</b>		
Term Loan, 2.68%, Maturing August 23, 2017	875	879,360
<b>Sabre, Inc.</b>		
Term Loan, 4.25%, Maturing February 19, 2019	1,428	1,433,754
<b>SeaWorld Parks &amp; Entertainment, Inc.</b>		
Term Loan, 3.00%, Maturing May 14, 2020	2,379	2,348,599
<b>Six Flags Theme Parks, Inc.</b>		
Term Loan, 3.50%, Maturing December 20, 2018	3,134	3,145,260
<b>SONIFI Solutions, Inc.</b>		
Term Loan, 6.75%, Maturing March 31, 2018	539	229,230
<b>SRAM, LLC</b>		
Term Loan, 4.01%, Maturing April 10, 2020	2,296	2,276,647
<b>Town Sports International Inc.</b>		
Term Loan, 4.50%, Maturing November 16, 2020	1,617	1,509,757
<b>US Finco LLC</b>		
Term Loan, 4.00%, Maturing May 29, 2020	1,658	1,657,733
Term Loan - Second Lien, 8.25%, Maturing November 30, 2020	2,000	2,050,000
<b>WMG Acquisition Corp.</b>		
Term Loan, 3.75%, Maturing July 1, 2020	1,166	1,149,861
<b>Zuffa LLC</b>		
Term Loan, 3.75%, Maturing February 25, 2020	3,472	3,485,156
		<b>\$ 50,875,805</b>
<b>Lodging and Casinos 2.0%</b>		
<b>Affinity Gaming, LLC</b>		
Term Loan, 4.25%, Maturing November 9, 2017	1,553	\$ 1,557,216



Borrower/Tranche Description	Principal	
	Amount*	Value
	(000 s omitted)	
<b>Boyd Gaming Corporation</b>		
Term Loan, 4.00%, Maturing August 14, 2020	581	\$ 582,687
<b>Caesars Entertainment Operating Company</b>		
Term Loan, 5.53%, Maturing January 26, 2018	1,686	1,576,962
<b>CityCenter Holdings, LLC</b>		
Term Loan, 5.00%, Maturing October 16, 2020	1,023	1,032,193
<b>Four Seasons Holdings Inc.</b>		
Term Loan - Second Lien, 6.25%, Maturing December 28, 2020	3,100	3,158,125
<b>Gala Group Ltd.</b>		
Term Loan, 5.49%, Maturing May 28, 2018	GBP 2,775	4,790,148
<b>Golden Nugget, Inc.</b>		
Term Loan, 5.50%, Maturing November 21, 2019	179	183,130
Term Loan, 5.50%, Maturing November 21, 2019	418	427,303
<b>Hilton Worldwide Finance, LLC</b>		
Term Loan, 3.50%, Maturing October 26, 2020	8,708	8,703,163
<b>La Quinta Intermediate Holdings LLC</b>		
Term Loan, 4.00%, Maturing April 14, 2021	1,491	1,495,844
<b>Las Vegas Sands LLC</b>		
Term Loan, 3.25%, Maturing December 19, 2020	2,562	2,563,608
<b>MGM Resorts International</b>		
Term Loan, 3.50%, Maturing December 20, 2019	6,427	6,416,992
<b>Pinnacle Entertainment, Inc.</b>		
Term Loan, 3.75%, Maturing August 13, 2020	1,023	1,025,737
<b>Playa Resorts Holding B.V.</b>		
Term Loan, 4.00%, Maturing August 6, 2019	596	596,989
<b>RHP Hotel Properties, LP</b>		
Term Loan, 3.75%, Maturing January 15, 2021	875	880,287
<b>Scientific Games International, Inc.</b>		
Term Loan, 4.25%, Maturing October 18, 2020	4,179	4,143,086
<b>Tropicana Entertainment Inc.</b>		
Term Loan, 4.00%, Maturing November 27, 2020	496	498,111
		<b>\$ 39,631,581</b>
<b>Nonferrous Metals/Minerals 0.9%</b>		
<b>Alpha Natural Resources, LLC</b>		
Term Loan, 3.50%, Maturing May 22, 2020	913	\$ 884,703
<b>Arch Coal Inc.</b>		
Term Loan, 6.25%, Maturing May 16, 2018	3,039	2,989,325
<b>Fairmount Minerals Ltd.</b>		
Term Loan, 3.75%, Maturing March 15, 2017	496	499,145
Term Loan, 4.50%, Maturing September 5, 2019	2,506	2,533,865
<b>Murray Energy Corporation</b>		
Term Loan, 5.25%, Maturing December 5, 2019	1,820	1,845,468
<b>Noranda Aluminum Acquisition Corporation</b>		
Term Loan, 5.75%, Maturing February 28, 2019	1,026	990,452
<b>Novelis, Inc.</b>		
Term Loan, 3.75%, Maturing March 10, 2017	3,249	3,257,372
<b>Oxbow Carbon LLC</b>		
Term Loan, 4.25%, Maturing July 19, 2019	523	524,024
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020	925	949,281
<b>United Central Industrial Supply Company, LLC</b>		
Term Loan - Second Lien, 12.50%, Maturing April 9, 2019	500	493,750



Borrower/Tranche Description	Principal	
	(000 s omitted)	Value
<b>Walter Energy, Inc.</b>		
Term Loan, 7.25%, Maturing April 2, 2018	3,138	\$ 3,041,552
		<b>\$ 18,008,937</b>
<b>Oil and Gas 2.3%</b>		
<b>Ameriforge Group, Inc.</b>		
Term Loan, 5.00%, Maturing December 19, 2019	2,726	\$ 2,746,513
Term Loan - Second Lien, 8.75%, Maturing December 19, 2020	3,150	3,228,750
<b>Bronco Midstream Funding LLC</b>		
Term Loan, 5.00%, Maturing August 17, 2020	2,055	2,068,230
<b>Citgo Petroleum Corporation</b>		
Term Loan, 8.00%, Maturing June 24, 2015	343	346,714
Term Loan, 9.00%, Maturing June 23, 2017	419	426,623
<b>Crestwood Holdings LLC</b>		
Term Loan, 7.00%, Maturing June 19, 2019	1,036	1,054,771
<b>Energy Transfer Equity, L.P.</b>		
Term Loan, 3.25%, Maturing December 2, 2019	2,200	2,180,624
<b>Fieldwood Energy LLC</b>		
Term Loan, 3.88%, Maturing September 28, 2018	1,316	1,321,672
Term Loan - Second Lien, 8.38%, Maturing September 30, 2020	875	904,841
<b>Floatel International, Ltd.</b>		
Term Loan, Maturing June 27, 2020 <sup>(6)</sup>	1,425	1,437,469
<b>MEG Energy Corp.</b>		
Term Loan, 3.75%, Maturing March 31, 2020	8,702	8,726,665
<b>Obsidian Holdings LLC</b>		
Term Loan, 6.75%, Maturing November 2, 2015	840	850,985
<b>Obsidian Natural Gas Trust</b>		
Term Loan, 7.00%, Maturing November 2, 2015	1,065	1,078,171
<b>Ruby Western Pipeline Holdings, LLC</b>		
Term Loan, 3.50%, Maturing March 27, 2020	512	512,605
<b>Samson Investment Company</b>		
Term Loan - Second Lien, 5.00%, Maturing September 25, 2018	1,900	1,903,903
<b>Seadrill Partners Finco LLC</b>		
Term Loan, 4.00%, Maturing February 21, 2021	4,906	4,880,355
<b>Seventy Seven Operating LLC</b>		
Term Loan, 3.75%, Maturing June 25, 2021	700	704,157
<b>Sheridan Investment Partners II, L.P.</b>		
Term Loan, 4.25%, Maturing December 16, 2020	48	47,766
Term Loan, 4.25%, Maturing December 16, 2020	128	128,077
Term Loan, 4.25%, Maturing December 16, 2020	919	920,709
<b>Sheridan Production Partners I, LLC</b>		
Term Loan, 4.25%, Maturing September 25, 2019	262	262,730
Term Loan, 4.25%, Maturing September 25, 2019	429	430,136
Term Loan, 4.25%, Maturing October 1, 2019	3,236	3,246,109
<b>Tallgrass Operations, LLC</b>		
Term Loan, 4.25%, Maturing November 13, 2018	1,771	1,783,468
<b>Tervita Corporation</b>		
Term Loan, 6.25%, Maturing May 15, 2018	2,967	2,982,300
		<b>\$ 44,174,343</b>
<b>Publishing 1.7%</b>		

**Advanstar Communications Inc.**

Term Loan, 5.50%, Maturing April 29, 2019	889	\$	895,415
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Borrower/Tranche Description	Principal	
	(000 s omitted)	Value
<b>American Greetings Corporation</b>		
Term Loan, 4.00%, Maturing August 9, 2019	1,244	\$ 1,248,952
<b>Ascend Learning, Inc.</b>		
Term Loan, 6.00%, Maturing July 31, 2019	1,692	1,715,463
<b>Flint Group SA</b>		
Term Loan, 5.58%, Maturing December 30, 2016	24	24,132
Term Loan, 5.65%, Maturing December 31, 2016	EUR 100	137,570
Term Loan, 5.65%, Maturing December 31, 2016	EUR 476	651,638
<b>Getty Images, Inc.</b>		
Term Loan, 4.75%, Maturing October 18, 2019	9,087	8,790,274
<b>Interactive Data Corporation</b>		
Term Loan, 4.75%, Maturing May 2, 2021	2,100	2,120,672
<b>Laureate Education, Inc.</b>		
Term Loan, 5.00%, Maturing June 15, 2018	8,633	8,455,196
<b>McGraw-Hill Global Education Holdings, LLC</b>		
Term Loan, 5.75%, Maturing March 22, 2019	845	860,096
<b>Media General Inc.</b>		
Term Loan, 4.25%, Maturing July 31, 2020	1,229	1,236,471
<b>Merrill Communications, LLC</b>		
Term Loan, 5.75%, Maturing March 8, 2018	795	809,864
<b>Multi Packaging Solutions, Inc.</b>		
Term Loan, 4.25%, Maturing September 30, 2020	424	424,997
<b>Nelson Education Ltd.</b>		
Term Loan, 4.75%, Maturing July 7, 2015	582	483,465
<b>Penton Media, Inc.</b>		
Term Loan, 5.50%, Maturing October 1, 2019	769	777,520
<b>Rentpath, Inc.</b>		
Term Loan, 6.25%, Maturing May 29, 2020	1,188	1,199,880
<b>Springer Science+Business Media Deutschland GmbH</b>		
Term Loan, 5.00%, Maturing August 14, 2020	2,308	2,316,576
		<b>\$ 32,148,181</b>
<b>Radio and Television 1.2%</b>		
<b>Clear Channel Communications, Inc.</b>		
Term Loan, 3.80%, Maturing January 29, 2016	10	\$ 9,807
Term Loan, 6.90%, Maturing January 30, 2019	566	564,930
Term Loan, 7.65%, Maturing July 30, 2019	182	182,897
<b>Cumulus Media Holdings Inc.</b>		
Term Loan, 4.25%, Maturing December 23, 2020	5,735	5,763,428
<b>Entercom Radio, LLC</b>		
Term Loan, 4.03%, Maturing November 23, 2018	435	437,158
<b>Entravision Communications Corporation</b>		
Term Loan, 3.50%, Maturing May 29, 2020	1,932	1,914,765
<b>Gray Television, Inc.</b>		
Term Loan, Maturing June 10, 2021 <sup>(6)</sup>	375	377,422
<b>LIN Television Corp.</b>		
Term Loan, 4.00%, Maturing December 21, 2018	585	586,845
<b>Mission Broadcasting, Inc.</b>		
Term Loan, 3.75%, Maturing October 1, 2020	939	940,947
<b>Nexstar Broadcasting, Inc.</b>		
Term Loan, 3.75%, Maturing October 1, 2020	1,065	1,067,049
<b>Raycom TV Broadcasting, Inc.</b>		
Term Loan, 4.25%, Maturing May 31, 2017	897	899,774





Borrower/Tranche Description	Principal	
	(000 s omitted)	Value
<b>Sinclair Television Group Inc.</b>		
Term Loan, 3.00%, Maturing April 9, 2020	518	\$ 513,801
<b>TWCC Holding Corp.</b>		
Term Loan, 3.50%, Maturing February 13, 2017	1,211	1,201,549
Term Loan - Second Lien, 7.00%, Maturing June 26, 2020	825	818,297
<b>Tyrol Acquisitions 2 SAS</b>		
Term Loan, 4.10%, (3.10% Cash, 1.00% PIK), Maturing January 29, 2016	EUR 709	940,087
Term Loan, 4.10%, (3.10% Cash, 1.00% PIK), Maturing January 29, 2016	EUR 709	940,087
<b>Univision Communications Inc.</b>		
Term Loan, 4.00%, Maturing March 1, 2020	6,641	6,644,553
		<b>\$ 23,803,396</b>
<b>Retailers (Except Food and Drug) 2.9%</b>		
<b>99 Cents Only Stores</b>		
Term Loan, 4.50%, Maturing January 11, 2019	2,902	\$ 2,924,647
<b>B&amp;M Retail, Ltd.</b>		
Term Loan, 3.81%, Maturing May 21, 2019	GBP 475	811,899
Term Loan, 4.31%, Maturing April 28, 2020	GBP 375	641,775
<b>Bass Pro Group, LLC</b>		
Term Loan, 3.75%, Maturing November 20, 2019	3,176	3,185,818
<b>CDW LLC</b>		
Term Loan, 3.25%, Maturing April 29, 2020	4,647	4,601,977
<b>David s Bridal, Inc.</b>		
Term Loan, 5.00%, Maturing October 11, 2019	669	648,957
<b>Evergreen Acqco 1 LP</b>		
Term Loan, 5.00%, Maturing July 9, 2019	712	713,008
<b>Harbor Freight Tools USA, Inc.</b>		
Term Loan, 4.75%, Maturing July 26, 2019	1,315	1,327,227
<b>Hudson s Bay Company</b>		
Term Loan, 4.75%, Maturing November 4, 2020	4,648	4,708,797
<b>J. Crew Group, Inc.</b>		
Term Loan, 4.00%, Maturing March 5, 2021	3,850	3,805,182
<b>Jo-Ann Stores, Inc.</b>		
Term Loan, 4.00%, Maturing March 16, 2018	4,044	4,029,246
<b>Men s Wearhouse, Inc. (The)</b>		
Term Loan, 4.50%, Maturing June 18, 2021	1,900	1,909,253
<b>Michaels Stores, Inc.</b>		
Term Loan, 3.75%, Maturing January 28, 2020	3,985	3,983,327
Term Loan, Maturing January 28, 2020 <sup>(6)</sup>	1,325	1,326,932
<b>Neiman Marcus Group, Inc. (The)</b>		
Term Loan, 4.25%, Maturing October 25, 2020	5,448	5,444,254
<b>Party City Holdings Inc.</b>		
Term Loan, 4.00%, Maturing July 27, 2019	2,635	2,623,246
<b>Pep Boys-Manny, Moe &amp; Jack (The)</b>		
Term Loan, 4.25%, Maturing October 11, 2018	493	495,117
<b>Petco Animal Supplies, Inc.</b>		
Term Loan, 4.00%, Maturing November 24, 2017	2,403	2,412,225
<b>PFS Holding Corporation</b>		
Term Loan, 4.50%, Maturing January 31, 2021	299	294,387
<b>Pier 1 Imports (U.S.), Inc.</b>		
Term Loan, 4.50%, Maturing April 30, 2021	675	678,375
<b>Pilot Travel Centers LLC</b>		
Term Loan, 3.75%, Maturing March 30, 2018	1,646	1,651,413

Term Loan, 4.25%, Maturing August 7, 2019

565

566,820

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Rent-A-Center, Inc.</b>		
Term Loan, 3.75%, Maturing March 19, 2021	673	\$ 669,946
<b>Spin Holdco Inc.</b>		
Term Loan, 4.25%, Maturing November 14, 2019	1,987	1,992,851
<b>Toys R Us Property Company I, LLC</b>		
Term Loan, 6.00%, Maturing August 21, 2019	2,463	2,381,563
<b>Visant Corporation</b>		
Term Loan, 5.25%, Maturing December 22, 2016	1,258	1,253,268
<b>Vivarte SA</b>		
Term Loan, 0.00%, Maturing March 9, 2015 <sup>(2)</sup>	EUR 31	17,311
Term Loan, 0.00%, Maturing March 9, 2015 <sup>(2)</sup>	EUR 122	67,321
Term Loan, 0.00%, Maturing March 9, 2015 <sup>(2)</sup>	EUR 781	432,391
Term Loan, 0.00%, Maturing March 8, 2016 <sup>(2)</sup>	EUR 31	17,311
Term Loan, 0.00%, Maturing March 8, 2016 <sup>(2)</sup>	EUR 122	67,321
Term Loan, 0.00%, Maturing March 8, 2016 <sup>(2)</sup>	EUR 781	432,391
Term Loan, 0.00%, Maturing March 30, 2018 <sup>(2)</sup>	EUR 1,000	553,540
<b>Wilton Brands LLC</b>		
Term Loan, 7.50%, Maturing August 30, 2018	608	585,507
		<b>\$ 57,254,603</b>
<b>Steel 0.9%</b>		
<b>Essar Steel Algoma, Inc.</b>		
Term Loan, 9.25%, Maturing September 20, 2014	1,810	\$ 1,819,195
<b>FMG Resources (August 2006) Pty Ltd.</b>		
Term Loan, 3.75%, Maturing June 30, 2019	8,583	8,600,484
<b>JFB Firth Rixson Inc.</b>		
Term Loan, 4.25%, Maturing June 30, 2017	369	370,144
<b>JMC Steel Group, Inc.</b>		
Term Loan, 4.75%, Maturing April 3, 2017	1,350	1,360,369
<b>Neenah Foundry Company</b>		
Term Loan, 6.75%, Maturing April 26, 2017	2,286	2,286,173
<b>Patriot Coal Corporation</b>		
Term Loan, 9.00%, Maturing December 15, 2018	647	639,744
<b>Waupaca Foundry, Inc.</b>		
Term Loan, 4.00%, Maturing June 29, 2017	2,033	2,038,685
		<b>\$ 17,114,794</b>
<b>Surface Transport 0.6%</b>		
<b>Hertz Corporation (The)</b>		
Term Loan, 3.75%, Maturing March 9, 2018	1,000	\$ 993,750
Term Loan, 3.00%, Maturing March 11, 2018	3,242	3,224,307
Term Loan, 3.75%, Maturing March 12, 2018	2,930	2,933,352
<b>Stena International S.a.r.l.</b>		
Term Loan, 4.00%, Maturing March 3, 2021	2,100	2,105,907
<b>Swift Transportation Co., LLC</b>		
Term Loan, 3.75%, Maturing June 9, 2021	1,571	1,576,464
		<b>\$ 10,833,780</b>
<b>Telecommunications 1.8%</b>		
<b>Arris Group, Inc.</b>		
Term Loan, 3.50%, Maturing April 17, 2020	1,039	\$ 1,036,574



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Cellular South, Inc.</b>		
Term Loan, 3.25%, Maturing May 22, 2020	444	\$ 443,542
<b>Crown Castle Operating Company</b>		
Term Loan, 3.00%, Maturing January 31, 2021	3,263	3,266,339
<b>Intelsat Jackson Holdings S.A.</b>		
Term Loan, 3.75%, Maturing June 30, 2019	10,100	10,129,987
<b>IPC Systems, Inc.</b>		
Term Loan, 6.00%, Maturing October 29, 2020	1,400	1,407,875
<b>Mitel US Holdings, Inc.</b>		
Term Loan, 5.25%, Maturing January 31, 2020	393	396,875
<b>SBA Senior Finance II LLC</b>		
Term Loan, 3.25%, Maturing March 24, 2021	2,400	2,391,250
<b>Syniverse Holdings, Inc.</b>		
Term Loan, 4.00%, Maturing April 23, 2019	2,400	2,402,939
Term Loan, 4.00%, Maturing April 23, 2019	2,841	2,844,734
<b>Telesat Canada</b>		
Term Loan, 3.50%, Maturing March 28, 2019	5,841	5,840,678
<b>Windstream Corporation</b>		
Term Loan, 3.50%, Maturing August 8, 2019	983	982,096
Term Loan, 3.50%, Maturing January 23, 2020	3,546	3,542,099
		<b>\$ 34,684,988</b>
<b>Utilities 1.2%</b>		
<b>Calpine Construction Finance Company, L.P.</b>		
Term Loan, 3.00%, Maturing May 3, 2020	1,238	\$ 1,217,612
Term Loan, 3.25%, Maturing January 31, 2022	1,241	1,230,822
<b>Calpine Corporation</b>		
Term Loan, 4.00%, Maturing April 1, 2018	994	999,221
Term Loan, 4.00%, Maturing April 1, 2018	2,564	2,576,338
Term Loan, 4.00%, Maturing October 9, 2019	4,814	4,834,643
Term Loan, 4.00%, Maturing October 30, 2020	473	474,660
<b>Dynegy Holdings Inc.</b>		
Term Loan, 4.00%, Maturing April 23, 2020	2,165	2,174,916
<b>EFS Cogen Holdings I LLC</b>		
Term Loan, 3.75%, Maturing December 17, 2020	735	737,960
<b>Electrical Components International, Inc.</b>		
Term Loan, 5.75%, Maturing May 28, 2021	475	479,750
<b>Energy Future Intermediate Holding Co., LLC</b>		
DIP Loan, 4.25%, Maturing June 19, 2016	3,122	3,127,689
<b>Equipower Resources Holdings LLC</b>		
Term Loan, 4.25%, Maturing December 31, 2019	1,514	1,521,553
<b>La Frontera Generation, LLC</b>		
Term Loan, 4.50%, Maturing September 30, 2020	743	746,557
<b>PowerTeam Services, LLC</b>		
Term Loan, 4.25%, Maturing May 6, 2020	41	40,294
Term Loan, 4.25%, Maturing May 6, 2020	770	760,375
<b>Raven Power Finance, LLC</b>		
Term Loan, 6.50%, Maturing December 19, 2020	1,753	1,758,216
<b>Texas Competitive Electric Holdings Company, LLC</b>		
DIP Loan, 0.00%, Maturing May 5, 2016 <sup>(5)</sup>	447	448,488
DIP Loan, 3.75%, Maturing May 5, 2016	578	581,900



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>WTG Holdings III Corp.</b>		
Term Loan, 4.75%, Maturing January 15, 2021	522	\$ 524,334
		<b>\$ 24,235,328</b>

**Total Senior Floating-Rate Interests**  
(identified cost \$1,182,577,745) **\$ 1,181,737,325**

**Corporate Bonds & Notes 56.1%**

Security	Principal Amount* (000 s omitted)	Value
<b>Aerospace and Defense 0.7%</b>		
<b>Alliant Techsystems, Inc.</b>		
5.25%, 10/1/21 <sup>(7)</sup>	1,515	\$ 1,571,813
<b>CBC Ammo, LLC/CBC FinCo, Inc.</b>		
7.25%, 11/15/21 <sup>(7)</sup>	2,415	2,505,562
<b>GenCorp, Inc.</b>		
7.125%, 3/15/21	1,395	1,531,013
<b>Huntington Ingalls Industries, Inc.</b>		
7.125%, 3/15/21	2,025	2,222,438
<b>TransDigm, Inc.</b>		
7.50%, 7/15/21	460	511,750
6.00%, 7/15/22 <sup>(7)</sup>	2,850	2,931,937
6.50%, 7/15/24 <sup>(7)</sup>	2,275	2,371,687
		<b>\$ 13,646,200</b>

<b>Agriculture 0.0%</b>		
<b>Lorillard Tobacco Co.</b>		
7.00%, 8/4/41	450	\$ 551,742
		<b>\$ 551,742</b>

<b>Automotive 1.6%</b>		
<b>American Axle &amp; Manufacturing, Inc.</b>		
5.125%, 2/15/19	660	\$ 696,300
<b>Chrysler Group, LLC</b>		
8.00%, 6/15/19	2,095	2,286,169
8.25%, 6/15/21	12,345	14,011,575
<b>Ford Motor Co.</b>		
6.625%, 10/1/28	1,000	1,239,799
<b>General Motors Financial Co., Inc.</b>		
2.75%, 5/15/16	3,070	3,121,806
4.75%, 8/15/17	1,615	1,721,994
4.25%, 5/15/23	960	961,200
<b>Navistar International Corp.</b>		
8.25%, 11/1/21	3,190	3,341,525
<b>Schaeffler Finance Holding BV</b>		
6.875%, 8/15/18 <sup>(7)(8)</sup>	2,785	2,948,618
<b>Tomkins, LLC/Tomkins, Inc.</b>		
9.00%, 10/1/18	595	634,300

\$ 30,963,286



Security	Principal Amount* (000 s omitted)	Value
<b>Banks and Thrifts 0.8%</b>		
<b>Banco do Brasil SA</b>		
6.25% to 4/15/24, 10/29/49 <sup>(7)(9)</sup>	\$ 750	\$ 606,563
<b>Bank One Michigan</b>		
8.25%, 11/1/24	275	373,394
<b>Barclays Bank PLC</b>		
10.179%, 6/12/21 <sup>(7)</sup>	1,000	1,388,685
<b>Citigroup, Inc.</b>		
6.625%, 6/15/32	1,000	1,205,140
<b>Countrywide Financial Corp.</b>		
6.25%, 5/15/16	2,800	3,056,564
<b>Credit Agricole SA</b>		
7.875% to 1/23/24, 1/29/49 <sup>(7)(9)</sup>	1,227	1,342,031
<b>Credit Suisse Group AG</b>		
6.25% to 12/18/2024, 12/31/49 <sup>(7)(9)</sup>	1,532	1,544,639
<b>First Niagara Financial Group, Inc.</b>		
7.25%, 12/15/21	945	1,090,264
<b>Regions Financial Corp.</b>		
7.375%, 12/10/37	730	923,110
<b>Royal Bank of Scotland PLC</b>		
6.10%, 6/10/23	1,200	1,315,140
<b>Standard Chartered PLC</b>		
5.20%, 1/26/24 <sup>(7)</sup>	862	920,569
<b>Turkiye Garanti Bankasi AS</b>		
4.75%, 10/17/19 <sup>(7)</sup>	930	941,625
<b>Zions Bancorporation</b>		
6.00%, 9/15/15	67	70,805
		<b>\$ 14,778,529</b>

Security	Principal Amount (000 s omitted)	Value
<b>Beverage and Tobacco 0.4%</b>		
<b>Constellation Brands, Inc.</b>		
6.00%, 5/1/22	1,530	\$ 1,725,075
4.25%, 5/1/23	2,815	2,825,556
<b>Cott Beverages, Inc.</b>		
5.375%, 7/1/22 <sup>(7)</sup>	2,450	2,459,188
		<b>\$ 7,009,819</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	\$ 1,294,700
<b>BP Capital Markets PLC</b>		
3.561%, 11/1/21	800	837,451
<b>E*TRADE Financial Corp.</b>		
6.375%, 11/15/19	1,015	1,103,813
<b>Neuberger Berman Group, LLC/Neuberger Berman Finance Corp.</b>		
5.625%, 3/15/20 <sup>(7)</sup>	4,335	4,605,937
<b>Nielsen Co. Luxembourg S.a.r.l. (The)</b>		
5.50%, 10/1/21 <sup>(7)</sup>	1,250	1,296,875



	Principal Amount* (000 s omitted)	Value
<b>Security</b>		
<b>Builders FirstSource, Inc.</b>		
7.625%, 6/1/21 <sup>(7)</sup>	705	\$ 756,113
<b>CB Richard Ellis Service, Inc.</b>		
6.625%, 10/15/20	3,270	3,486,637
<b>HD Supply, Inc.</b>		
8.125%, 4/15/19	825	911,625
7.50%, 7/15/20	2,180	2,392,550
<b>Interface, Inc.</b>		
7.625%, 12/1/18	774	816,570
<b>Interline Brands, Inc.</b>		
10.00%, 11/15/18 <sup>(8)</sup>	5,775	6,208,125
<b>MDC Holdings, Inc.</b>		
5.625%, 2/1/20	555	604,950
6.00%, 1/15/43	230	218,730
<b>Nortek, Inc.</b>		
10.00%, 12/1/18	1,905	2,062,162
8.50%, 4/15/21	2,225	2,469,750
<b>Rexel SA</b>		
6.125%, 12/15/19 <sup>(7)</sup>	500	531,250
5.25%, 6/15/20 <sup>(7)</sup>	2,710	2,831,950
<b>Toll Brothers Finance Corp.</b>		
4.375%, 4/15/23	915	903,563
<b>USG Corp.</b>		
5.875%, 11/1/21 <sup>(7)</sup>	870	923,288
		<b>\$ 26,769,450</b>
<b>Business Equipment and Services 2.5%</b>		
<b>ADT Corp. (The)</b>		
6.25%, 10/15/21	1,865	\$ 1,981,563
<b>Algeco Scotsman Global Finance PLC</b>		
10.75%, 10/15/19 <sup>(7)</sup>	2,135	2,209,725
<b>Avis Budget Car Rental, LLC/Avis Budget Finance, Inc.</b>		
9.75%, 3/15/20	4,410	5,016,375
<b>Carlson Wagonlit BV</b>		
6.875%, 6/15/19 <sup>(7)</sup>	3,970	4,287,600
<b>Ceridian, LLC/Comdata, Inc.</b>		
8.125%, 11/15/17 <sup>(7)</sup>	1,670	1,690,875
<b>FTI Consulting, Inc.</b>		
6.00%, 11/15/22	3,974	4,108,122
<b>Iron Mountain, Inc.</b>		
6.00%, 8/15/23	2,800	3,041,500
<b>Modular Space Corp.</b>		
10.25%, 1/31/19 <sup>(7)</sup>	525	553,875
<b>National CineMedia, LLC</b>		
7.875%, 7/15/21	3,090	3,368,100
6.00%, 4/15/22	3,625	3,797,187
<b>RSC Equipment Rental, Inc./RSC Holdings III, LLC</b>		
8.25%, 2/1/21	440	491,700
<b>ServiceMaster Co. (The)</b>		
8.00%, 2/15/20	2,337	2,529,803
7.00%, 8/15/20	803	858,206
<b>TransUnion Holding Co., Inc.</b>		
9.625%, 6/15/18	3,925	4,142,837



Security	Principal Amount* (000 s omitted)	Value
<b>United Rentals North America, Inc.</b>		
7.375%, 5/15/20	4,375	\$ 4,856,250
8.375%, 9/15/20	525	578,813
7.625%, 4/15/22	3,065	3,455,788
6.125%, 6/15/23	1,060	1,142,150
		<b>\$ 48,110,469</b>
<b>Cable and Satellite Television 3.3%</b>		
<b>AMC Networks, Inc.</b>		
7.75%, 7/15/21	2,720	\$ 3,056,600
4.75%, 12/15/22	915	919,575
<b>Cablevision Systems Corp.</b>		
7.75%, 4/15/18	1,055	1,197,425
<b>CCO Holdings, LLC/CCO Holdings Capital Corp.</b>		
7.25%, 10/30/17	2,105	2,226,038
8.125%, 4/30/20	365	396,025
5.25%, 9/30/22	4,295	4,380,900
5.75%, 1/15/24	1,980	2,029,500
<b>CSC Holdings, LLC</b>		
6.75%, 11/15/21	2,780	3,068,425
5.25%, 6/1/24 <sup>(7)</sup>	1,130	1,114,463
<b>DISH DBS Corp.</b>		
6.75%, 6/1/21	6,195	7,077,787
5.875%, 7/15/22	3,495	3,800,812
<b>IAC/InterActiveCorp</b>		
4.875%, 11/30/18	1,825	1,911,688
<b>Mediacom, LLC/Mediacom Capital Corp.</b>		
9.125%, 8/15/19	785	826,213
<b>Numericable Group SA</b>		
4.875%, 5/15/19 <sup>(7)</sup>	3,235	3,323,962
6.00%, 5/15/22 <sup>(7)</sup>	3,490	3,633,962
6.25%, 5/15/24 <sup>(7)</sup>	1,225	1,280,125
<b>Unitymedia Hessen GmbH &amp; Co. KG/Unitymedia NRW GmbH</b>		
5.50%, 1/15/23 <sup>(7)</sup>	4,295	4,466,800
<b>UPCB Finance V, Ltd.</b>		
7.25%, 11/15/21 <sup>(7)</sup>	3,055	3,375,775
<b>UPCB Finance VI, Ltd.</b>		
6.875%, 1/15/22 <sup>(7)</sup>	2,025	2,222,438
<b>Virgin Media Finance PLC</b>		
6.375%, 4/15/23 <sup>(7)</sup>	10,705	11,668,450
<b>VTR Finance BV</b>		
6.875%, 1/15/24 <sup>(7)</sup>	1,575	1,694,432
		<b>\$ 63,671,395</b>
<b>Chemicals and Plastics 1.0%</b>		
<b>Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding B BV</b>		
7.375%, 5/1/21 <sup>(7)</sup>	2,810	\$ 3,076,950
<b>Celanese US Holdings, LLC</b>		
6.625%, 10/15/18	880	922,812
5.875%, 6/15/21	940	1,041,050
<b>Chemtura Corp.</b>		
5.75%, 7/15/21	755	787,088
<b>Ineos Finance PLC</b>		

7.25%, 2/15/19<sup>(7)(10)</sup>

EUR

1,000

1,436,738

Security	Principal Amount* (000 s omitted)	Value
8.375%, 2/15/19 <sup>(7)</sup>	3,700	\$ 4,056,125
7.50%, 5/1/20 <sup>(7)</sup>	850	928,625
<b>Kraton Polymers, LLC</b>		
6.75%, 3/1/19	940	993,462
<b>Milacron, LLC/Mcron Finance Corp.</b>		
7.75%, 2/15/21 <sup>(7)</sup>	525	577,500
<b>Polymer Group, Inc.</b>		
7.75%, 2/1/19	288	307,440
<b>Tronox Finance, LLC</b>		
6.375%, 8/15/20	4,170	4,326,375
<b>Tyco Electronics Group SA</b>		
4.875%, 1/15/21	750	825,933
<b>Westlake Chemical Corp.</b>		
3.60%, 7/15/22	955	956,433
		<b>\$ 20,236,531</b>
<b>Clothing/Textiles 0.4%</b>		
<b>Levi Strauss &amp; Co.</b>		
6.875%, 5/1/22	2,125	\$ 2,353,438
<b>Phillips-Van Heusen Corp.</b>		
7.75%, 11/15/23	3,740	4,621,525
<b>Quiksilver, Inc./QS Wholesale, Inc.</b>		
10.00%, 8/1/20	280	282,800
		<b>\$ 7,257,763</b>
<b>Commercial Services 0.1%</b>		
<b>Cielo SA/Cielo USA, Inc.</b>		
3.75%, 11/16/22 <sup>(7)</sup>	960	\$ 915,600
<b>Verisk Analytics, Inc.</b>		
4.125%, 9/12/22	960	981,185
		<b>\$ 1,896,785</b>
<b>Conglomerates 0.5%</b>		
<b>Harbinger Group, Inc.</b>		
7.875%, 7/15/19	1,915	\$ 2,104,106
<b>Spectrum Brands, Inc.</b>		
6.75%, 3/15/20	1,645	1,768,375
6.375%, 11/15/20	1,100	1,190,750
6.625%, 11/15/22	1,600	1,740,000
<b>TMS International Corp.</b>		
7.625%, 10/15/21 <sup>(7)</sup>	2,220	2,386,500
		<b>\$ 9,189,731</b>
<b>Containers and Glass Products 1.2%</b>		
<b>Ardagh Finance Holdings SA</b>		
8.625%, 6/15/19 <sup>(7)(8)</sup>	645	\$ 667,575
<b>Ardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc.</b>		
6.25%, 1/31/19 <sup>(7)</sup>	765	786,038
3.211%, 12/15/19 <sup>(7)(10)</sup>	1,020	1,022,550
7.00%, 11/15/20 <sup>(7)</sup>	784	815,788
6.00%, 6/30/21 <sup>(7)</sup>	615	617,306





Security	Principal Amount* (000 s omitted)	Value
<b>Beverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holding II Issuer, Inc.</b>		
5.625%, 12/15/16 <sup>(7)</sup>	775	\$ 796,313
6.00%, 6/15/17 <sup>(7)</sup>	1,065	1,094,288
<b>BOE Merger Corp.</b>		
9.50%, 11/1/17 <sup>(7)(8)</sup>	545	575,656
<b>BWAY Holding Co.</b>		
10.00%, 6/15/18	620	654,100
<b>KKR Group Finance Co. III LLC</b>		
5.125%, 6/1/44 <sup>(7)</sup>	460	467,644
<b>Reynolds Group Holdings, Inc.</b>		
7.125%, 4/15/19	2,665	2,798,250
7.875%, 8/15/19	1,225	1,339,844
9.875%, 8/15/19	4,370	4,867,087
<b>Sealed Air Corp.</b>		
8.375%, 9/15/21 <sup>(7)</sup>	5,630	6,474,500
		<b>\$ 22,976,939</b>
<b>Cosmetics/Toiletries 0.3%</b>		
<b>Alphabet Holding Co., Inc.</b>		
7.75%, 11/1/17 <sup>(8)</sup>	2,810	\$ 2,904,838
<b>Party City Holdings, Inc.</b>		
8.875%, 8/1/20	2,735	3,042,687
		<b>\$ 5,947,525</b>
<b>Diversified Financial Services 1.3%</b>		
<b>BPCE SA</b>		
5.70%, 10/22/23 <sup>(7)</sup>	1,000	\$ 1,104,350
<b>Discover Financial Services</b>		
3.85%, 11/21/22	270	275,245
<b>General Electric Capital Corp.</b>		
5.30%, 2/11/21	2,185	2,487,102
<b>Goldman Sachs Group, Inc. (The)</b>		
5.95%, 1/15/27	1,300	1,483,314
<b>Icahn Enterprises LP/Icahn Enterprises Finance Corp.</b>		
3.50%, 3/15/17	1,500	1,520,625
6.00%, 8/1/20	1,600	1,724,000
<b>JPMorgan Chase &amp; Co.</b>		
6.75% to 2/1/24, 1/29/49 <sup>(9)</sup>	2,640	2,854,500
<b>Navient Corp.</b>		
5.50%, 1/15/19	5,390	5,740,350
8.00%, 3/25/20	3,150	3,650,063
7.25%, 1/25/22	430	476,763
6.125%, 3/25/24	1,565	1,590,431
<b>Odebrecht Oil &amp; Gas Finance, Ltd.</b>		
7.00% to 6/17/24, 12/29/49 <sup>(7)(9)</sup>	1,430	1,483,625
<b>Turkiye Is Bankasi</b>		
5.50%, 4/21/19 <sup>(7)</sup>	1,000	1,040,000
		<b>\$ 25,430,368</b>
<b>Diversified Manufacturing Operations 0.1%</b>		
<b>Carlson Travel Holdings, Inc.</b>		

7.50%, 8/15/19<sup>(7)</sup>

1,835

\$

1,876,288

Security	Principal Amount* (000 s omitted)	Value
<b>Hutchison Whampoa International, Ltd.</b>		
7.45%, 11/24/33 <sup>(7)</sup>	400	\$ 562,397
		<b>\$ 2,438,685</b>
<b>Diversified Media 0.0%</b>		
<b>Interpublic Group of Cos., Inc. (The)</b>		
3.75%, 2/15/23	720	\$ 723,237
		<b>\$ 723,237</b>
<b>Drugs 0.9%</b>		
<b>ConvaTec Finance International SA</b>		
8.25%, 1/15/19 <sup>(7)(8)</sup>	4,815	\$ 4,935,375
<b>Pharmaceutical Product Development, Inc.</b>		
9.50%, 12/1/19 <sup>(7)</sup>	5,050	5,542,375
<b>Valeant Pharmaceuticals International, Inc.</b>		
6.375%, 10/15/20 <sup>(7)</sup>	555	591,769
7.50%, 7/15/21 <sup>(7)</sup>	1,615	1,794,668
<b>Warner Chilcott Co., LLC</b>		
7.75%, 9/15/18	3,720	3,920,099
		<b>\$ 16,784,286</b>
<b>Ecological Services and Equipment 0.3%</b>		
<b>Clean Harbors, Inc.</b>		
5.25%, 8/1/20	1,095	\$ 1,134,694
5.125%, 6/1/21	900	924,187
<b>Covanta Holding Corp.</b>		
6.375%, 10/1/22	2,085	2,272,650
5.875%, 3/1/24	1,505	1,563,319
		<b>\$ 5,894,850</b>
<b>Electronics/Electrical 1.5%</b>		
<b>Agilent Technologies, Inc.</b>		
6.50%, 11/1/17	1,300	\$ 1,487,292
3.875%, 7/15/23	700	710,275
<b>Alcatel-Lucent USA, Inc.</b>		
4.625%, 7/1/17 <sup>(7)</sup>	1,090	1,130,875
8.875%, 1/1/20 <sup>(7)</sup>	6,085	6,921,687
6.75%, 11/15/20 <sup>(7)</sup>	2,240	2,396,800
<b>BMC Software Finance, Inc.</b>		
8.125%, 7/15/21 <sup>(7)</sup>	2,755	2,847,981
<b>Comision Federal de Electricidad</b>		
4.875%, 5/26/21 <sup>(7)</sup>	1,100	1,188,550
<b>CommScope Holding Co., Inc.</b>		
6.625%, 6/1/20 <sup>(7)(8)</sup>	1,615	1,732,088
<b>Entergy Corp.</b>		
3.625%, 9/15/15	2,390	2,466,592
<b>Exelon Corp.</b>		
5.625%, 6/15/35	900	1,013,275
<b>Freescale Semiconductor, Inc.</b>		
6.00%, 1/15/22 <sup>(7)</sup>	1,670	1,782,725
<b>Infor US, Inc.</b>		

9.375%, 4/1/19

1,965

2,195,888

Security	Principal Amount* (000 s omitted)	Value
<b>Midamerican Funding, LLC</b>		
6.927%, 3/1/29	345	\$ 451,958
<b>NCR Corp.</b>		
5.875%, 12/15/21 <sup>(7)</sup>	285	302,100
6.375%, 12/15/23 <sup>(7)</sup>	715	779,350
<b>NeuStar, Inc.</b>		
4.50%, 1/15/23	695	604,650
<b>Nuance Communications, Inc.</b>		
5.375%, 8/15/20 <sup>(7)</sup>	885	920,400
<b>NXP BV/NXP Funding, LLC</b>		
5.75%, 2/15/21 <sup>(7)</sup>	1,105	1,167,156
		<b>\$ 30,099,642</b>
<b>Equipment Leasing 0.9%</b>		
<b>AWAS Aviation Capital, Ltd.</b>		
7.00%, 10/17/16 <sup>(7)</sup>	3,632	\$ 3,759,203
<b>International Lease Finance Corp.</b>		
8.625%, 9/15/15	2,645	2,869,825
8.75%, 3/15/17	1,525	1,775,672
6.25%, 5/15/19	1,025	1,150,563
8.25%, 12/15/20	3,275	4,052,812
8.625%, 1/15/22	2,615	3,291,631
		<b>\$ 16,899,706</b>
<b>Financial Intermediaries 2.1%</b>		
<b>Ally Financial, Inc.</b>		
5.50%, 2/15/17	5,000	\$ 5,428,125
6.25%, 12/1/17	3,295	3,690,400
8.00%, 11/1/31	2,450	3,142,125
<b>CIT Group, Inc.</b>		
5.25%, 3/15/18	8,780	9,449,475
5.00%, 8/15/22	405	420,694
<b>First Data Corp.</b>		
7.375%, 6/15/19 <sup>(7)</sup>	2,470	2,658,337
6.75%, 11/1/20 <sup>(7)</sup>	3,932	4,266,220
11.25%, 1/15/21	1,801	2,107,170
10.625%, 6/15/21	1,251	1,463,670
11.75%, 8/15/21	2,186	2,130,695
<b>Ford Motor Credit Co., LLC</b>		
12.00%, 5/15/15	3,380	3,714,948
<b>General Motors Financial Co., Inc.</b>		
6.75%, 6/1/18	1,365	1,556,953
<b>Janus Capital Group, Inc.</b>		
6.70%, 6/15/17	1,582	1,791,686
		<b>\$ 41,820,498</b>
<b>Financial Services 0.1%</b>		
<b>Morgan Stanley</b>		
5.00%, 11/24/25	1,470	\$ 1,572,355
<b>Svensk Exportkredit AB</b>		
2.875% to 11/14/18, 11/14/23 <sup>(7)(9)</sup>	900	894,354



Security	Principal Amount* (000 s omitted)	Value
<b>Food Products 0.5%</b>		
<b>ASG Consolidated, LLC/ASG Finance, Inc.</b> 15.00%, 5/15/17 <sup>(7)(8)</sup>	3,122	\$ 2,874,659
<b>BRF SA</b> 4.75%, 5/22/24 <sup>(7)</sup>	960	948,000
<b>Bunge, Ltd. Finance Corp.</b> 8.50%, 6/15/19	1,000	1,257,766
<b>ConAgra Foods, Inc.</b> 6.625%, 8/15/39	213	266,965
<b>Corn Products International, Inc.</b> 6.625%, 4/15/37	325	400,586
<b>HJ Heinz Co.</b> 4.25%, 10/15/20	2,625	2,644,688
<b>Post Holdings, Inc.</b> 6.75%, 12/1/21 <sup>(7)</sup>	995	1,058,431
7.375%, 2/15/22 <sup>(7)</sup>	425	461,125
		<b>\$ 9,912,220</b>
<b>Food Service 0.4%</b>		
<b>Darling Ingredients, Inc.</b> 5.375%, 1/15/22 <sup>(7)</sup>	1,245	\$ 1,296,356
<b>NPC International, Inc.</b> 10.50%, 1/15/20	4,405	4,988,662
<b>Pinnacle Operating Corp.</b> 9.00%, 11/15/20 <sup>(7)</sup>	1,345	1,462,688
		<b>\$ 7,747,706</b>
<b>Food/Beverages/Tobacco 0.0%</b>		
<b>Anadolu Efes Biracilik Ve Malt Sanayii AS</b> 3.375%, 11/1/22 <sup>(7)</sup>	1,000	\$ 897,500
		<b>\$ 897,500</b>
<b>Food/Drug Retailers 0.1%</b>		
<b>Pantry, Inc. (The)</b> 8.375%, 8/1/20	1,635	\$ 1,773,975
		<b>\$ 1,773,975</b>
<b>Forest Products 0.2%</b>		
<b>Domtar Corp.</b> 10.75%, 6/1/17	2,995	\$ 3,730,296
		<b>\$ 3,730,296</b>
<b>Health Care 4.4%</b>		
<b>Air Medical Group Holdings, Inc.</b> 9.25%, 11/1/18	1,588	\$ 1,699,160
<b>Alere, Inc.</b> 8.625%, 10/1/18	1,310	1,385,325
6.50%, 6/15/20	1,055	1,113,025
<b>Amsurg Corp.</b> 5.625%, 11/30/20	1,865	1,892,975

**Biomet, Inc.**  
6.50%, 8/1/20

1,245

1,347,713



Security	Principal Amount* (000 s omitted)	Value
<b>Capsugel SA</b>		
7.00%, 5/15/19 <sup>(7)(8)</sup>	780	\$ 804,863
<b>CHS/Community Health Systems, Inc.</b>		
5.125%, 8/15/18	4,830	5,077,537
7.125%, 7/15/20	2,785	3,028,687
6.875%, 2/1/22 <sup>(7)</sup>	3,455	3,679,575
<b>ConvaTec Healthcare E SA</b>		
10.50%, 12/15/18 <sup>(7)</sup>	2,235	2,422,181
<b>Fresenius Medical Care US Finance II, Inc.</b>		
5.625%, 7/31/19 <sup>(7)</sup>	1,640	1,795,800
5.875%, 1/31/22 <sup>(7)</sup>	1,365	1,515,150
<b>Fresenius US Finance II, Inc.</b>		
9.00%, 7/15/15 <sup>(7)</sup>	1,400	1,515,500
<b>Grifols Worldwide Operations, Ltd.</b>		
5.25%, 4/1/22 <sup>(7)</sup>	1,235	1,284,400
<b>HCA Holdings, Inc.</b>		
6.25%, 2/15/21	1,710	1,840,388
<b>HCA, Inc.</b>		
6.50%, 2/15/20	3,215	3,624,912
7.50%, 2/15/22	2,930	3,387,812
4.75%, 5/1/23	1,125	1,126,406
<b>Hologic, Inc.</b>		
6.25%, 8/1/20	5,990	6,349,400
<b>Hospira, Inc.</b>		
6.05%, 3/30/17	1,000	1,103,768
5.60%, 9/15/40	500	531,670
<b>INC Research, LLC</b>		
11.50%, 7/15/19 <sup>(7)</sup>	1,270	1,447,800
<b>Kinetic Concepts, Inc./KCI USA, Inc.</b>		
10.50%, 11/1/18	3,115	3,527,737
<b>MPH Acquisition Holdings, LLC</b>		
6.625%, 4/1/22 <sup>(7)</sup>	7,525	7,901,250
<b>Mylan Inc.</b>		
3.125%, 1/15/23 <sup>(7)</sup>	1,000	962,633
<b>Opal Acquisition, Inc.</b>		
8.875%, 12/15/21 <sup>(7)</sup>	2,205	2,329,031
<b>Physio-Control International, Inc.</b>		
9.875%, 1/15/19 <sup>(7)</sup>	1,496	1,660,560
<b>ResCare, Inc.</b>		
10.75%, 1/15/19	1,740	1,909,650
<b>Salix Pharmaceuticals, Ltd.</b>		
6.00%, 1/15/21 <sup>(7)</sup>	1,825	1,961,875
<b>STHI Holding Corp.</b>		
8.00%, 3/15/18 <sup>(7)</sup>	1,375	1,459,219
<b>Teleflex, Inc.</b>		
6.875%, 6/1/19	540	573,750
5.25%, 6/15/24 <sup>(7)</sup>	790	799,875
<b>Tenet Healthcare Corp.</b>		
5.00%, 3/1/19 <sup>(7)</sup>	840	853,650
6.00%, 10/1/20	1,795	1,952,063
8.125%, 4/1/22	4,185	4,854,600
<b>United Surgical Partners International, Inc.</b>		
9.00%, 4/1/20	1,880	2,084,450



Security	Principal Amount* (000 s omitted)	Value
<b>VWR Funding, Inc.</b>		
7.25%, 9/15/17	1,580	\$ 1,676,775
<b>WellCare Health Plans, Inc.</b>		
5.75%, 11/15/20	3,060	3,274,200
		<b>\$ 85,755,365</b>
<b>Home Furnishings 0.2%</b>		
<b>D.R. Horton, Inc.</b>		
4.75%, 2/15/23	374	\$ 374,468
<b>Tempur Sealy International, Inc.</b>		
6.875%, 12/15/20	3,125	3,437,500
		<b>\$ 3,811,968</b>
<b>Homebuilders/Real Estate 0.2%</b>		
<b>Weyerhaeuser Real Estate Co.</b>		
4.375%, 6/15/19 <sup>(7)</sup>	1,725	\$ 1,735,781
5.875%, 6/15/24 <sup>(7)</sup>	1,810	1,868,825
		<b>\$ 3,604,606</b>
<b>Industrial Equipment 0.5%</b>		
<b>Accudyne Industries Borrower/Accudyne Industries, LLC</b>		
7.75%, 12/15/20 <sup>(7)</sup>	1,945	\$ 2,090,875
<b>BlueLine Rental Finance Corp.</b>		
7.00%, 2/1/19 <sup>(7)</sup>	840	898,800
<b>CNH Industrial Capital, LLC</b>		
3.875%, 11/1/15	1,070	1,096,750
6.25%, 11/1/16	2,055	2,239,950
3.625%, 4/15/18	2,500	2,565,625
<b>Erikson Air-Crane, Inc., Promissory Note</b>		
6.00%, 11/2/20 <sup>(3)(11)</sup>	85	65,559
<b>Kennametal, Inc.</b>		
3.875%, 2/15/22	970	972,305
<b>Vander Intermediate Holding II Corp.</b>		
9.75%, 2/1/19 <sup>(7)(8)</sup>	320	341,600
		<b>\$ 10,271,464</b>
<b>Insurance 0.5%</b>		
<b>A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC</b>		
7.875%, 12/15/20 <sup>(7)</sup>	1,625	\$ 1,722,500
<b>American International Group, Inc.</b>		
6.25%, 5/1/36	500	631,694
<b>Assured Guaranty US Holdings, Inc.</b>		
5.00%, 7/1/24	470	467,848
<b>Genworth Financial, Inc.</b>		
7.625%, 9/24/21	990	1,241,603
<b>PartnerRe Finance B, LLC</b>		
5.50%, 6/1/20	800	910,970
<b>Principal Financial Group, Inc.</b>		
6.05%, 10/15/36	340	413,585
<b>USI, Inc.</b>		
7.75%, 1/15/21 <sup>(7)</sup>	3,115	3,200,662

**Voya Financial, Inc.**

5.70%, 7/15/43

200

234,836

Security	Principal Amount* (000 s omitted)	Value
<b>XL Group PLC,</b> 6.50% to 4/15/17,12/29/49 <sup>(9)</sup>	710	\$ 702,900
		<b>\$ 9,526,598</b>
<b>Internet Software &amp; Services 0.2%</b>		
<b>Seagate HDD Cayman</b> 4.75%, 6/1/23	1,000	\$ 1,012,500
<b>Tencent Holdings, Ltd.</b> 3.375%, 5/2/19 <sup>(7)</sup>	2,000	2,046,946
<b>VeriSign, Inc.</b> 4.625%, 5/1/23	550	546,095
		<b>\$ 3,605,541</b>
<b>Leisure Goods/Activities/Movies 0.9%</b>		
<b>Activision Blizzard, Inc.</b> 6.125%, 9/15/23 <sup>(7)</sup>	1,190	\$ 1,311,975
<b>Bombardier, Inc.</b> 4.75%, 4/15/19 <sup>(7)</sup>	1,025	1,044,219
<b>Cinemark USA, Inc.</b> 7.375%, 6/15/21	685	758,638
<b>MISA Investments, Ltd.</b> 8.625%, 8/15/18 <sup>(7)(8)</sup>	2,195	2,252,619
<b>NCL Corp., Ltd.</b> 5.00%, 2/15/18 <sup>(7)</sup>	1,445	1,499,187
<b>Regal Entertainment Group</b> 5.75%, 3/15/22	1,030	1,071,200
<b>Royal Caribbean Cruises</b> 11.875%, 7/15/15	530	589,625
7.25%, 6/15/16	660	730,950
7.25%, 3/15/18	1,680	1,944,600
<b>Seven Seas Cruises, S. de R.L.</b> 9.125%, 5/15/19	3,285	3,601,181
<b>Viking Cruises, Ltd.</b> 8.50%, 10/15/22 <sup>(7)</sup>	435	482,850
<b>WMG Acquisition Corp.</b> 5.625%, 4/15/22 <sup>(7)</sup>	2,060	2,078,025
		<b>\$ 17,365,069</b>
<b>Lodging and Casinos 2.1%</b>		
<b>Buffalo Thunder Development Authority</b> 9.375%, 12/15/14 <sup>(2)(7)</sup>	4,300	\$ 1,763,000
<b>Caesars Entertainment Operating Co., Inc.</b> 8.50%, 2/15/20	5,545	4,713,250
<b>GLP Capital, LP/GLP Financing II, Inc.</b> 4.875%, 11/1/20 <sup>(7)</sup>	3,730	3,851,225
<b>Hilton Worldwide Finance, LLC/Hilton Worldwide Finance Corp.</b> 5.625%, 10/15/21 <sup>(7)</sup>	3,645	3,879,647
<b>Inn of the Mountain Gods Resort &amp; Casino</b> 9.25%, 11/30/20 <sup>(7)</sup>	615	612,171
<b>MGM Resorts International</b> 6.625%, 12/15/21	3,290	3,664,237
7.75%, 3/15/22	3,970	4,664,750



Security	Principal Amount* (000 s omitted)	Value
<b>Penn National Gaming, Inc.</b> 5.875%, 11/1/21 <sup>(7)</sup>	1,445	\$ 1,369,138
<b>Playa Resorts Holding B.V.</b> 8.00%, 8/15/20 <sup>(7)</sup>	1,220	1,320,650
<b>Station Casinos, LLC</b> 7.50%, 3/1/21	2,535	2,782,162
<b>Studio City Finance, Ltd.</b> 8.50%, 12/1/20 <sup>(7)</sup>	6,740	7,498,250
<b>SugarHouse HSP Gaming Property, LP/SugarHouse HSP Gaming Finance Corp.</b> 6.375%, 6/1/21 <sup>(7)</sup>	530	522,050
<b>Tunica-Biloxi Gaming Authority</b> 9.00%, 11/15/15 <sup>(7)</sup>	3,565	2,156,825
<b>Waterford Gaming, LLC</b> 8.625%, 9/15/14 <sup>(3)(7)</sup>	2,436	750,710
<b>Wynn Las Vegas, LLC/Wynn Las Vegas Capital Corp.</b> 7.75%, 8/15/20	1,945	2,129,775
		<b>\$ 41,677,840</b>
<b>Metals/Mining 0.3%</b>		
<b>Alcoa, Inc.</b> 5.95%, 2/1/37	750	\$ 758,257
<b>First Quantum Minerals, Ltd.</b> 6.75%, 2/15/20 <sup>(7)</sup>	1,354	1,401,390
<b>FMG Resources August 2006 Pty, Ltd.</b> 7.00%, 2/15/21 <sup>(7)</sup>	1,354	1,399,697
<b>Glencore Finance Canada, Ltd.</b> 6.875%, 4/1/22 <sup>(7)</sup>	800	861,000
<b>Newcrest Finance Pty, Ltd.</b> 6.00%, 11/15/41 <sup>(7)</sup>	400	442,281
<b>Nucor Corp.</b> 5.75%, 11/15/41 <sup>(7)</sup>	600	540,907
<b>Southern Copper Corp.</b> 5.20%, 8/1/43	120	128,079
<b>Southern Copper Corp.</b> 5.25%, 11/8/42	1,000	923,680
		<b>\$ 6,455,291</b>
<b>Mining, Steel, Iron and Nonprecious Metals 0.5%</b>		
<b>ArcelorMittal</b> 6.75%, 2/25/22	4,000	\$ 4,500,000
<b>Eldorado Gold Corp.</b> 6.125%, 12/15/20 <sup>(7)</sup>	3,315	3,364,725
<b>Imperial Metals Corp.</b> 7.00%, 3/15/19 <sup>(7)</sup>	995	1,024,850
<b>Signode Industrial Group Lux SA/Signode Industrial Group US, Inc.</b> 6.375%, 5/1/22 <sup>(7)</sup>	1,240	1,258,600
		<b>\$ 10,148,175</b>
<b>Nonferrous Metals/Minerals 0.9%</b>		
<b>Alpha Natural Resources, Inc.</b> 7.50%, 8/1/20 <sup>(7)</sup>	560	\$ 543,200
<b>Barrick International Barbados Corp.</b> 6.35%, 10/15/36 <sup>(7)</sup>	550	579,281





	Principal Amount*		Value
Security	(000 s omitted)		
<b>CONSOL Energy, Inc.</b>			
5.875%, 4/15/22 <sup>(7)</sup>	3,065	\$	3,218,250
<b>KGHM International, Ltd.</b>			
7.75%, 6/15/19 <sup>(7)</sup>	3,730		4,023,737
<b>New Gold, Inc.</b>			
7.00%, 4/15/20 <sup>(7)</sup>	950		1,018,875
6.25%, 11/15/22 <sup>(7)</sup>	1,535		1,604,075
<b>Novelis, Inc.</b>			
8.375%, 12/15/17	1,565		1,670,246
<b>SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.</b>			
7.375%, 2/1/20 <sup>(7)</sup>	1,615		1,732,088
<b>SunCoke Energy, Inc.</b>			
7.625%, 8/1/19	495		525,690
<b>Teck Resources, Ltd.</b>			
4.75%, 1/15/22	1,000		1,050,465
<b>Vale, Inc.</b>			
6.875%, 11/21/36	700		777,511
		\$	<b>16,743,418</b>
<b>Oil and Gas 8.1%</b>			
<b>AmeriGas Finance LLC/AmeriGas Finance Corp.</b>			
6.75%, 5/20/20	1,245	\$	1,357,050
7.00%, 5/20/22	4,620		5,139,750
<b>AmeriGas Partners LP/AmeriGas Finance Corp.</b>			
6.25%, 8/20/19	1,570		1,683,825
<b>Anadarko Finance Co.</b>			
7.50%, 5/1/31	465		633,988
<b>Antero Resources Finance Corp.</b>			
6.00%, 12/1/20	473		509,658
5.375%, 11/1/21	2,875		2,993,594
<b>Athlon Holdings, LP/Athlon Finance Corp.</b>			
6.00%, 5/1/22 <sup>(7)</sup>	1,135		1,177,562
<b>Atlas Pipeline Partners, LP/Atlas Pipeline Finance Corp.</b>			
4.75%, 11/15/21	540		531,900
<b>Berry Petroleum Co.</b>			
6.375%, 9/15/22	1,715		1,835,050
<b>Bonanza Creek Energy, Inc.</b>			
6.75%, 4/15/21	2,010		2,160,750
<b>Bristow Group, Inc.</b>			
6.25%, 10/15/22	1,000		1,078,750
<b>Calfrac Holdings, LP</b>			
7.50%, 12/1/20 <sup>(7)</sup>	955		1,031,400
<b>Chesapeake Energy Corp.</b>			
7.25%, 12/15/18	4,415		5,231,775
3.479%, 4/15/19 <sup>(10)</sup>	2,045		2,069,284
6.125%, 2/15/21	1,825		2,053,125
<b>Chesapeake Oilfield Operating, LLC/Chesapeake Oilfield Finance, Inc.</b>			
6.625%, 11/15/19	1,100		1,188,000
<b>CNOOC Nexen Finance 2014 ULC</b>			
4.25%, 4/30/24	1,430		1,468,318



	Principal Amount*	
Security	(000 s omitted)	Value
<b>Concho Resources, Inc.</b>		
7.00%, 1/15/21	1,800	\$ 1,984,500
6.50%, 1/15/22	685	758,638
5.50%, 4/1/23	5,200	5,616,000
<b>CrownRock, LP/CrownRock Finance, Inc.</b>		
7.125%, 4/15/21 <sup>(7)</sup>	2,045	2,167,700
<b>CVR Refining, LLC/Coffeyville Finance, Inc.</b>		
6.50%, 11/1/22	5,535	5,867,100
<b>Denbury Resources, Inc.</b>		
5.50%, 5/1/22	910	931,613
<b>Ecopetrol SA</b>		
5.875%, 5/28/45	290	301,890
<b>Endeavor Energy Resources LP/EER Finance, Inc.</b>		
7.00%, 8/15/21 <sup>(7)</sup>	2,265	2,429,212
<b>EnSCO PLC</b>		
4.70%, 3/15/21	900	981,462
<b>EP Energy, LLC/EP Energy Finance, Inc.</b>		
9.375%, 5/1/20	3,055	3,513,250
<b>EP Energy, LLC/Everest Acquisition Finance, Inc.</b>		
6.875%, 5/1/19	4,180	4,467,375
7.75%, 9/1/22	815	922,988
<b>Halcon Resources Corp.</b>		
9.75%, 7/15/20	1,055	1,156,544
<b>Harvest Operations Corp.</b>		
6.875%, 10/1/17	920	1,002,800
<b>Holly Energy Partners, LP/Holly Energy Finance Corp.</b>		
6.50%, 3/1/20	615	665,738
<b>Kinder Morgan, Inc.</b>		
5.00%, 2/15/21 <sup>(7)</sup>	3,095	3,226,537
<b>Kodiak Oil &amp; Gas Corp.</b>		
8.125%, 12/1/19	8,630	9,600,875
5.50%, 1/15/21	375	392,813
<b>Laredo Petroleum, Inc.</b>		
7.375%, 5/1/22	5,880	6,600,300
<b>MEG Energy Corp.</b>		
6.375%, 1/30/23 <sup>(7)</sup>	2,210	2,359,175
<b>Memorial Resource Development Corp.</b>		
5.875%, 7/1/22 <sup>(7)</sup>	785	794,813
<b>Murphy Oil USA, Inc.</b>		
6.00%, 8/15/23	4,165	4,404,487
<b>Oasis Petroleum, Inc.</b>		
6.50%, 11/1/21	955	1,031,400
6.875%, 3/15/22 <sup>(7)</sup>	2,805	3,071,475
6.875%, 1/15/23	3,030	3,317,850
<b>Parsley Energy LLC/Parsley Finance Corp.</b>		
7.50%, 2/15/22 <sup>(7)</sup>	1,050	1,126,125
<b>PBF Holding Co., LLC/PBF Finance Corp.</b>		
8.25%, 2/15/20	1,770	1,938,150
<b>Petrobras International Finance Co.</b>		
6.875%, 1/20/40	900	951,750
<b>Plains Exploration &amp; Production Co.</b>		
6.125%, 6/15/19	650	721,500
6.875%, 2/15/23	488	573,400
<b>Precision Drilling Corp.</b>		

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6.625%, 11/15/20	1,150	1,236,250
6.50%, 12/15/21	2,390	2,611,075

	Principal Amount*	Value
Security	(000 s omitted)	
<b>Range Resources Corp.</b>		
6.75%, 8/1/20	1,815	\$ 1,960,200
<b>Reliance Holding USA, Inc.</b>		
5.40%, 2/14/22 <sup>(7)</sup>	1,430	1,545,780
<b>Rice Energy, Inc.</b>		
6.25%, 5/1/22 <sup>(7)</sup>	2,780	2,852,975
<b>Rockies Express Pipeline, LLC</b>		
3.90%, 4/15/15 <sup>(7)</sup>	600	607,500
<b>Rosetta Resources, Inc.</b>		
5.625%, 5/1/21	1,715	1,772,881
5.875%, 6/1/22	2,695	2,819,644
<b>Rowan Cos., Inc.</b>		
7.875%, 8/1/19	1,000	1,222,408
<b>Sabine Pass Liquefaction, LLC</b>		
5.625%, 2/1/21	3,640	3,867,500
5.625%, 4/15/23 <sup>(7)</sup>	2,255	2,356,475
5.625%, 4/15/23	2,585	2,701,325
5.75%, 5/15/24 <sup>(7)</sup>	4,480	4,676,000
<b>Samson Investment Co.</b>		
10.75%, 2/15/20 <sup>(7)</sup>	2,260	2,392,775
<b>SandRidge Energy, Inc.</b>		
7.50%, 3/15/21	1,000	1,088,750
8.125%, 10/15/22	100	110,625
<b>SESI, LLC</b>		
6.375%, 5/1/19	3,365	3,608,962
<b>Seven Generations Energy, Ltd.</b>		
8.25%, 5/15/20 <sup>(7)</sup>	4,000	4,420,000
<b>Seventy Seven Energy, Inc.</b>		
6.50%, 7/15/22 <sup>(7)</sup>	670	687,588
<b>SM Energy Co.</b>		
6.50%, 1/1/23	1,745	1,897,687
<b>Southwestern Energy Co.</b>		
7.50%, 2/1/18	4,200	5,009,046
<b>Tesoro Corp.</b>		
4.25%, 10/1/17	1,000	1,050,000
<b>Total Capital International SA</b>		
2.70%, 1/25/23	960	928,621
<b>Ultra Petroleum Corp.</b>		
5.75%, 12/15/18 <sup>(7)</sup>	520	547,300
<b>WPX Energy, Inc.</b>		
5.25%, 1/15/17	770	823,900
6.00%, 1/15/22	720	772,200
		<b>\$ 158,588,706</b>
<b>Oil, Gas &amp; Consumable Fuels 0.1%</b>		
<b>Concho Resources, Inc.</b>		
5.50%, 10/1/22	1,250	\$ 1,351,562
<b>Hess Corp.</b>		
5.60%, 2/15/41	500	579,153
<b>Valero Energy Corp.</b>		
6.625%, 6/15/37	450	560,133
		<b>\$ 2,490,848</b>



	Principal Amount*		Value
Security	(000 s omitted)		
<b>Pharmaceuticals 0.1%</b>			
<b>Endo Finance, LLC &amp; Endo Finco, Inc.</b>			
7.00%, 7/15/19 <sup>(7)</sup>	1,260	\$	1,351,350
7.00%, 12/15/20 <sup>(7)</sup>	1,145		1,229,444
7.25%, 1/15/22 <sup>(7)</sup>	185		200,725
		\$	<b>2,781,519</b>
<b>Publishing 1.3%</b>			
<b>Gannett Co., Inc.</b>			
5.125%, 7/15/20 <sup>(7)</sup>	3,290	\$	3,392,813
<b>Laureate Education, Inc.</b>			
9.25%, 9/1/19 <sup>(7)</sup>	16,640		17,222,400
<b>McGraw-Hill Global Education Holdings, LLC/ McGraw-Hill Global Education Finance</b>			
9.75%, 4/1/21	3,640		4,199,650
<b>Nielsen Finance LLC</b>			
5.00%, 4/15/22 <sup>(7)</sup>	600		607,500
<b>RR Donnelley &amp; Sons Co.</b>			
6.00%, 4/1/24	530		536,625
		\$	<b>25,958,988</b>
<b>Radio and Television 0.7%</b>			
<b>Clear Channel Communications, Inc.</b>			
9.00%, 12/15/19	226	\$	241,820
11.25%, 3/1/21	1,505		1,711,937
<b>Clear Channel Worldwide Holdings, Inc.</b>			
Series A, 7.625%, 3/15/20	470		505,250
Series A, 6.50%, 11/15/22	1,100		1,179,750
Series B, 6.50%, 11/15/22	2,130		2,305,725
<b>Crown Media Holdings, Inc.</b>			
10.50%, 7/15/19	1,325		1,498,906
<b>Sirius XM Radio, Inc.</b>			
5.875%, 10/1/20 <sup>(7)</sup>	745		789,700
6.00%, 7/15/24 <sup>(7)</sup>	2,830		2,950,275
<b>Starz, LLC/Starz Finance Corp.</b>			
5.00%, 9/15/19	1,470		1,537,988
		\$	<b>12,721,351</b>
<b>Real Estate Investment Trusts (REITs) 0.1%</b>			
<b>CubeSmart LP</b>			
4.80%, 7/15/22	711	\$	766,076
<b>Digital Realty Trust, LP</b>			
5.875%, 2/1/20	681		757,657
<b>Host Hotels &amp; Resorts LP</b>			
4.75%, 3/1/23	500		533,616
<b>Vornado Realty, LP</b>			
5.00%, 1/15/22	500		548,304
		\$	<b>2,605,653</b>

<b>Retailers (Except Food and Drug) 4.0%</b>			
<b>Academy, Ltd./Academy Finance Corp.</b>			
9.25%, 8/1/19 <sup>(7)</sup>	3,000	\$	3,232,500



	Principal Amount*	Value
Security	(000 s omitted)	
<b>Best Buy Co., Inc.</b>		
5.00%, 8/1/18	1,865	\$ 1,965,244
<b>Burlington Holdings, LLC/Burlington Holding Finance, Inc.</b>		
9.00%, 2/15/18 <sup>(7)(8)</sup>	1,954	2,007,774
<b>Claire s Stores, Inc.</b>		
9.00%, 3/15/19 <sup>(7)</sup>	3,595	3,770,256
<b>Express, LLC/Express Finance Corp.</b>		
8.75%, 3/1/18	10,414	10,960,735
<b>Hillman Group, Inc. (The)</b>		
6.375%, 7/15/22 <sup>(7)</sup>	2,665	2,678,325
<b>Hot Topic, Inc.</b>		
9.25%, 6/15/21 <sup>(7)</sup>	4,550	5,073,250
<b>L Brands, Inc.</b>		
8.50%, 6/15/19	3,325	4,098,062
6.625%, 4/1/21	6,135	7,001,568
5.625%, 2/15/22	790	859,125
<b>Macy s Retail Holdings, Inc.</b>		
6.90%, 4/1/29	650	814,467
<b>Men s Wearhouse, Inc. (The)</b>		
7.00%, 7/1/22 <sup>(7)</sup>	3,475	3,614,000
<b>Michaels FinCo Holdings, LLC/Michaels FinCo, Inc.</b>		
7.50%, 8/1/18 <sup>(7)(8)</sup>	5,095	5,228,744
<b>Michaels Stores, Inc.</b>		
7.75%, 11/1/18	835	885,100
5.875%, 12/15/20 <sup>(7)</sup>	2,415	2,470,545
<b>Neiman Marcus Group, Ltd.</b>		
8.00%, 10/15/21 <sup>(7)</sup>	1,760	1,905,200
8.75%, 10/15/21 <sup>(7)(8)</sup>	2,230	2,441,850
<b>New Academy Finance Co., LLC/New Academy Finance Corp.</b>		
8.00%, 6/15/18 <sup>(7)(8)</sup>	6,365	6,516,169
<b>Petco Animal Supplies, Inc.</b>		
9.25%, 12/1/18 <sup>(7)</sup>	4,475	4,816,219
<b>Petco Holdings, Inc.</b>		
8.50%, 10/15/17 <sup>(7)(8)</sup>	2,400	2,466,000
<b>Sally Holdings, LLC/Sally Capital, Inc.</b>		
5.75%, 6/1/22	4,070	4,354,900
<b>Wal-Mart Stores, Inc.</b>		
4.25%, 4/15/21	200	221,250
		<b>\$ 77,381,283</b>
<b>Software and Services 0.3%</b>		
<b>Audatex North America, Inc.</b>		
6.00%, 6/15/21 <sup>(7)</sup>	1,730	\$ 1,855,425
<b>Infor Software Parent, LLC/Infor Software Parent, Inc.</b>		
7.125%, 5/1/21 <sup>(7)(8)</sup>	2,620	2,692,050
<b>SunGard Availability Services Capital, Inc.</b>		
8.75%, 4/1/22 <sup>(7)</sup>	2,350	2,197,250
		<b>\$ 6,744,725</b>
<b>Steel 0.1%</b>		
<b>AK Steel Corp.</b>		

8.75%, 12/1/18

910 \$ 1,022,613

	Principal Amount*	Value
Security	(000 s omitted)	
<b>Steel Dynamics, Inc.</b>		
6.375%, 8/15/22	500	\$ 546,250
		<b>\$ 1,568,863</b>
<b>Super Retail 0.1%</b>		
<b>AutoNation, Inc.</b>		
5.50%, 2/1/20	1,080	\$ 1,194,750
		<b>\$ 1,194,750</b>
<b>Surface Transport 0.1%</b>		
<b>Florida East Coast Holdings Corp.</b>		
6.75%, 5/1/19 <sup>(7)</sup>	800	\$ 847,000
<b>Hertz Corp. (The)</b>		
7.50%, 10/15/18	25	26,250
<b>Watco Cos., LLC/Watco Finance Corp.</b>		
6.375%, 4/1/23 <sup>(7)</sup>	1,045	1,071,125
		<b>\$ 1,944,375</b>
<b>Technology 0.0%</b>		
<b>Western Union Co. (The)</b>		
6.20%, 11/17/36	700	\$ 727,084
		<b>\$ 727,084</b>
<b>Telecommunications 6.5%</b>		
<b>Altice SA</b>		
7.75%, 5/15/22 <sup>(7)</sup>	4,625	\$ 4,948,750
<b>AT&amp;T, Inc.</b>		
5.80%, 2/15/19	1,350	1,572,143
<b>Avaya, Inc.</b>		
9.00%, 4/1/19 <sup>(7)</sup>	2,515	2,625,031
10.50%, 3/1/21 <sup>(7)</sup>	4,690	4,350,378
<b>Axtel SAB de CV</b>		
8.00%, 1/31/20 <sup>(7)</sup>	945	970,988
<b>Bharti Airtel International Netherlands BV</b>		
5.125%, 3/11/23 <sup>(7)</sup>	268	275,893
<b>CenturyLink, Inc.</b>		
6.75%, 12/1/23	3,155	3,462,612
<b>Cogeco Cable, Inc.</b>		
4.875%, 5/1/20 <sup>(7)</sup>	715	726,619
<b>Colombia Telecomunicaciones SA ESP</b>		
5.375%, 9/27/22 <sup>(7)</sup>	1,250	1,253,125
<b>Columbus International, Inc.</b>		
7.375%, 3/30/21 <sup>(7)</sup>	820	886,625
<b>Digicel Group, Ltd.</b>		
7.125%, 4/1/22 <sup>(7)</sup>	1,155	1,206,975
<b>Digicel, Ltd.</b>		
8.25%, 9/1/17 <sup>(7)</sup>	5,905	6,104,589
6.00%, 4/15/21 <sup>(7)</sup>	2,310	2,390,850
<b>Equinix, Inc.</b>		

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7.00%, 7/15/21	1,340	1,485,725
<b>Frontier Communications Corp.</b>		
7.625%, 4/15/24	285	308,156

	Principal Amount*	
Security	(000 s omitted)	Value
<b>Hughes Satellite Systems Corp.</b>		
6.50%, 6/15/19	3,235	\$ 3,615,112
<b>Intelsat Jackson Holdings SA</b>		
7.25%, 10/15/20	2,350	2,538,000
<b>Intelsat Luxembourg SA</b>		
7.75%, 6/1/21	4,625	4,914,062
8.125%, 6/1/23	3,540	3,840,900
<b>Koninklijke KPN NV</b>		
7.00% to 3/28/23, 3/28/73 <sup>(7)(9)</sup>	500	530,500
<b>NII International Telecom SCA</b>		
7.875%, 8/15/19 <sup>(7)</sup>	2,090	1,823,525
<b>Nokia OYJ</b>		
5.375%, 5/15/19	1,000	1,082,500
<b>SBA Telecommunications, Inc.</b>		
8.25%, 8/15/19	640	671,680
5.75%, 7/15/20	1,985	2,116,506
<b>Sprint Capital Corp.</b>		
8.75%, 3/15/32	1,365	1,583,400
<b>Sprint Communications, Inc.</b>		
9.125%, 3/1/17	1,225	1,437,844
9.00%, 11/15/18 <sup>(7)</sup>	13,520	16,426,800
7.00%, 8/15/20	4,810	5,345,112
<b>Sprint Corp.</b>		
7.25%, 9/15/21 <sup>(7)</sup>	2,060	2,278,875
7.875%, 9/15/23 <sup>(7)</sup>	8,550	9,533,250
<b>T-Mobile USA, Inc.</b>		
5.25%, 9/1/18	4,725	4,978,969
6.25%, 4/1/21	1,100	1,172,875
6.633%, 4/28/21	1,735	1,884,644
6.731%, 4/28/22	1,160	1,255,700
6.625%, 4/1/23	2,170	2,365,300
6.836%, 4/28/23	580	633,650
<b>Telecom Italia Capital SA</b>		
7.721%, 6/4/38	600	694,500
<b>Telefonica Emisiones SAU</b>		
7.045%, 6/20/36	400	511,064
<b>Turk Telekomunikasyon AS</b>		
3.75%, 6/19/19 <sup>(7)</sup>	2,000	1,983,050
<b>Verizon Communications, Inc.</b>		
4.50%, 9/15/20	2,499	2,752,136
<b>Virgin Media Secured Finance PLC</b>		
5.50%, 1/15/25 <sup>(7)</sup>	725	752,188
<b>Wind Acquisition Finance SA</b>		
5.595%, 4/30/19 <sup>(7)(10)</sup>	EUR 600	833,575
4.203%, 7/15/20 <sup>(7)(10)</sup>	625	855,813
4.75%, 7/15/20 <sup>(7)</sup>	5,285	5,337,850
7.375%, 4/23/21 <sup>(7)</sup>	4,625	4,948,750
<b>Windstream Corp.</b>		
8.125%, 9/1/18	2,490	2,619,480
7.75%, 10/1/21	1,455	1,596,863
7.50%, 6/1/22	1,870	2,042,975
6.375%, 8/1/23	180	183,150
		<b>\$ 127,709,057</b>



Security	Principal Amount*	Value
	(000 s omitted)	
<b>Utilities 0.8%</b>		
<b>AES Corp.</b>		
5.50%, 3/15/24	1,025	\$ 1,053,187
<b>AES Gener SA</b>		
5.25%, 8/15/21 <sup>(7)</sup>	725	776,163
<b>Duquesne Light Holdings, Inc.</b>		
5.90%, 12/1/21 <sup>(7)</sup>	850	1,004,128
<b>Enel SpA</b>		
8.75% to 9/24/23, 9/24/73 <sup>(7)(9)</sup>	1,200	1,416,000
<b>Iberdrola Finance Ireland, Ltd.</b>		
5.00%, 9/11/19 <sup>(7)</sup>	600	675,765
<b>ITC Holdings Corp.</b>		
5.30%, 7/1/43	750	827,698
<b>NRG Energy, Inc.</b>		
8.25%, 9/1/20	3,910	4,291,225
7.875%, 5/15/21	2,015	2,244,206
<b>PPL Capital Funding, Inc.</b>		
Series A, 6.70%, to 3/30/17, 3/30/67 <sup>(9)</sup>	1,500	1,530,949
<b>Southwestern Electric Power Co.</b>		
6.20%, 3/15/40	565	708,776
		<b>\$ 14,528,097</b>

**Total Corporate Bonds & Notes**  
(identified cost \$1,039,028,711) **\$ 1,094,675,252**

**Foreign Government Securities 0.1%**

Security	Principal Amount	Value
	(000 s omitted)	
Government of Bermuda 5.603%, 7/20/20 <sup>(7)</sup>	\$ 1,960	\$ 2,195,200

**Total Foreign Government Securities**  
(identified cost \$2,119,615) **\$ 2,195,200**

**Mortgage Pass-Throughs 17.5%**

Security	Principal Amount	Value
	(000 s omitted)	
<b>Federal Home Loan Mortgage Corp.:</b>		
5.00%, with various maturities to 2023 <sup>(12)</sup>	\$ 9,376	\$ 9,975,527
5.50%, with various maturities to 2032 <sup>(13)</sup>	3,443	3,759,433
6.00%, with various maturities to 2031	2,377	2,562,426

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6.50%, with various maturities to 2032 <sup>(12)</sup>	19,901	22,474,560
7.00%, with various maturities to 2036	14,343	16,444,687
7.13%, with maturity at 2023	240	271,330
7.50%, with various maturities to 2029	9,208	10,803,837
7.65%, with maturity at 2022	311	355,915
8.00%, with various maturities to 2030	5,860	6,807,250
8.25%, with maturity at 2020	133	148,605
8.30%, with maturity at 2020	571	647,052
8.50%, with various maturities to 2031	4,991	5,891,153
9.00%, with various maturities to 2031	1,110	1,239,883
9.50%, with various maturities to 2025	985	1,111,964



	Principal Amount	
Security	(000 s omitted)	Value
10.00%, with maturity at 2020	\$ 119	\$ 133,011
10.50%, with maturity at 2020	112	129,217
12.00%, with maturity at 2020	18	18,159
13.00%, with maturity at 2015	2	1,656
		<b>\$ 82,775,665</b>

**Federal National Mortgage Association:**

2.394%, with maturity at 2022 <sup>(14)</sup>	\$ 1,037	\$ 1,059,721
2.585%, with maturity at 2036 <sup>(14)</sup>	2,471	2,548,789
4.50%, with maturity at 2042 <sup>(12)</sup>	16,912	18,307,473
5.00%, with various maturities to 2040 <sup>(12)</sup>	28,525	31,458,649
5.463%, with maturity at 2037 <sup>(14)</sup>	4,373	4,597,723
5.50%, with various maturities to 2033	5,048	5,634,765
6.00%, with various maturities to 2033	8,950	9,984,047
6.321%, with maturity at 2032 <sup>(14)</sup>	7,482	8,305,490
6.50%, with various maturities to 2036 <sup>(12)</sup>	51,102	58,405,192
6.75%, with maturity at 2023	161	176,464
7.00%, with various maturities to 2036 <sup>(12)</sup>	25,325	29,319,904
7.50%, with various maturities to 2035	10,183	12,047,946
8.00%, with various maturities to 2031	3,669	4,316,381
8.12%, with maturity at 2027 <sup>(15)</sup>	924	1,078,590
8.25%, with maturity at 2018	6	6,047
8.315%, with maturity at 2029 <sup>(15)</sup>	298	351,517
8.398%, with maturity at 2028 <sup>(15)</sup>	324	374,245
8.431%, with maturity at 2024 <sup>(15)</sup>	44	51,471
8.50%, with various maturities to 2030	4,526	5,308,214
8.608%, with maturity at 2027 <sup>(15)</sup>	327	386,870
8.96%, with maturity at 2018 <sup>(15)</sup>	102	109,561
9.00%, with various maturities to 2027	5,752	6,803,772
9.50%, with various maturities to 2030	1,515	1,752,488
9.555%, with maturity at 2025 <sup>(15)</sup>	228	256,160
9.795%, with maturity at 2019 <sup>(15)</sup>	123	134,621
10.00%, with various maturities to 2020	357	400,367
10.50%, with maturity at 2021	327	374,989
11.50%, with maturity at 2016	18	19,337
		<b>\$ 203,570,793</b>

**Government National Mortgage Association:**

6.00%, with maturity at 2024	\$ 1,299	\$ 1,429,895
6.50%, with various maturities to 2032	10,031	11,405,302
7.00%, with various maturities to 2033	6,808	7,938,151
7.50%, with various maturities to 2032	14,436	17,008,949
8.00%, with various maturities to 2034	8,854	10,492,250
8.30%, with maturity at 2020	286	321,006
8.50%, with various maturities to 2022	506	588,794
9.00%, with various maturities to 2026	2,316	2,703,894
9.50%, with various maturities to 2026	3,387	3,979,837
10.00%, with maturity at 2019	178	201,663
		<b>\$ 56,069,741</b>

**Total Mortgage Pass-Throughs**  
**(identified cost \$322,779,581)**

**\$ 342,416,199**

**Collateralized Mortgage Obligations 10.2%**

Security	Principal Amount	Value
	(000 s omitted)	
<b>Federal Home Loan Mortgage Corp.:</b>		
Series 24, Class J, 6.25%, 11/25/23	\$ 738	\$ 815,920
Series 1497, Class K, 7.00%, 4/15/23	709	794,106
Series 1529, Class Z, 7.00%, 6/15/23	1,083	1,211,917
Series 1620, Class Z, 6.00%, 11/15/23	900	996,836
Series 1677, Class Z, 7.50%, 7/15/23	624	709,711
Series 1702, Class PZ, 6.50%, 3/15/24	7,588	8,557,457
Series 2113, Class QG, 6.00%, 1/15/29	1,479	1,659,924
Series 2122, Class K, 6.00%, 2/15/29	281	316,487
Series 2130, Class K, 6.00%, 3/15/29	191	214,424
Series 2167, Class BZ, 7.00%, 6/15/29	187	211,167
Series 2182, Class ZB, 8.00%, 9/15/29	1,824	2,175,334
Series 2198, Class ZA, 8.50%, 11/15/29	2,266	2,686,776
Series 2245, Class A, 8.00%, 8/15/27	5,692	6,781,893
Series 2458, Class ZB, 7.00%, 6/15/32	1,892	2,204,573
Series 3762, Class SH, 9.698%, 11/15/40 <sup>(16)</sup>	2,112	2,222,581
Series 3780, (Interest Only), Class PS, 6.298%, 8/15/35 <sup>(16)(17)</sup>	14,597	1,241,100
Series 3973, (Interest Only), Class SG, 6.498%, 4/15/30 <sup>(16)(17)</sup>	11,709	1,715,881
Series 4070, (Interest Only), Class S, 5.948%, 6/15/32 <sup>(16)(17)</sup>	18,261	3,401,541
Series 4109, (Interest Only), Class ES, 5.998%, 12/15/41 <sup>(16)(17)</sup>	15,000	1,083,631
Series 4109, (Interest Only), Class KS, 5.948%, 5/15/32 <sup>(16)(17)</sup>	17,519	1,995,265
Series 4110, (Interest Only), Class SA, 5.498%, 9/15/42 <sup>(16)(17)</sup>	13,604	1,723,572
Series 4149, (Interest Only), Class S, 6.098%, 1/15/33 <sup>(16)(17)</sup>	8,666	1,741,791
Series 4186, (Interest Only), Class IQ, 4.00%, 12/15/28 <sup>(17)</sup>	18,145	1,486,513
Series 4188, (Interest Only), Class AI, 3.50%, 4/15/28 <sup>(17)</sup>	8,190	1,016,868
Series 4203, (Interest Only), Class QS, 6.098%, 5/15/43 <sup>(16)(17)</sup>	6,560	1,331,722
Series 4233, (Interest Only), Class GI, 3.50%, 3/15/25 <sup>(17)</sup>	12,609	851,609
Series 4273, Class PU, 4.00%, 11/15/43	17,166	17,360,848
Series 4273, Class SP, 11.597%, 11/15/43 <sup>(16)</sup>	3,815	4,118,022
		<b>\$ 70,627,469</b>
<b>Federal National Mortgage Association:</b>		
Series G92-44, Class Z, 8.00%, 7/25/22	\$ 118	\$ 126,009
Series G92-44, Class ZQ, 8.00%, 7/25/22	192	205,037
Series G92-46, Class Z, 7.00%, 8/25/22	441	490,107
Series G92-60, Class Z, 7.00%, 10/25/22	691	762,680
Series G93-35, Class ZQ, 6.50%, 11/25/23	9,219	10,303,790
Series G93-40, Class H, 6.40%, 12/25/23	1,981	2,208,419
Series 1988-14, Class I, 9.20%, 6/25/18	106	115,899
Series 1989-1, Class D, 10.30%, 1/25/19	64	67,667
Series 1989-34, Class Y, 9.85%, 7/25/19	214	241,369
Series 1990-17, Class G, 9.00%, 2/25/20	136	154,362
Series 1990-27, Class Z, 9.00%, 3/25/20	84	96,144
Series 1990-29, Class J, 9.00%, 3/25/20	70	79,780
Series 1990-43, Class Z, 9.50%, 4/25/20	281	320,159
Series 1991-98, Class J, 8.00%, 8/25/21	140	158,674
Series 1992-77, Class ZA, 8.00%, 5/25/22	953	1,088,367
Series 1992-103, Class Z, 7.50%, 6/25/22	60	68,270
Series 1992-113, Class Z, 7.50%, 7/25/22	113	127,716
Series 1992-185, Class ZB, 7.00%, 10/25/22	229	256,547
Series 1993-16, Class Z, 7.50%, 2/25/23	582	659,922
Series 1993-22, Class PM, 7.40%, 2/25/23	462	524,033

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Series 1993-25, Class J, 7.50%, 3/25/23	638	724,175
Series 1993-30, Class PZ, 7.50%, 3/25/23	1,150	1,304,417
Series 1993-42, Class ZQ, 6.75%, 4/25/23	1,610	1,794,179
Series 1993-56, Class PZ, 7.00%, 5/25/23	243	275,582
Series 1993-156, Class ZB, 7.00%, 9/25/23	274	308,260
Series 1994-45, Class Z, 6.50%, 2/25/24	2,076	2,309,160

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Security	Principal Amount	Value
	(000 s omitted)	
Series 1994-89, Class ZQ, 8.00%, 7/25/24	\$ 1,318	\$ 1,524,877
Series 1996-57, Class Z, 7.00%, 12/25/26	1,264	1,432,954
Series 1997-77, Class Z, 7.00%, 11/18/27	516	586,924
Series 1998-44, Class ZA, 6.50%, 7/20/28	550	627,307
Series 1999-45, Class ZG, 6.50%, 9/25/29	184	206,299
Series 2000-22, Class PN, 6.00%, 7/25/30	1,673	1,883,483
Series 2001-37, Class GA, 8.00%, 7/25/16	115	119,752
Series 2002-1, Class G, 7.00%, 7/25/23	359	402,569
Series 2002-21, Class PE, 6.50%, 4/25/32	1,403	1,556,177
Series 2005-75, Class CS, 23.592%, 9/25/35 <sup>(16)</sup>	948	1,776,347
Series 2007-74, Class AC, 5.00%, 8/25/37 <sup>(12)</sup>	16,598	18,251,804
Series 2010-99, (Interest Only), Class NS, 6.448%, 3/25/39 <sup>(16)(17)</sup>	11,635	1,428,050
Series 2010-119, (Interest Only), Class SK, 5.848%, 4/25/40 <sup>(16)(17)</sup>	10,427	825,984
Series 2010-124, (Interest Only), Class SJ, 5.898%, 11/25/38 <sup>(16)(17)</sup>	8,649	1,241,069
Series 2010-151, (Interest Only), Class PI, 4.00%, 5/25/28 <sup>(17)</sup>	33,726	1,867,988
Series 2011-45, (Interest Only), Class SA, 6.498%, 1/25/29 <sup>(16)(17)</sup>	10,003	1,126,996
Series 2011-49, Class NT, 6.00%, 6/25/41 <sup>(16)</sup>	2,613	2,856,412
Series 2011-101, (Interest Only), Class IC, 3.50%, 10/25/26 <sup>(17)</sup>	16,783	2,065,575
Series 2011-101, (Interest Only), Class IE, 3.50%, 10/25/26 <sup>(17)</sup>	9,244	1,142,521
Series 2012-24, (Interest Only), Class S, 5.348%, 5/25/30 <sup>(16)(17)</sup>	7,621	923,256
Series 2012-33, (Interest Only), Class CI, 3.50%, 3/25/27 <sup>(17)</sup>	16,206	1,987,711
Series 2012-56, (Interest Only), Class SU, 6.598%, 8/25/26 <sup>(16)(17)</sup>	10,052	1,151,879
Series 2012-124, (Interest Only), Class IO, 1.504%, 11/25/42 <sup>(17)</sup>	20,017	1,133,728
Series 2012-129, (Interest Only), Class IO, 5.00%, 12/25/42 <sup>(17)</sup>	7,971	1,810,415
Series 2012-150, (Interest Only), Class SK, 5.998%, 1/25/43 <sup>(16)(17)</sup>	10,973	2,196,132
Series 2013-6, (Interest Only), Class TI, 4.50%, 2/25/43 <sup>(17)</sup>	27,390	4,839,430
Series 2013-6, Class TA, 1.50%, 1/25/43	20,541	19,352,441
Series 2013-12, (Interest Only), Class SP, 5.498%, 11/25/41 <sup>(16)(17)</sup>	6,366	1,057,633
Series 2013-15, (Interest Only), Class DS, 6.048%, 3/25/33 <sup>(16)(17)</sup>	22,579	4,735,328
Series 2013-16, (Interest Only), Class SY, 5.998%, 3/25/43 <sup>(16)(17)</sup>	5,001	1,070,609
Series 2013-54, (Interest Only), Class HS, 6.148%, 10/25/41 <sup>(16)(17)</sup>	9,120	1,638,631
Series 2013-64, (Interest Only), Class PS, 6.098%, 4/25/43 <sup>(16)(17)</sup>	9,298	1,879,463
Series 2013-75, (Interest Only), Class SC, 6.098%, 7/25/42 <sup>(16)(17)</sup>	21,220	3,946,738
Series 2013-123, Class VS, 11.595%, 9/25/41 <sup>(16)</sup>	2,166	2,227,012
Series 2014-32, (Interest Only), Class EI, 4.00%, 6/25/44 <sup>(17)</sup>	7,912	1,649,165
Series 2014-36, (Interest Only), Class ID, 4.00%, 6/25/44 <sup>(17)</sup>	8,902	1,865,653
		<b>\$ 119,159,036</b>

**Government National Mortgage Association:**

Series 2002-45, Class PG, 6.00%, 3/17/32	\$ 1,751	\$ 1,852,349
Series 2005-72, Class E, 12.00%, 11/16/15	16	16,066
Series 2012-50, (Principal Only), Class CO, 0.00%, 8/20/40 <sup>(18)</sup>	778	715,097
Series 2013-24, Class KS, 5.576%, 2/20/43 <sup>(16)</sup>	3,275	3,271,785
Series 2013-124, Class LS, 11.992%, 5/20/41 <sup>(16)</sup>	1,798	1,872,631
Series 2013-168, Class US, 11.592%, 11/20/43 <sup>(16)</sup>	1,521	1,597,303
		<b>\$ 9,325,231</b>

**Total Collateralized Mortgage Obligations  
(identified cost \$194,452,168)**

**\$ 199,111,736**



**Commercial Mortgage-Backed Securities 9.5%**

Security	Principal Amount	Value
	(000 s omitted)	
A10 Securitization, LLC, Series 2013-1, Class A, 2.40%, 11/15/25 <sup>(7)</sup>	\$ 1,953	\$ 1,963,737
ACRE, Series 2010-ARTA, Class D, 7.443%, 1/14/29 <sup>(7)</sup>	3,000	3,469,539
BACM, Series 2004-6, Class A5, 4.811%, 12/10/42	677	679,514
BACM, Series 2006-3, Class A4, 5.889%, 7/10/44 <sup>(15)</sup>	2,107	2,274,320
BACM, Series 2006-5, Class AM, 5.448%, 9/10/47	3,000	3,229,230
BAMLL, Series 2013-DSNY, Class E, 2.752%, 9/15/26 <sup>(7)(15)</sup>	1,500	1,508,879
BSCMS, Series 2002-TOP8, Class C, 5.22%, 8/15/38 <sup>(15)</sup>	2,000	2,035,221
BSCMS, Series 2005-PW10, Class A4, 5.405%, 12/11/40 <sup>(15)</sup>	3,352	3,488,815
BSCMS, Series 2005-PWR7, Class A3, 5.116%, 2/11/41 <sup>(15)</sup>	2,361	2,399,131
BSCMS, Series 2006-PW14, Class A4, 5.201%, 12/11/38	1,395	1,516,027
CDCMT, Series 2005-CD1, Class AJ, 5.401%, 7/15/44 <sup>(15)</sup>	3,650	3,825,811
CDCMT, Series 2006-CD2, Class A4, 5.48%, 1/15/46 <sup>(15)</sup>	1,472	1,554,410
CDCMT, Series 2006-CD3, Class A5, 5.617%, 10/15/48	4,007	4,306,870
CGCMT, Series 2012-GC8, Class A2, 1.813%, 9/10/45	3,113	3,141,462
COMM, Series 2006-C7, Class AM, 5.97%, 6/10/46 <sup>(15)</sup>	4,620	4,972,118
COMM, Series 2006-C8, Class A4, 5.306%, 12/10/46	635	684,798
COMM, Series 2012-CR2, Class AM, 3.791%, 8/15/45	395	409,833
COMM, Series 2012-CR2, Class D, 5.02%, 8/15/45 <sup>(7)(15)</sup>	1,440	1,511,754
COMM, Series 2012-LC4, Class AM, 4.063%, 12/10/44	750	795,428
COMM, Series 2012-LC4, Class C, 5.823%, 12/10/44 <sup>(15)</sup>	600	677,914
COMM, Series 2013-CR9, Class D, 4.402%, 7/10/45 <sup>(7)(15)</sup>	3,000	2,789,087
COMM, Series 2013-CR10, Class D, 4.956%, 8/10/46 <sup>(7)(15)</sup>	3,500	3,398,860
COMM, Series 2013-CR11, Class D, 5.34%, 10/10/46 <sup>(7)(15)</sup>	1,125	1,120,331
COMM, Series 2014-KYO, Class D, 2.504%, 6/11/27 <sup>(7)(15)</sup>	3,250	3,251,904
COMM, Series 2014-UBS2, Class A2, 2.82%, 3/10/47	2,200	2,272,298
CSFB, Series 2003-C5, Class D, 5.116%, 12/15/36 <sup>(15)</sup>	979	980,423
CSMC, Series 2006-C3, Class A3, 5.982%, 6/15/38 <sup>(15)</sup>	1,926	2,069,877
CSMC, Series 2006-C4, Class A3, 5.467%, 9/15/39	627	676,445
DBUBS, Series 2011-LC1A, Class A1, 3.742%, 11/10/46 <sup>(7)</sup>	1,002	1,044,192
DDR, Series 2009-DDR1, Class C, 6.223%, 10/14/22 <sup>(7)</sup>	1,250	1,262,504
ESA, Series 2013-ESH5, Class D5, 4.316%, 12/5/31 <sup>(7)(15)</sup>	500	510,150
ESA, Series 2013-ESH7, Class D7, 5.521%, 12/5/31 <sup>(7)(15)</sup>	4,000	4,215,360
GECMC, Series 2005-C1, Class A3, 4.578%, 6/10/48	251	251,555
GMACC, Series 2004-C3, Class A5, 4.864%, 12/10/41	1,850	1,867,928
GSMS, Series 2013-KYO, Class B, 1.601%, 11/8/29 <sup>(7)(15)</sup>	2,500	2,523,364
HILT, Series 2013-HLT, Class DFX, 4.407%, 11/5/30 <sup>(7)</sup>	2,400	2,492,215
JPMBB, Series 2013-C17, Class D, 5.05%, 1/15/47 <sup>(7)(15)</sup>	3,000	2,902,186
JPMBB, Series 2014-C19, Class A2, 3.046%, 4/15/47	2,448	2,553,708
JPMBB, Series 2014-C19, Class D, 4.836%, 4/15/47 <sup>(7)(15)</sup>	1,425	1,341,618
JPMCC, Series 2004-CBX, Class A5, 4.654%, 1/12/37	116	116,400
JPMCC, Series 2005-LDP4, Class A4, 4.918%, 10/15/42 <sup>(15)</sup>	2,808	2,915,511
JPMCC, Series 2005-LDP5, Class A4, 5.405%, 12/15/44 <sup>(15)</sup>	2,500	2,615,699
JPMCC, Series 2005-LDP5, Class AJ, 5.526%, 12/15/44 <sup>(15)</sup>	1,000	1,060,591
JPMCC, Series 2006-CB14, Class A4, 5.481%, 12/12/44 <sup>(15)</sup>	3,392	3,566,150
JPMCC, Series 2006-CB16, Class A4, 5.552%, 5/12/45	1,727	1,857,398
JPMCC, Series 2006-LDP7, Class A4, 6.057%, 4/15/45 <sup>(15)</sup>	3,990	4,294,607
JPMCC, Series 2006-LDP8, Class A4, 5.399%, 5/15/45	2,410	2,597,327
JPMCC, Series 2006-LDP9, Class A3, 5.336%, 5/15/47	1,750	1,900,147
JPMCC, Series 2006-LDP9, Class AM, 5.372%, 5/15/47	3,000	3,171,277
JPMCC, Series 2010-C2, Class D, 5.692%, 11/15/43 <sup>(7)(15)</sup>	3,247	3,607,780
JPMCC, Series 2010-CNTR, Class A2, 4.311%, 8/5/32 <sup>(7)</sup>	3,750	4,104,645
JPMCC, Series 2011-C3, Class A2, 3.673%, 2/15/46 <sup>(7)</sup>	1,433	1,499,858
JPMCC, Series 2012-CBX, Class A2, 1.81%, 6/15/45	4,500	4,577,656

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JPMCC, Series 2012-CBX, Class AS, 4.271%, 6/15/45	1,000	1,075,006
JPMCC, Series 2013-LC11, Class AS, 3.216%, 4/15/46	1,110	1,099,159
JPMCC, Series 2014-FBLU, Class D, 2.752%, 12/15/28 <sup>(7)(15)</sup>	1,500	1,505,599
LB-UBS, Series 2006-C1, Class A4, 5.156%, 2/15/31	2,000	2,104,769



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Security	Principal Amount  (000 s omitted)	Value
LB-UBS, Series 2006-C7, Class AM, 5.378%, 11/15/38	\$ 1,750	\$ 1,898,699
MLCFC, Series 2006-4, Class A3, 5.172%, 12/12/49	5,000	5,384,390
MLMT, Series 2004-BPC1, Class A5, 4.855%, 10/12/41 <sup>(15)</sup>	1,393	1,398,620
Motel 6, Series 2012-MTL6, Class D, 3.781%, 10/5/25 <sup>(7)</sup>	3,045	3,098,606
MSBAM, Series 2014-C15, Class D, 5.062%, 4/15/47 <sup>(7)(15)</sup>	1,000	963,462
MSC, Series 2003-T11, Class B, 5.553%, 6/13/41 <sup>(15)</sup>	536	539,312
MSC, Series 2005-HQ5, Class A4, 5.168%, 1/14/42	1,051	1,065,582
MSC, Series 2005-T17, Class A5, 4.78%, 12/13/41	1,397	1,410,742
MSC, Series 2006-HQ8, Class A4, 5.598%, 3/12/44 <sup>(15)</sup>	4,968	5,227,244
MSC, Series 2006-IQ12, Class A4, 5.332%, 12/15/43	3,879	4,182,671
MSC, Series 2007-IQ15, Class A4, 6.105%, 6/11/49 <sup>(15)</sup>	3,919	4,342,703
WBCMT, Series 2004-C11, Class A5, 5.215%, 1/15/41 <sup>(15)</sup>	360	360,271
WBCMT, Series 2006-C23, Class A4, 5.418%, 1/15/45 <sup>(15)</sup>	2,689	2,826,772
WBCMT, Series 2006-C24, Class A3, 5.558%, 3/15/45 <sup>(15)</sup>	2,500	2,656,211
WBCMT, Series 2006-C27, Class A3, 5.765%, 7/15/45 <sup>(15)</sup>	2,896	3,088,250
WBCMT, Series 2006-C28, Class A4, 5.572%, 10/15/48	3,718	4,012,765
WBCMT, Series 2006-C28, Class AM, 5.603%, 10/15/48 <sup>(15)</sup>	3,000	3,243,069
WBCMT, Series 2006-C29, Class A4, 5.308%, 11/15/48	3,938	4,271,373
WFCM, Series 2013-LC12, Class D, 4.439%, 7/15/46 <sup>(7)(15)</sup>	3,000	2,783,870
WF-RBS, Series 2012-C9, Class D, 4.963%, 11/15/45 <sup>(7)(15)</sup>	2,750	2,741,005
WF-RBS, Series 2013-C13, Class AS, 3.345%, 5/15/45	660	660,003
WF-RBS, Series 2014-LC14, Class D, 4.586%, 3/15/47 <sup>(7)(15)</sup>	3,000	2,807,838
<b>Total Commercial Mortgage-Backed Securities (identified cost \$181,399,370)</b>		<b>\$ 184,601,853</b>

**Asset-Backed Securities 1.7%**

Security	Principal Amount  (000 s omitted)	Value
AESOP, Series 2014-1A, Class B, 2.96%, 7/20/20 <sup>(7)</sup>	\$ 1,335	\$ 1,341,549
AH4R, Series 2014-SFR1, Class C, 2.00%, 6/17/31 <sup>(7)(10)</sup>	400	400,003
AH4R, Series 2014-SFR1, Class D, 2.35%, 6/17/31 <sup>(7)(10)</sup>	1,475	1,472,394
Apidos CDO XVII, Series 2014-17A, Class B, 3.06%, 4/17/26 <sup>(7)(10)</sup>	750	733,295
Apidos CDO XVII, Series 2014-17A, Class C, 3.51%, 4/17/26 <sup>(7)(10)</sup>	1,000	941,933
Apidos CDO XVII, Series 2014-17A, Class D, 4.96%, 4/17/26 <sup>(7)(10)</sup>	1,000	909,138
Babson Ltd., Series 2005-1A, Class C1, 2.177%, 4/15/19 <sup>(7)(10)</sup>	753	747,394
CAH, Series 2014-1A, Class C, 2.10%, 5/17/31 <sup>(7)(10)</sup>	1,740	1,746,689
CAH, Series 2014-1A, Class D, 2.40%, 5/17/31 <sup>(7)(10)</sup>	500	498,013
Centurion CDO IX Ltd., Series 2005-9A, Class D1, 4.976%, 7/17/19 <sup>(7)(10)</sup>	500	485,574
CIFC Funding, Ltd., Series 2013-2A, Class A3L, 2.878%, 4/21/25 <sup>(7)(10)</sup>	3,100	2,995,828
Comstock Funding Ltd., Series 2006-1A, Class D, 4.478%, 5/30/20 <sup>(7)(10)</sup>	1,844	1,839,975
DROT, Series 2013-2, Class A, 2.27%, 5/20/26 <sup>(7)</sup>	3,016	3,035,801
FORDR, Series 2014-1, Class A, 2.26%, 11/15/25 <sup>(7)</sup>	1,000	1,009,988
FORDR, Series 2014-1, Class B, 2.41%, 11/15/25 <sup>(7)</sup>	1,600	1,611,757
HGVT, Series 2014-AA, Class A, 1.77%, 11/25/26 <sup>(7)</sup>	800	800,852
Invitation Homes Trust, Series 2013-SFR1, Class C, 2.10%, 12/17/30 <sup>(7)(10)</sup>	650	650,747
Invitation Homes Trust, Series 2013-SFR1, Class D, 2.40%, 12/17/30 <sup>(7)(10)</sup>	1,000	999,798
Invitation Homes Trust, Series 2014-SFR1, Class D, 2.752%, 6/17/31 <sup>(7)(10)</sup>	2,461	2,486,551
MVW Owner Trust, Series 2013-1A, Class A, 2.15%, 4/22/30 <sup>(7)</sup>	1,026	1,035,299
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class C1, 2.976%, 7/17/25 <sup>(7)(10)</sup>	1,075	1,042,393

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Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D, 3.576%, 7/17/25 <sup>(7)(10)</sup>	1,075	1,028,916
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class E, 4.726%, 7/17/25 <sup>(7)(10)</sup>	1,300	1,166,073
OMFIT, Series 2014-1A, Class A, 2.43%, 6/18/24 <sup>(7)</sup>	1,040	1,039,979
OMFIT, Series 2014-1A, Class B, 3.24%, 6/18/24 <sup>(7)</sup>	1,200	1,209,000
SRFC, Series 2014-1A, Class B, 2.42%, 3/20/30 <sup>(7)</sup>	2,088	2,085,349

<b>Total Asset-Backed Securities (identified cost \$33,043,383)</b>		<b>\$ 33,314,288</b>
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**U.S. Government Agency Obligations 1.2%**

Security	Principal Amount	Value
	(000 s omitted)	
<b>Federal Home Loan Bank:</b>		
4.125%, 12/13/19 <sup>(12)</sup>	\$ 3,975	\$ 4,432,232
5.25%, 12/9/22	9,000	10,768,698
5.375%, 5/15/19 <sup>(12)</sup>	6,585	7,728,729
<b>Total U.S. Government Agency Obligations (identified cost \$21,743,001)</b>		<b>\$ 22,929,659</b>

**U.S. Treasury Obligations 1.7%**

Security	Principal Amount	Value
	(000 s omitted)	
U.S. Treasury Bond, 8.875%, 2/15/19	\$ 25,000	\$ 33,325,200
<b>Total U.S. Treasury Obligations (identified cost \$34,128,778)</b>		<b>\$ 33,325,200</b>

**Common Stocks 0.4%**

Security	Shares	Value
<b>Automotive 0.1%</b>		
Dayco Products, LLC <sup>(11)</sup>	25,372	\$ 1,176,627
		<b>\$ 1,176,627</b>
<b>Building and Development 0.2%</b>		
Panolam Holdings Co. <sup>(3)(19)(20)</sup>	3,677	\$ 3,345,960
		<b>\$ 3,345,960</b>
<b>Food Service 0.0%</b>		
Buffets Restaurants Holdings, Inc. <sup>(3)(11)(20)</sup>	55,884	\$ 335,304
		<b>\$ 335,304</b>
<b>Home Furnishings 0.0%</b>		
Sanitec Europe Oy B Units <sup>(3)(11)</sup>	27,040	\$ 64,650
Sanitec Europe Oy E1 Units <sup>(3)(11)(20)</sup>	7,686	18,377
Sanitec Europe Oy E Units <sup>(3)(11)(20)</sup>	25,787	0
		<b>\$ 83,027</b>
<b>Lodging and Casinos 0.0%</b>		
Affinity Gaming, LLC <sup>(3)(11)(20)</sup>	46,819	\$ 491,602
Tropicana Entertainment, Inc. <sup>(11)(20)</sup>	17,051	300,950

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		\$	792,552
<b>Nonferrous Metals/Minerals 0.0%</b> <sup>(3)</sup>			
Euramax International, Inc. <sup>(11)(20)</sup>	1,636	\$	499,010
		\$	<b>499,010</b>
<b>Publishing 0.1%</b>			
ION Media Networks, Inc. <sup>(3)(11)</sup>	5,187	\$	1,576,329
MediaNews Group, Inc. <sup>(11)(20)</sup>	14,016		427,480
		\$	<b>2,003,809</b>
<b>Utilities 0.0%</b> <sup>(3)</sup>			
NRG Energy, Inc.	3,616	\$	134,515
		\$	<b>134,515</b>
<b>Total Common Stocks</b> <b>(identified cost \$3,823,056)</b>			<b>\$ 8,370,804</b>

**Convertible Bonds 0.0%**

Security	Principal Amount (000 s omitted)	Value
<b>Business Equipment and Services 0.0%</b>		
Mood Media Corp., 10.00%, 10/31/15 <sup>(3)(19)</sup>	\$ 75	\$ 60,750
<b>Total Convertible Bonds (identified cost \$0)</b>		<b>\$ 60,750</b>

**Preferred Stocks 0.6%**

Security	Shares	Value
<b>Banks and Thrifts 0.3%</b>		
Banco Santander SA, 5.95% to 1/30/19 <sup>(7)(9)</sup>	1,765	\$ 1,913,796
Farm Credit Bank of Texas, 6.75% to 9/15/23 <sup>(7)(9)</sup>	8,833	926,637
Fifth Third Bancorp, 5.10% to 6/30/23 <sup>(9)</sup>	1,500	1,445,088
PNC Financial Services Group, Inc. (The), 4.85% to 6/1/23 <sup>(9)</sup>	1,300	1,258,994
State Street Corp., Series D, 5.90% to 3/15/24 <sup>(9)(20)</sup>	40,000	1,050,500
		<b>\$ 6,595,015</b>

**Electronics/Electrical 0.1%**

Electricite de France SA, 5.25% to 1/29/23 <sup>(7)(9)</sup>	1,000	\$ 1,044,797
Entergy Arkansas, Inc., 4.75%	35,000	801,937
		<b>\$ 1,846,734</b>

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

Chesapeake Energy Corp., 4.50%, Convertible	6,331	\$ 617,273
		<b>\$ 617,273</b>

**Real Estate Investment Trusts (REITs) 0.1%**

Ventas Realty LP/Ventas Capital Corp., 5.45%	49,997	\$ 1,195,428
		<b>\$ 1,195,428</b>

**Utilities 0.1%**

AES Gener SA, 8.375% to 6/18/19 <sup>(7)(9)</sup>	700	\$ 791,367
		<b>\$ 791,367</b>

**Total Preferred Stocks  
(identified cost \$10,702,890)**

**\$ 11,045,817**

**Closed-End Funds 1.0%**

Security	Shares	Value
BlackRock Corporate High Yield Fund, Inc.	1,666,175	\$ 20,477,291

<b>Total Closed-End Funds (identified cost \$20,758,731)</b>	<b>\$ 20,477,291</b>
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**Warrants 0.0%**

Security	Shares	Value
<b>Chemicals and Plastics 0.0%</b>		
Foamex, Series B, Expires 12/31/15 <sup>(3)(11)(20)</sup>	663	\$ 0
		<b>\$ 0</b>

**Food Products 0.0%**

ASG Consolidated, LLC/ASG Finance, Inc., Expires 5/15/18 <sup>(20)</sup>	1,745	\$ 218,125
		<b>\$ 218,125</b>

**Total Warrants  
(identified cost \$0)**

**\$ 218,125**

**Miscellaneous 0.0%**

Security	Shares	Value
<b>Cable and Satellite Television 0.0%</b>		
Adelphia, Inc., Escrow Certificate <sup>(20)</sup>	300,000	\$ 2,475
Adelphia, Inc., Escrow Certificate <sup>(20)</sup>	2,500,000	20,625
		<b>\$ 23,100</b>

**Oil and Gas 0.0%**

SemGroup Corp., Escrow Certificate <sup>(20)</sup>	6,135,000	\$ 122,700
		<b>\$ 122,700</b>

**Utilities 0.0%**

EME Reorganization Trust <sup>(20)</sup>	1,099,749	\$ 174,970
		<b>\$ 174,970</b>

**Total Miscellaneous  
(identified cost \$203,413)**

**\$ 320,770**

**Interest Rate Swaptions Purchased 0.0%**

Description	Counterparty	Expiration Date	Notional Amount (000 s omitted)	Value
Options to receive 3-month USD-LIBOR-BBA Rate and pay 5.25%	Credit Suisse International	2/28/17	\$ 52,500	\$ 665,070
				<b>\$ 665,070</b>

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



**Short-Term Investments 1.5%**

Security	Interest (000 s omitted)	Value
Eaton Vance Cash Reserves Fund, LLC, 0.12% <sup>(21)</sup>	\$ 28,525	\$ 28,525,413

**Total Short-Term Investments**  
(identified cost \$28,525,413) **\$ 28,525,413**

**Total Investments 162.0%**  
(identified cost \$3,077,821,605) **\$ 3,163,990,752**

**Less Unfunded Loan Commitments (0.2)%** **\$ (2,755,691)**

**Net Investments 161.8%**  
(identified cost \$3,075,065,914) **\$ 3,161,235,061**

**Interest Rate Swaptions Written (0.0)%<sup>(2)</sup>**

Description	Counterparty	Expiration Date	Notional Amount (000 s omitted)	Value
Options to receive 3-month USD-LIBOR-BBA Rate and pay 5.25%	Citibank NA	2/28/17	\$ 52,500	\$ (665,070)

**Total Interest Rate Swaptions Written**  
(premiums received \$2,031,750) **\$ (665,070)**

**Other Assets, Less Liabilities (48.2)%** **\$ (940,504,439)**

**Auction Preferred Shares Plus Cumulative Unpaid  
Dividends (13.6)%** **\$ (266,628,040)**

**Net Assets Applicable to Common Shares 100.0%** **\$ 1,953,437,512**

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

- ACRE - Americold LLC Trust
- AESOP - Avis Budget Rental Car Funding LLC
- AH4R - American Homes 4 Rent
- BACM - Banc of America Commercial Mortgage Trust

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BAMLL - Banc of America Merrill Lynch Large Loan, Inc.  
BSCMS - Bear Stearns Commercial Mortgage Securities Trust  
CAH - Colony American Homes  
CDCMT - CD Commercial Mortgage Trust  
CGCMT - Citigroup Commercial Mortgage Trust  
COMM - Commercial Mortgage Pass-Through Certificates  
CSFB - Credit Suisse First Boston Mortgage Securities Trust  
CSMC - Credit Suisse Commercial Mortgage Trust  
DBUBS - DBUBS Mortgage Trust

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DDR	- Developers Diversified Realty Corp.
DIP	- Debtor In Possession
DROT	- Diamond Resorts Owner Trust
ESA	- Extended Stay America Trust
FORDR	- Ford Credit Auto Owner Trust
GECCM	- General Electric Commercial Mortgage Corp.
GMACC	- GMAC Commercial Mortgage Securities, Inc. Trust
GSMS	- Goldman Sachs Mortgage Securities Corp. II
HGVT	- Hilton Grand Vacations Trust
HILT	- Hilton USA Trust
JPMBB	- JPMBB Commercial Mortgage Securities Trust
JPMCC	- JPMorgan Chase Commercial Mortgage Securities Trust
LB-UBS	- LB-UBS Commercial Mortgage Trust
MLCFC	- ML-CFC Commercial Mortgage Trust
MLMT	- Merrill Lynch Mortgage Trust
MSBAM	- Morgan Stanley Bank of America Merrill Lynch Trust
MSC	- Morgan Stanley Capital I Trust
OMFIT	- OneMain Financial Issuance Trust
PIK	- Payment In Kind
SRFC	- Sierra Receivables Funding Co., LLC
WBCMT	- Wachovia Bank Commercial Mortgage Trust
WFCM	- Wells Fargo Commercial Mortgage Trust
WF-RBS	- WF-RBS Commercial Mortgage Trust
CAD	- Canadian Dollar
EUR	- Euro
GBP	- British Pound Sterling

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

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

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- (4) Amount is less than 0.05% or (0.05)%, as applicable.
- (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) This Senior Loan will settle after June 30, 2014, at which time the interest rate will be determined.

- (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, 2014, the aggregate value of these securities is \$560,514,765 or 28.7% of the Fund's net assets applicable to common shares.
- (8) Represents a payment-in-kind security which may pay interest in additional principal at the issuer's discretion. The interest rate paid in additional principal is generally higher than the indicated cash rate.
- (9) Security converts to floating rate after the indicated fixed-rate coupon period.
- (10) Variable rate security. The stated interest rate represents the rate in effect at June 30, 2014.
- (11) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (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, 2014.
- (15) Weighted average fixed-rate coupon that changes/updates monthly. Rate shown is the rate at June 30, 2014.
- (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, 2014.
- (17) 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.
- (18) Principal only security that entitles the holder to receive only principal payments on the underlying mortgages.
- (19) Restricted security.
- (20) Non-income producing security.
- (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, 2014. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended June 30, 2014 was \$8,350.

A summary of open financial instruments at June 30, 2014 is as follows:

**Forward Foreign Currency Exchange Contracts**

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Settlement Date	Deliver	In Exchange For	Counterparty	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized (Depreciation)
7/31/14	British Pound Sterling 7,007,440	United States Dollar 11,769,101	HSBC Bank USA	\$	\$ (220,721)	\$ (220,721)
8/29/14	British Pound Sterling 5,144,772	United States Dollar 8,590,252	Goldman Sachs International		(210,472)	(210,472)
8/29/14	Canadian Dollar 3,664,655	United States Dollar 3,376,784	JPMorgan Chase Bank		(52,729)	(52,729)
8/29/14	Euro 21,836,354	United States Dollar 29,686,087	Goldman Sachs International		(220,975)	(220,975)
8/29/14	Euro 625,000	United States Dollar 852,501	State Street Bank and Trust Co.		(3,499)	(3,499)
9/30/14	British Pound Sterling 1,973,138	United States Dollar 3,356,120	HSBC Bank USA		(18,185)	(18,185)
9/30/14	Euro 6,144,275	United States Dollar 8,363,741	HSBC Bank USA		(52,443)	(52,443)
				\$	\$ (779,024)	\$ (779,024)

**Futures Contracts**

Expiration Month/Year	Contracts	Position	Aggregate Cost	Value	Net Unrealized Appreciation (Depreciation)
9/14	125 U.S. 2-Year Treasury Note	Short	\$ (27,462,891)	\$ (27,449,219)	\$ 13,672
9/14	175 U.S. 5-Year Treasury Note	Short	(20,930,273)	(20,905,664)	24,609
9/14	235 U.S. 10-Year Treasury Note	Short	(29,375,000)	(29,415,391)	(40,391)
9/14	30 U.S. Long Treasury Bond	Short	(4,084,922)	(4,115,625)	(30,703)
					<b>\$ (32,813)</b>

There was no written swaptions activity for the period ended June 30, 2014.

At June 30, 2014, 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:** The Fund holds foreign currency denominated investments. The value of these investments and related receivables and payables may change due to future changes in foreign currency exchange rates. To hedge against this risk, the Fund enters into forward foreign currency exchange contracts.

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

The fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) by risk exposure at June 30, 2014 was as follows:

Risk	Derivative	Fair Value	
		Asset Derivative	Liability Derivative
Foreign Exchange	Forward foreign currency exchange contracts	\$	\$ (779,024)
Interest Rate	Financial futures contracts*	38,281	(71,094)
Interest Rate	Interest rate swaptions purchased	665,070	
Interest Rate	Interest rate swaptions written		(665,070)
<b>Total</b>		<b>\$ 703,351</b>	<b>\$ (1,515,188)</b>

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

**Reverse Repurchase Agreements**

Reverse repurchase agreements outstanding as of June 30, 2014 were as follows:

Counterparty	Trade Date	Maturity Date	Interest Rate	Principal Amount	Principal Amount Including Accrued
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						<b>Interest</b>
Bank of America	6/24/14	7/24/14	0.33%	\$	66,874,000	\$ 66,878,291
KGS Alpha Capital	6/20/14	7/21/14	0.23		46,347,000	46,350,257
KGS Alpha Capital	6/20/14	7/21/14	0.38		16,734,000	16,735,943

At June 30, 2014, the market value of securities pledged for the benefit of the counterparty for reverse repurchase agreements was \$136,181,530. Based on the short-term nature of the borrowings under the reverse repurchase agreements, the carrying value of the payable for reverse repurchase agreements approximated its fair value at June 30, 2014. If measured at fair value, borrowings under the reverse repurchase agreements would have been considered as Level 2 in the fair value hierarchy at June 30, 2014.



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The cost and unrealized appreciation (depreciation) of investments of the Fund at June 30, 2014, as determined on a federal income tax basis, were as follows:

<b>Aggregate cost</b>	<b>\$ 3,094,368,863</b>
Gross unrealized appreciation	\$ 98,888,828
Gross unrealized depreciation	(32,022,630)
<b>Net unrealized appreciation</b>	<b>\$ 66,866,198</b>

**Restricted Securities**

At June 30, 2014, the Fund owned the following securities (representing 0.2% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Fund has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

Description	Date of Acquisition	Principal Amount/		Value
		Shares	Cost	
<b>Convertible Bonds</b>				
Mood Media Corp.	7/30/12	75,000	\$ 0	\$ 60,750
<b>Total Convertible Bonds</b>			<b>\$ 0</b>	<b>\$ 60,750</b>
<b>Common Stocks</b>				
Panolam Holdings Co.	12/30/09	3,677	\$ 2,020,511	\$ 3,345,960
<b>Total Common Stocks</b>			<b>\$ 2,020,511</b>	<b>\$ 3,345,960</b>
<b>Total Restricted Securities</b>			<b>\$ 2,020,511</b>	<b>\$ 3,406,710</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.



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At June 30, 2014, 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)	\$	\$ 1,178,577,898	\$ 403,736	\$ 1,178,981,634
Corporate Bonds & Notes		1,093,858,983	816,269	1,094,675,252
Foreign Government Securities		2,195,200		2,195,200
Mortgage Pass-Throughs		342,416,199		342,416,199
Collateralized Mortgage Obligations		199,111,736		199,111,736
Commercial Mortgage-Backed Securities		184,601,853		184,601,853
Asset-Backed Securities		33,314,288		33,314,288
U.S. Government Agency Obligations		22,929,659		22,929,659
U.S. Treasury Obligations		33,325,200		33,325,200
Common Stocks	435,465	1,604,107	6,331,232	8,370,804
Convertible Bonds			60,750	60,750
Preferred Stocks	1,812,700	9,233,117		11,045,817
Closed-End Funds	20,477,291			20,477,291
Warrants		218,125	0	218,125
Miscellaneous	174,970	145,800		320,770
Interest Rate Swaptions Purchased		665,070		665,070
Short-Term Investments		28,525,413		28,525,413
<b>Total Investments</b>	<b>\$ 22,900,426</b>	<b>\$ 3,130,722,648</b>	<b>\$ 7,611,987</b>	<b>\$ 3,161,235,061</b>
Futures Contracts	\$ 38,281	\$	\$	\$ 38,281
<b>Total</b>	<b>\$ 22,938,707</b>	<b>\$ 3,130,722,648</b>	<b>\$ 7,611,987</b>	<b>\$ 3,161,273,342</b>
<b>Liability Description</b>				
Interest Rate Swaptions Written	\$	\$ (665,070)	\$	\$ (665,070)
Forward Foreign Currency Exchange Contracts		(779,024)		(779,024)
Futures Contracts	(71,094)			(71,094)
<b>Total</b>	<b>\$ (71,094)</b>	<b>\$ (1,444,094)</b>	<b>\$</b>	<b>\$ (1,515,188)</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, 2014 is not presented.

At June 30, 2014, 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 25, 2014

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

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

Date: August 25, 2014

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

Date: August 25, 2014