

EATON VANCE LTD DURATION INCOME FUND
Form N-Q
August 29, 2018

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, 2018

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance**Limited Duration Income Fund****June 30, 2018****PORTFOLIO OF INVESTMENTS (Unaudited)****Senior Floating-Rate Loans 55.7%**

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--|---------------------|
| Aerospace and Defense 0.6% | | |
| Accudyne Industries, LLC | | |
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing August 18, 2024 | 738 | \$ 738,169 |
| IAP Worldwide Services, Inc. | | |
| Revolving Loan, 1.46%, (3 mo. USD LIBOR + 5.50%), Maturing July 18, 2018 ⁽²⁾ | 172 | 172,332 |
| Term Loan - Second Lien, 8.83%, (3 mo. USD LIBOR + 6.50%), Maturing July 18, 2019 ⁽³⁾ | 229 | 185,775 |
| TransDigm, Inc. | | |
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing June 9, 2023 | 5,628 | 5,612,276 |
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing August 22, 2024 | 1,399 | 1,392,377 |
| Wesco Aircraft Hardware Corp. | | |
| Term Loan, 5.10%, (1 mo. USD LIBOR + 3.00%), Maturing October 4, 2021 | 1,049 | 1,036,258 |
| WP CPP Holdings, LLC | | |
| Term Loan, 6.28%, (6 mo. USD LIBOR + 3.75%), Maturing April 30, 2025 | 400 | 402,050 |
| | | \$ 9,539,237 |
| Automotive 1.8% | | |
| Allison Transmission, Inc. | | |
| Term Loan, 3.85%, (1 mo. USD LIBOR + 1.75%), Maturing September 23, 2022 | 1,736 | \$ 1,744,826 |
| American Axle and Manufacturing, Inc. | | |
| Term Loan, 4.35%, (1 mo. USD LIBOR + 2.25%), Maturing April 6, 2024 | 3,521 | 3,513,452 |
| Apro, LLC | | |
| Term Loan, 6.14%, (2 mo. USD LIBOR + 4.00%), Maturing August 8, 2024 | 292 | 294,259 |
| Belron Finance US, LLC | | |

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| | | |
|---|-------|-----------|
| Term Loan, 4.86%, (3 mo. USD LIBOR + 2.50%), Maturing November 7, 2024 | 597 | 599,425 |
| Chassix, Inc. | | |
| Term Loan, 7.94%, (USD LIBOR + 5.50%), Maturing November 15, 2023 ⁽⁴⁾ | 1,493 | 1,499,963 |
| CS Intermediate Holdco 2, LLC | | |
| Term Loan, 4.33%, (3 mo. USD LIBOR + 2.00%), Maturing November 2, 2023 | 1,703 | 1,705,926 |
| Dayco Products, LLC | | |
| Term Loan, 6.56%, (3 mo. USD LIBOR + 4.25%), Maturing May 19, 2023 | 1,188 | 1,192,455 |
| FCA US, LLC | | |
| Term Loan, 4.10%, (1 mo. USD LIBOR + 2.00%), Maturing December 31, 2018 | 1,597 | 1,601,402 |
| Federal-Mogul Holdings Corporation | | |
| Term Loan, 5.82%, (1 mo. USD LIBOR + 3.75%), Maturing April 15, 2021 | 4,784 | 4,799,789 |
| Goodyear Tire & Rubber Company (The) | | |
| Term Loan - Second Lien, 4.05%, (1 mo. USD LIBOR + 2.00%), Maturing March 7, 2025 | 2,258 | 2,261,156 |
| Horizon Global Corporation | | |
| Term Loan, 6.59%, (1 mo. USD LIBOR + 4.50%), Maturing June 30, 2021 | 414 | 384,857 |
| L&W, Inc. | | |
| Term Loan, 6.08%, (1 mo. USD LIBOR + 4.00%), Maturing May 22, 2025 | 850 | 854,250 |
| Sage Automotive Interiors, Inc. | | |
| Term Loan, 7.09%, (1 mo. USD LIBOR + 5.00%), Maturing October 27, 2022 | 862 | 868,339 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--|----------------------|
| Tenneco, Inc. | | |
| Term Loan, Maturing June 14, 2025 ⁽⁵⁾ | 3,775 | \$ 3,747,159 |
| TI Group Automotive Systems, LLC | | |
| Term Loan, 3.50%, (3 mo. EURIBOR + 2.75%, Floor 0.75%), Maturing June 30, 2022 | EUR 924 | 1,079,351 |
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing June 30, 2022 | 1,137 | 1,139,054 |
| Tower Automotive Holdings USA, LLC | | |
| Term Loan, 4.81%, (1 mo. USD LIBOR + 2.75%), Maturing March 7, 2024 | 3,156 | 3,148,173 |
| | | \$ 30,433,836 |
| Beverage and Tobacco 0.3% | | |
| Arterra Wines Canada, Inc. | | |
| Term Loan, 5.07%, (3 mo. USD LIBOR + 2.75%), Maturing December 15, 2023 | 2,935 | \$ 2,924,044 |
| Flavors Holdings, Inc. | | |
| Term Loan, 8.08%, (3 mo. USD LIBOR + 5.75%), Maturing April 3, 2020 | 830 | 772,133 |
| Term Loan - Second Lien, 12.33%, (3 mo. USD LIBOR + 10.00%), Maturing October 3, 2021 | 1,000 | 775,000 |
| | | \$ 4,471,177 |
| Brokerage/Securities Dealers/Investment Houses 0.2% | | |
| Aretec Group, Inc. | | |
| Term Loan, 6.34%, (1 mo. USD LIBOR + 4.25%), Maturing November 23, 2020 | 956 | \$ 960,862 |
| Term Loan - Second Lien, 9.59%, (1 mo. USD LIBOR + 7.50% (2.00% Cash, 7.59% PIK)), Maturing May 23, 2021 | 1,716 | 1,721,252 |
| OZ Management L.P. | | |
| Term Loan, 7.13%, (3 mo. USD LIBOR + 4.75%), Maturing April 11, 2023 | 560 | 562,800 |
| Salient Partners L.P. | | |
| Term Loan, 10.59%, (1 mo. USD LIBOR + 8.50%), Maturing May 19, 2021 | 794 | 782,521 |
| | | \$ 4,027,435 |
| Building and Development 1.4% | | |
| American Builders & Contractors Supply Co., Inc. | | |
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing October 31, 2023 | 3,012 | \$ 2,992,707 |
| Beacon Roofing Supply, Inc. | | |
| | 648 | 646,045 |

| | | |
|---|-------|-----------|
| Term Loan, 4.28%, (1 mo. USD LIBOR + 2.25%), Maturing January 2, 2025 | | |
| Core & Main L.P. | | |
| Term Loan, 5.25%, (USD LIBOR + 3.00%), Maturing August 1, 2024 ⁽⁴⁾ | 846 | 849,274 |
| CPG International, Inc. | | |
| Term Loan, 6.25%, (6 mo. USD LIBOR + 3.75%), Maturing May 3, 2024 | 1,720 | 1,723,592 |
| DTZ U.S. Borrower, LLC | | |
| Term Loan, 5.57%, (3 mo. USD LIBOR + 3.25%), Maturing November 4, 2021 | 4,554 | 4,554,131 |
| GGP, Inc. | | |
| Term Loan, Maturing May 4, 2025 ⁽⁵⁾ | 1,025 | 1,010,009 |
| Henry Company, LLC | | |
| Term Loan, 6.09%, (1 mo. USD LIBOR + 4.00%), Maturing October 5, 2023 | 2,339 | 2,348,148 |
| Quikrete Holdings, Inc. | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing November 15, 2023 | 3,005 | 2,996,460 |
| RE/MAX International, Inc. | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing December 15, 2023 | 2,251 | 2,260,548 |
| Realogy Group, LLC | | |
| Term Loan, 4.30%, (1 mo. USD LIBOR + 2.25%), Maturing February 8, 2025 | 917 | 917,589 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--|----------------------|
| Summit Materials Companies I, LLC | | |
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing November 21, 2024 | 697 | \$ 695,978 |
| Werner FinCo L.P. | | |
| Term Loan, 5.98%, (1 mo. USD LIBOR + 4.00%), Maturing July 24, 2024 | 1,045 | 1,048,049 |
| WireCo WorldGroup, Inc. | | |
| Term Loan, 7.09%, (1 mo. USD LIBOR + 5.00%), Maturing September 30, 2023 | 688 | 693,256 |
| Term Loan - Second Lien, 11.09%, (1 mo. USD LIBOR + 9.00%), Maturing September 30, 2024 | 1,650 | 1,666,500 |
| | | \$ 24,402,286 |
| Business Equipment and Services 5.2% | | |
| Acosta Holdco, Inc. | | |
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing September 26, 2021 | 2,215 | \$ 1,701,651 |
| Adtalem Global Education, Inc. | | |
| Term Loan, 5.08%, (1 mo. USD LIBOR + 3.00%), Maturing April 1, 2025 | 425 | 426,417 |
| AlixPartners, LLP | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing April 4, 2024 | 2,522 | 2,523,192 |
| Altran Technologies S.A. | | |
| Term Loan, 2.75%, (3 mo. EURIBOR + 2.75%), Maturing March 20, 2025 | EUR 1,541 | 1,790,700 |
| ASGN Incorporated | | |
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing April 2, 2025 | 503 | 502,269 |
| BMC Software Finance, Inc. | | |
| Term Loan, Maturing June 26, 2025 ⁽⁵⁾ | 3,025 | 3,008,477 |
| Term Loan, Maturing June 27, 2025 ⁽⁵⁾ | EUR 300 | 348,588 |
| Brand Energy & Infrastructure Services, Inc. | | |
| Term Loan, 6.61%, (3 mo. USD LIBOR + 4.25%), Maturing June 21, 2024 | 594 | 595,789 |
| Camelot UK Holdco Limited | | |
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing October 3, 2023 | 2,346 | 2,343,618 |
| Cast and Crew Payroll, LLC | | |
| Term Loan, 4.85%, (1 mo. USD LIBOR + 2.75%), Maturing September 27, 2024 | 469 | 465,855 |
| Ceridian HCM Holding, Inc. | | |
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing April 5, 2025 | 1,550 | 1,550,646 |
| Change Healthcare Holdings, LLC | | |

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| | | |
|---|-------|-----------|
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing March 1, 2024 | 7,628 | 7,612,700 |
| Corporate Capital Trust, Inc. | | |
| Term Loan, 5.38%, (1 mo. USD LIBOR + 3.25%), Maturing May 20, 2019 | 2,195 | 2,200,856 |
| CPM Holdings, Inc. | | |
| Term Loan, 5.59%, (1 mo. USD LIBOR + 3.50%), Maturing April 11, 2022 | 339 | 342,789 |
| Crossmark Holdings, Inc. | | |
| Term Loan, 5.83%, (3 mo. USD LIBOR + 3.50%), Maturing December 20, 2019 | 1,964 | 1,095,323 |
| Cypress Intermediate Holdings III, Inc. | | |
| Term Loan, 5.10%, (1 mo. USD LIBOR + 3.00%), Maturing April 27, 2024 | 1,436 | 1,435,500 |
| EAB Global, Inc. | | |
| Term Loan, 6.25%, (USD LIBOR + 3.75%), Maturing November 15, 2024 ⁽⁴⁾ | 1,421 | 1,407,223 |
| Education Management, LLC | | |
| Term Loan, 0.00%, Maturing July 2, 2020 ⁽³⁾⁽⁶⁾ | 393 | 74,204 |
| Term Loan, 0.00%, Maturing July 2, 2020 ⁽³⁾⁽⁶⁾ | 885 | 0 |
| EIG Investors Corp. | | |
| Term Loan, 6.07%, (3 mo. USD LIBOR + 3.75%), Maturing February 9, 2023 | 3,597 | 3,599,219 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--|--------------|
| Element Materials Technology Group US Holdings, Inc. | | |
| Term Loan, 5.59%, (1 mo. USD LIBOR + 3.50%), Maturing June 28, 2024 | 423 | \$ 424,196 |
| Extreme Reach, Inc. | | |
| Term Loan, 8.35%, (1 mo. USD LIBOR + 6.25%), Maturing February 7, 2020 | 1,531 | 1,529,242 |
| First Data Corporation | | |
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing July 8, 2022 | 4,882 | 4,858,714 |
| Garda World Security Corporation | | |
| Term Loan, 5.80%, (3 mo. USD LIBOR + 3.50%), Maturing May 24, 2024 | 2,183 | 2,196,985 |
| Term Loan, 6.01%, (3 mo. USD LIBOR + 4.25%), Maturing May 24, 2024 | CAD 1,015 | 777,667 |
| Global Payments, Inc. | | |
| Term Loan, 3.84%, (1 mo. USD LIBOR + 1.75%), Maturing April 21, 2023 | 1,050 | 1,050,516 |
| IG Investment Holdings, LLC | | |
| Term Loan, 5.69%, (USD LIBOR + 3.50%), Maturing May 18, 2025 ⁽⁴⁾ | 2,954 | 2,956,940 |
| Information Resources, Inc. | | |
| Term Loan, 6.57%, (3 mo. USD LIBOR + 4.25%), Maturing January 18, 2024 | 1,012 | 1,013,769 |
| ION Trading Technologies S.a.r.l. | | |
| Term Loan, 3.75%, (2 mo. EURIBOR + 2.75%, Floor 1.00%), Maturing November 21, 2024 | EUR 2,289 | 2,648,011 |
| Iron Mountain, Inc. | | |
| Term Loan, 3.84%, (1 mo. USD LIBOR + 1.75%), Maturing January 2, 2026 | 923 | 904,234 |
| J.D. Power and Associates | | |
| Term Loan, 6.34%, (1 mo. USD LIBOR + 4.25%), Maturing September 7, 2023 | 1,181 | 1,185,843 |
| KAR Auction Services, Inc. | | |
| Term Loan, 4.38%, (1 mo. USD LIBOR + 2.25%), Maturing March 11, 2021 | 2,196 | 2,205,222 |
| Kronos Incorporated | | |
| Term Loan, 5.36%, (3 mo. USD LIBOR + 3.00%), Maturing November 1, 2023 | 6,937 | 6,936,704 |
| LegalZoom.com, Inc. | | |
| Term Loan, 6.59%, (1 mo. USD LIBOR + 4.50%), Maturing November 21, 2024 | 796 | 804,912 |
| Term Loan - Second Lien, 10.59%, (1 mo. USD LIBOR + 8.50%), Maturing November 21, 2025 | 600 | 606,000 |
| Monitronics International, Inc. | | |
| Term Loan, 7.83%, (3 mo. USD LIBOR + 5.50%), Maturing September 30, 2022 | 2,912 | 2,788,822 |

PGX Holdings, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 7.35%, (1 mo. USD LIBOR + 5.25%), Maturing September 29, 2020 | 1,527 | 1,495,874 |
|---|-------|-----------|

Ping Identity Corporation

| | | |
|---|-----|---------|
| Term Loan, 5.84%, (1 mo. USD LIBOR + 3.75%), Maturing January 22, 2025 | 375 | 375,000 |
|---|-----|---------|

Pre-Paid Legal Services, Inc.

| | | |
|--|-----|---------|
| Term Loan, 5.23%, (1 mo. USD LIBOR + 3.25%), Maturing May 1, 2025 | 500 | 503,594 |
|--|-----|---------|

Prime Security Services Borrower, LLC

| | | |
|--|-------|-----------|
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing May 2, 2022 | 1,996 | 1,989,949 |
|--|-------|-----------|

Red Ventures, LLC

| | | |
|---|-------|-----------|
| Term Loan, 6.09%, (1 mo. USD LIBOR + 4.00%), Maturing November 8, 2024 | 1,315 | 1,323,634 |
|---|-------|-----------|

SMG Holdings, Inc.

| | | |
|---|-----|---------|
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing January 23, 2025 | 249 | 249,843 |
|---|-----|---------|

Solera, LLC

| | | |
|--|-----|---------|
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing March 3, 2023 | 871 | 869,328 |
|--|-----|---------|

Spin Holdco, Inc.

| | | |
|--|-------|-----------|
| Term Loan, 5.34%, (2 mo. USD LIBOR + 3.25%), Maturing November 14, 2022 | 3,927 | 3,916,981 |
|--|-------|-----------|

Techem GmbH

| | | | |
|--|-----|-------|-----------|
| Term Loan, 3.00%, (3 mo. EURIBOR + 3.00%), Maturing October 2, 2024 | EUR | 1,425 | 1,663,464 |
|--|-----|-------|-----------|

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--|---------------|
| Tempo Acquisition, LLC | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing May 1, 2024 | 990 | \$ 987,834 |
| Trans Union, LLC | | |
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing April 10, 2023 | 293 | 292,770 |
| Term Loan, Maturing June 8, 2025 ⁽⁵⁾ | 450 | 449,063 |
| Travelport Finance (Luxembourg) S.a.r.l. | | |
| Term Loan, 4.83%, (3 mo. USD LIBOR + 2.50%), Maturing March 17, 2025 | 2,150 | 2,145,296 |
| Vantiv, LLC | | |
| Term Loan, Maturing October 14, 2023 ⁽⁵⁾ | 375 | 374,707 |
| Term Loan, 3.79%, (1 mo. USD LIBOR + 1.75%), Maturing August 9, 2024 | 1,947 | 1,944,585 |
| Vestcom Parent Holdings, Inc. | | |
| Term Loan, 6.09%, (1 mo. USD LIBOR + 4.00%), Maturing December 19, 2023 | 616 | 614,086 |
| WASH Multifamily Laundry Systems, LLC | | |
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing May 14, 2022 | 310 | 310,314 |
| West Corporation | | |
| Term Loan, 5.59%, (1 mo. USD LIBOR + 3.50%), Maturing October 10, 2024 | 350 | 349,344 |
| Term Loan, 6.09%, (1 mo. USD LIBOR + 4.00%), Maturing October 10, 2024 | 1,219 | 1,216,371 |
| ZPG PLC | | |
| Term Loan, Maturing June 30, 2025 ⁽⁵⁾ | GBP 775 | 1,020,377 |
| | | \$ 88,005,207 |
| Cable and Satellite Television 2.3% | | |
| Charter Communications Operating, LLC | | |
| Term Loan, 4.10%, (1 mo. USD LIBOR + 2.00%), Maturing April 30, 2025 | 3,831 | \$ 3,831,620 |
| CSC Holdings, LLC | | |
| Term Loan, 4.32%, (1 mo. USD LIBOR + 2.25%), Maturing July 17, 2025 | 4,025 | 4,000,625 |
| Term Loan, 4.57%, (1 mo. USD LIBOR + 2.50%), Maturing January 25, 2026 | 1,375 | 1,372,766 |
| MCC Iowa, LLC | | |
| Term Loan, 3.99%, (1 week USD LIBOR + 2.00%), Maturing January 15, 2025 | 1,093 | 1,096,965 |
| Mediacom Illinois, LLC | | |
| Term Loan, 3.74%, (1 week USD LIBOR + 1.75%), Maturing February 15, 2024 | 629 | 628,247 |
| Numericable Group S.A. | | |

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|--|-----|-------|----------------------|
| Term Loan, 3.00%, (2 mo. EURIBOR + 3.00%), Maturing July 31, 2025 | EUR | 520 | 594,888 |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing July 31, 2025 | | 2,129 | 2,094,799 |
| Radiate Holdco, LLC | | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing February 1, 2024 | | 2,158 | 2,124,599 |
| Telenet Financing USD, LLC | | | |
| Term Loan, 4.32%, (1 mo. USD LIBOR + 2.25%), Maturing August 17, 2026 | | 2,400 | 2,386,126 |
| Unitymedia Finance, LLC | | | |
| Term Loan, 4.32%, (1 mo. USD LIBOR + 2.25%), Maturing January 15, 2026 | | 1,050 | 1,046,062 |
| Unitymedia Hessen GmbH & Co. KG | | | |
| Term Loan, 2.75%, (6 mo. EURIBOR + 2.75%), Maturing January 15, 2027 | EUR | 1,000 | 1,161,231 |
| UPC Financing Partnership | | | |
| Term Loan, 4.57%, (1 mo. USD LIBOR + 2.50%), Maturing January 15, 2026 | | 2,800 | 2,773,050 |
| Term Loan, 2.75%, (6 mo. EURIBOR + 2.75%), Maturing October 15, 2026 | EUR | 1,000 | 1,159,528 |
| Virgin Media Bristol, LLC | | | |
| Term Loan, 4.57%, (1 mo. USD LIBOR + 2.50%), Maturing January 15, 2026 | | 8,050 | 8,002,199 |
| Ziggo Secured Finance B.V. | | | |
| Term Loan, 3.00%, (6 mo. EURIBOR + 3.00%), Maturing April 15, 2025 | EUR | 2,625 | 3,018,726 |
| Ziggo Secured Finance Partnership | | | |
| Term Loan, 4.57%, (1 mo. USD LIBOR + 2.50%), Maturing April 15, 2025 | | 4,150 | 4,112,393 |
| | | | \$ 39,403,824 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--|--------------|
| Chemicals and Plastics 2.5% | | |
| Alpha 3 B.V. | | |
| Term Loan, 5.33%, (3 mo. USD LIBOR + 3.00%), Maturing January 31, 2024 | 768 | \$ 771,066 |
| Aruba Investments, Inc. | | |
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing February 2, 2022 | 366 | 366,012 |
| Ashland, Inc. | | |
| Term Loan, 3.84%, (1 mo. USD LIBOR + 1.75%), Maturing May 17, 2024 | 619 | 618,595 |
| Axalta Coating Systems US Holdings, Inc. | | |
| Term Loan, 4.08%, (3 mo. USD LIBOR + 1.75%), Maturing June 1, 2024 | 2,852 | 2,842,317 |
| Chemours Company (The) | | |
| Term Loan, 3.85%, (1 mo. USD LIBOR + 1.75%), Maturing April 3, 2025 | 524 | 519,266 |
| Emerald Performance Materials, LLC | | |
| Term Loan, 5.59%, (1 mo. USD LIBOR + 3.50%), Maturing August 1, 2021 | 646 | 651,540 |
| Term Loan - Second Lien, 9.84%, (1 mo. USD LIBOR + 7.75%), Maturing August 1, 2022 | 725 | 726,359 |
| Ferro Corporation | | |
| Term Loan, 4.58%, (3 mo. USD LIBOR + 2.25%), Maturing February 14, 2024 | 345 | 345,083 |
| Term Loan, 4.58%, (3 mo. USD LIBOR + 2.25%), Maturing February 14, 2024 | 353 | 352,585 |
| Term Loan, 4.58%, (3 mo. USD LIBOR + 2.25%), Maturing February 14, 2024 | 494 | 493,351 |
| Flint Group GmbH | | |
| Term Loan, 5.36%, (3 mo. USD LIBOR + 3.00%), Maturing September 7, 2021 | 191 | 179,847 |
| Flint Group US, LLC | | |
| Term Loan, 5.36%, (3 mo. USD LIBOR + 3.00%), Maturing September 7, 2021 | 1,156 | 1,087,926 |
| Gemini HDPE, LLC | | |
| Term Loan, 4.86%, (3 mo. USD LIBOR + 2.50%), Maturing August 7, 2024 | 2,007 | 2,005,101 |
| H.B. Fuller Company | | |
| Term Loan, 4.08%, (1 mo. USD LIBOR + 2.00%), Maturing October 20, 2024 | 2,223 | 2,211,417 |
| Ineos US Finance, LLC | | |
| Term Loan, 2.50%, (1 mo. EURIBOR + 2.00%, Floor 0.50%), Maturing March 31, 2024 | EUR 3,284 | 3,798,124 |
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing March 31, 2024 | 1,592 | 1,588,588 |
| Invictus U.S., LLC | | |

| | | |
|--|---------|-----------|
| Term Loan, 5.10%, (2 mo. USD LIBOR + 3.00%), Maturing March 28, 2025 | 524 | 524,015 |
| Kraton Polymers, LLC | | |
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing March 5, 2025 | 1,248 | 1,247,653 |
| MacDermid, Inc. | | |
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing June 7, 2020 | 362 | 361,748 |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing June 7, 2023 | 2,714 | 2,722,330 |
| Minerals Technologies, Inc. | | |
| Term Loan, 4.40%, (USD LIBOR + 2.25%), Maturing February 14, 2024 ⁽⁴⁾ | 1,141 | 1,150,848 |
| Orion Engineered Carbons GmbH | | |
| Term Loan, 4.33%, (3 mo. USD LIBOR + 2.00%), Maturing July 25, 2024 | 722 | 724,385 |
| Term Loan, 2.25%, (3 mo. EURIBOR + 2.25%), Maturing July 31, 2024 | EUR 985 | 1,149,728 |
| PolyOne Corporation | | |
| Term Loan, 3.80%, (1 mo. USD LIBOR + 1.75%), Maturing November 11, 2022 | 585 | 585,278 |
| PQ Corporation | | |
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing February 8, 2025 | 2,316 | 2,314,593 |
| Prince Minerals, Inc. | | |
| Term Loan, 5.90%, (USD LIBOR + 3.50%), Maturing March 20, 2025 ⁽⁴⁾ | 399 | 399,748 |
| Sonneborn Refined Products B.V. | | |
| Term Loan, 5.84%, (1 mo. USD LIBOR + 3.75%), Maturing December 10, 2020 | 79 | 80,342 |
| Sonneborn, LLC | | |
| Term Loan, 5.84%, (1 mo. USD LIBOR + 3.75%), Maturing December 10, 2020 | 450 | 455,268 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--|---------------|
| Spectrum Holdings III Corp. | | |
| Term Loan, 1.00%, Maturing January 31, 2025 ⁽²⁾ | 36 | \$ 35,955 |
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing January 31, 2025 | 363 | 362,636 |
| Tata Chemicals North America, Inc. | | |
| Term Loan, 5.13%, (3 mo. USD LIBOR + 2.75%), Maturing August 7, 2020 | 1,019 | 1,022,399 |
| Trinseo Materials Operating S.C.A. | | |
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing September 9, 2024 | 2,821 | 2,818,922 |
| Tronox Blocked Borrower, LLC | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing September 22, 2024 | 1,136 | 1,137,110 |
| Tronox Finance, LLC | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing September 22, 2024 | 2,621 | 2,624,101 |
| Unifrax Corporation | | |
| Term Loan, 5.83%, (3 mo. USD LIBOR + 3.50%), Maturing April 4, 2024 | 619 | 620,695 |
| Univar, Inc. | | |
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing July 1, 2024 | 2,888 | 2,886,326 |
| Venator Materials Corporation | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing August 8, 2024 | 422 | 427,085 |
| Versum Materials, Inc. | | |
| Term Loan, 4.33%, (3 mo. USD LIBOR + 2.00%), Maturing September 29, 2023 | 712 | 713,055 |
| | | \$ 42,921,397 |
| Conglomerates 0.2% | | |
| Penn Engineering & Manufacturing Corp. | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing June 27, 2024 | 272 | \$ 272,250 |
| Spectrum Brands, Inc. | | |
| Term Loan, 4.16%, (USD LIBOR + 2.00%), Maturing June 23, 2022 ⁽⁴⁾ | 2,216 | 2,212,129 |
| | | \$ 2,484,379 |
| Containers and Glass Products 1.7% | | |
| Berlin Packaging, LLC | | |
| Term Loan, 5.04%, (USD LIBOR + 3.00%), Maturing November 7, 2025 ⁽⁴⁾ | 250 | \$ 248,995 |
| Berry Global, Inc. | | |

| | | |
|---|-----------|-----------|
| Term Loan, 4.08%, (1 mo. USD LIBOR + 2.00%), Maturing October 1, 2022 | 1,023 | 1,022,932 |
| BWAY Holding Company | | |
| Term Loan, 5.59%, (3 mo. USD LIBOR + 3.25%), Maturing April 3, 2024 | 2,614 | 2,619,469 |
| Consolidated Container Company, LLC | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing May 22, 2024 | 447 | 448,236 |
| Crown Americas, LLC | | |
| Term Loan, 2.38%, (3 mo. EURIBOR + 2.38%), Maturing January 29, 2025 | EUR 650 | 758,121 |
| Flex Acquisition Company, Inc. | | |
| Term Loan, 5.31%, (3 mo. USD LIBOR + 3.00%), Maturing December 29, 2023 | 2,277 | 2,273,138 |
| Term Loan, 5.75%, (3 mo. USD LIBOR + 3.25%), Maturing June 22, 2025 | 1,550 | 1,553,875 |
| Horizon Holdings III SAS | | |
| Term Loan, 2.75%, (6 mo. EURIBOR + 2.75%), Maturing October 29, 2022 | EUR 1,785 | 2,045,438 |
| Libbey Glass, Inc. | | |
| Term Loan, 5.05%, (1 mo. USD LIBOR + 3.00%), Maturing April 9, 2021 | 986 | 973,790 |
| Pelican Products, Inc. | | |
| Term Loan, 5.48%, (1 mo. USD LIBOR + 3.50%), Maturing May 1, 2025 | 650 | 651,015 |
| Reynolds Group Holdings, Inc. | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing February 5, 2023 | 9,965 | 9,963,962 |
| Ring Container Technologies Group, LLC | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing October 31, 2024 | 821 | 817,797 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--|----------------------|
| SIG Combibloc US Acquisition, Inc. | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing March 13, 2022 | 2,647 | \$ 2,650,570 |
| Trident TPI Holdings, Inc. | | |
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing October 17, 2024 | 847 | 842,762 |
| Verallia Packaging S.A.S. | | |
| Term Loan, Maturing August 29, 2025 ⁽⁵⁾ | EUR 1,500 | 1,727,395 |
| | | \$ 28,597,495 |

Cosmetics/Toiletries 0.2%**KIK Custom Products, Inc.**

Term Loan, 6.09%, (1 mo. USD LIBOR + 4.00%), Maturing
May 15, 2023

2,115 \$ 2,109,676

Prestige Brands, Inc.

Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing
January 26, 2024

535 533,637

\$ 2,643,313

Drugs 1.9%**Alkermes, Inc.**

Term Loan, 4.26%, (1 mo. USD LIBOR + 2.25%), Maturing
March 23, 2023

1,135 \$ 1,137,352

Amneal Pharmaceuticals, LLC

Term Loan, 5.63%, (1 mo. USD LIBOR + 3.50%), Maturing May 4,
2025

3,749 3,749,133

Arbor Pharmaceuticals, Inc.

Term Loan, 7.49%, (6 mo. USD LIBOR + 5.00%), Maturing July 5,
2023

2,845 2,861,438

Endo Luxembourg Finance Company I S.a.r.l.

Term Loan, 6.38%, (1 mo. USD LIBOR + 4.25%), Maturing
April 29, 2024

5,371 5,345,572

Horizon Pharma, Inc.

Term Loan, 5.38%, (1 mo. USD LIBOR + 3.25%), Maturing
March 29, 2024

1,055 1,054,212

Jaguar Holding Company II

Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing
August 18, 2022

6,412 6,381,717

Mallinckrodt International Finance S.A.

Term Loan, 5.09%, (3 mo. USD LIBOR + 2.75%), Maturing
September 24, 2024

3,455 3,390,171

Term Loan, 5.52%, (6 mo. USD LIBOR + 3.00%), Maturing
February 24, 2025

923 909,809

PharMerica Corporation

| | | |
|---|-------|----------------------|
| Term Loan, 5.55%, (1 mo. USD LIBOR + 3.50%), Maturing December 6, 2024 | 873 | 872,631 |
| Valeant Pharmaceuticals International, Inc. | | |
| Term Loan, 4.98%, (1 mo. USD LIBOR + 3.00%), Maturing June 1, 2025 | 6,505 | 6,491,718 |
| | | \$ 32,193,753 |
| Ecological Services and Equipment 0.5% | | |
| Advanced Disposal Services, Inc. | | |
| Term Loan, 4.23%, (1 week USD LIBOR + 2.25%), Maturing November 10, 2023 | 2,431 | \$ 2,428,151 |
| Charah, LLC | | |
| Term Loan, 8.55%, (USD LIBOR + 6.25%), Maturing October 25, 2024 ⁽⁴⁾ | 575 | 583,139 |
| EnergySolutions, LLC | | |
| Term Loan, 6.08%, (3 mo. USD LIBOR + 3.75%), Maturing May 9, 2025 | 1,300 | 1,306,094 |
| GFL Environmental, Inc. | | |
| Term Loan, 0.00%, Maturing May 30, 2025 ⁽²⁾ | 285 | 283,108 |
| Term Loan, 5.08%, (3 mo. USD LIBOR + 2.75%), Maturing May 30, 2025 | 2,290 | 2,279,017 |
| Wastequip, LLC | | |
| Term Loan, 5.59%, (1 mo. USD LIBOR + 3.50%), Maturing March 13, 2025 | 150 | 150,513 |
| Wrangler Buyer Corp. | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing September 27, 2024 | 772 | 771,142 |
| | | \$ 7,801,164 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--|--------------|
| Electronics/Electrical 6.0% | | |
| AI Ladder (Luxembourg) Subco S.a r.l | | |
| Term Loan, Maturing May 1, 2025 ⁽⁵⁾ | 375 | \$ 375,000 |
| Almonde, Inc. | | |
| Term Loan, 5.81%, (3 mo. USD LIBOR + 3.50%), Maturing June 13, 2024 | 2,978 | 2,929,488 |
| Answers Finance, LLC | | |
| Term Loan - Second Lien, 12.90%, (3 mo. USD Prime + 7.90%), Maturing September 15, 2021 | 405 | 396,957 |
| Applied Systems, Inc. | | |
| Term Loan, 5.33%, (3 mo. USD LIBOR + 3.00%), Maturing September 19, 2024 | 2,481 | 2,487,647 |
| Aptean, Inc. | | |
| Term Loan, 6.59%, (3 mo. USD LIBOR + 4.25%), Maturing December 20, 2022 | 1,555 | 1,557,014 |
| Avast Software B.V. | | |
| Term Loan, 4.83%, (3 mo. USD LIBOR + 2.50%), Maturing September 30, 2023 | 1,668 | 1,671,292 |
| Barracuda Networks, Inc. | | |
| Term Loan, 5.31%, (1 mo. USD LIBOR + 3.25%), Maturing February 12, 2025 | 400 | 399,000 |
| Blackhawk Network Holdings, Inc. | | |
| Term Loan, 5.07%, (1 mo. USD LIBOR + 3.00%), Maturing June 15, 2025 | 850 | 849,070 |
| Campaign Monitor Finance Pty. Limited | | |
| Term Loan, 7.58%, (3 mo. USD LIBOR + 5.25%), Maturing March 18, 2021 | 889 | 892,507 |
| CommScope, Inc. | | |
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing December 29, 2022 | 1,491 | 1,498,130 |
| CPI International, Inc. | | |
| Term Loan, 5.59%, (1 mo. USD LIBOR + 3.50%), Maturing July 26, 2024 | 720 | 720,462 |
| Cypress Semiconductor Corporation | | |
| Term Loan, 4.35%, (1 mo. USD LIBOR + 2.25%), Maturing July 5, 2021 | 1,246 | 1,250,558 |
| DigiCert, Inc. | | |
| Term Loan, 6.84%, (1 mo. USD LIBOR + 4.75%), Maturing October 31, 2024 | 1,047 | 1,047,602 |
| Electro Rent Corporation | | |
| Term Loan, 7.33%, (3 mo. USD LIBOR + 5.00%), Maturing January 31, 2024 | 1,453 | 1,463,772 |
| Energizer Holdings, Inc. | | |
| Term Loan, Maturing June 30, 2025 ⁽⁵⁾ | 575 | 576,677 |
| Entegris, Inc. | | |
| Term Loan, 4.34%, (1 mo. USD LIBOR + 2.25%), Maturing April 30, 2021 | 154 | 154,579 |
| Epicor Software Corporation | | |
| Term Loan, 5.35%, (1 mo. USD LIBOR + 3.25%), Maturing June 1, 2022 | 224 | 223,706 |
| Exact Merger Sub, LLC | | |
| | 670 | 673,287 |

| | | |
|--|-------|-----------|
| Term Loan, 6.58%, (3 mo. USD LIBOR + 4.25%), Maturing September 27, 2024 | | |
| EXC Holdings III Corp. | | |
| Term Loan, 5.83%, (3 mo. USD LIBOR + 3.50%), Maturing December 2, 2024 | 522 | 528,252 |
| Eze Castle Software, Inc. | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing April 6, 2020 | 722 | 725,057 |
| Flexera Software, LLC | | |
| Term Loan, 5.35%, (1 mo. USD LIBOR + 3.25%), Maturing February 26, 2025 | 249 | 249,739 |
| Go Daddy Operating Company, LLC | | |
| Term Loan, 4.34%, (1 mo. USD LIBOR + 2.25%), Maturing February 15, 2024 | 6,304 | 6,282,076 |
| GTCR Valor Companies, Inc. | | |
| Term Loan, 5.58%, (3 mo. USD LIBOR + 3.25%), Maturing June 16, 2023 | 1,743 | 1,744,624 |
| Hyland Software, Inc. | | |
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing July 1, 2022 | 4,135 | 4,157,073 |
| Infoblox, Inc. | | |
| Term Loan, 6.59%, (1 mo. USD LIBOR + 4.50%), Maturing November 7, 2023 | 1,017 | 1,023,153 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--|--------------|
| Infor (US), Inc. | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing February 1, 2022 | 9,011 | \$ 8,981,025 |
| Informatica, LLC | | |
| Term Loan, 3.50%, (3 mo. EURIBOR + 3.50%), Maturing August 5, 2022 | EUR 348 | 407,057 |
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing August 5, 2022 | 3,056 | 3,065,715 |
| Lattice Semiconductor Corporation | | |
| Term Loan, 6.27%, (1 mo. USD LIBOR + 4.25%), Maturing March 10, 2021 | 590 | 591,777 |
| MA FinanceCo., LLC | | |
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing November 19, 2021 | 4,640 | 4,616,469 |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing June 21, 2024 | 556 | 553,132 |
| MACOM Technology Solutions Holdings, Inc. | | |
| Term Loan, 4.34%, (1 mo. USD LIBOR + 2.25%), Maturing May 17, 2024 | 1,488 | 1,470,359 |
| Microchip Technology Incorporated | | |
| Term Loan, 4.10%, (1 mo. USD LIBOR + 2.00%), Maturing May 29, 2025 | 2,725 | 2,731,812 |
| MTS Systems Corporation | | |
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing July 5, 2023 | 1,365 | 1,377,395 |
| Plantronics, Inc. | | |
| Term Loan, Maturing May 30, 2025 ⁽⁵⁾ | 1,450 | 1,448,640 |
| Prometric Holdings, Inc. | | |
| Term Loan, 5.10%, (1 mo. USD LIBOR + 3.00%), Maturing January 29, 2025 | 324 | 323,985 |
| Renaissance Holding Corp. | | |
| Term Loan, 5.58%, (3 mo. USD LIBOR + 3.25%), Maturing May 30, 2025 | 1,300 | 1,295,953 |
| Term Loan - Second Lien, 9.33%, (3 mo. USD LIBOR + 7.00%), Maturing May 29, 2026 | 200 | 199,500 |
| Rocket Software, Inc. | | |
| Term Loan, 6.08%, (3 mo. USD LIBOR + 3.75%), Maturing October 14, 2023 | 1,501 | 1,511,118 |
| Seattle Spinco, Inc. | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing June 21, 2024 | 3,758 | 3,754,621 |
| SGS Cayman L.P. | | |
| Term Loan, 7.71%, (3 mo. USD LIBOR + 5.38%), Maturing April 23, 2021 | 254 | 245,534 |
| SkillSoft Corporation | | |
| | 5,058 | 4,794,417 |

| | | |
|--|-------|-----------|
| Term Loan, 6.84%, (1 mo. USD LIBOR + 4.75%), Maturing April 28, 2021 | | |
| SolarWinds Holdings, Inc. | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing February 5, 2024 | 1,194 | 1,196,819 |
| Southwire Company | | |
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing May 15, 2025 | 625 | 625,976 |
| SS&C Technologies Holdings Europe S.a.r.l. | | |
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing April 16, 2025 | 1,522 | 1,525,628 |
| SS&C Technologies, Inc. | | |
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing April 16, 2025 | 4,024 | 4,032,711 |
| SurveyMonkey, Inc. | | |
| Term Loan, 6.60%, (1 mo. USD LIBOR + 4.50%), Maturing April 13, 2024 | 990 | 988,762 |
| Sutherland Global Services, Inc. | | |
| Term Loan, 7.71%, (3 mo. USD LIBOR + 5.38%), Maturing April 23, 2021 | 1,093 | 1,054,803 |
| Switch, Ltd. | | |
| Term Loan, 4.34%, (1 mo. USD LIBOR + 2.25%), Maturing June 27, 2024 | 272 | 272,817 |
| Tibco Software, Inc. | | |
| Term Loan, 5.60%, (1 mo. USD LIBOR + 3.50%), Maturing December 4, 2020 | 619 | 621,619 |
| TTM Technologies, Inc. | | |
| Term Loan, 4.48%, (1 mo. USD LIBOR + 2.50%), Maturing September 28, 2024 | 350 | 351,313 |
| Uber Technologies | | |
| Term Loan, 5.55%, (1 mo. USD LIBOR + 3.50%), Maturing July 13, 2023 | 3,586 | 3,617,504 |
| Term Loan, 6.00%, (1 mo. USD LIBOR + 4.00%), Maturing April 4, 2025 | 3,100 | 3,118,600 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--|-----------------------|
| Veritas Bermuda Ltd. | | |
| Term Loan, 6.65%, (USD LIBOR + 4.50%), Maturing January 27, 2023 ⁽⁴⁾ | 2,706 | \$ 2,486,922 |
| Vero Parent, Inc. | | |
| Term Loan, 7.09%, (1 mo. USD LIBOR + 5.00%), Maturing August 16, 2024 | 2,630 | 2,637,358 |
| VF Holding Corp. | | |
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing June 30, 2023 | 2,776 | 2,782,501 |
| Wall Street Systems Delaware, Inc. | | |
| Term Loan, 4.00%, (3 mo. EURIBOR + 3.00%, Floor 1.00%), Maturing November 21, 2024 | EUR 647 | 757,163 |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing November 21, 2024 | 821 | 820,362 |
| Western Digital Corporation | | |
| Term Loan, 3.84%, (1 mo. USD LIBOR + 1.75%), Maturing April 29, 2023 | 2,220 | 2,223,033 |
| | | \$ 100,359,122 |
| Equipment Leasing 0.9% | | |
| Avolon TLB Borrower 1 (US), LLC | | |
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing January 15, 2025 | 6,848 | \$ 6,776,686 |
| Delos Finance S.a.r.l. | | |
| Term Loan, 4.08%, (3 mo. USD LIBOR + 1.75%), Maturing October 6, 2023 | 3,275 | 3,279,094 |
| Flying Fortress, Inc. | | |
| Term Loan, 4.08%, (3 mo. USD LIBOR + 1.75%), Maturing October 30, 2022 | 4,712 | 4,726,390 |
| IBC Capital Limited | | |
| Term Loan, 6.08%, (3 mo. USD LIBOR + 3.75%), Maturing September 11, 2023 | 623 | 624,996 |
| | | \$ 15,407,166 |
| Financial Intermediaries 2.2% | | |
| Armor Holding II, LLC | | |
| Term Loan, 8.50%, (3 mo. USD Prime + 3.50%), Maturing December 26, 2020 | 1,714 | \$ 1,722,890 |
| Term Loan - Second Lien, 11.10%, (1 mo. USD LIBOR + 9.00%), Maturing December 26, 2020 | 2,475 | 2,487,375 |
| Citco Funding, LLC | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing March 31, 2022 | 4,026 | 4,031,400 |
| Clipper Acquisitions Corp. | | |

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| | | |
|---|-------|-----------|
| Term Loan, 3.75%, (1 mo. USD LIBOR + 1.75%), Maturing December 27, 2024 | 1,269 | 1,269,672 |
| Ditech Holding Corporation | | |
| Term Loan, 8.09%, (1 mo. USD LIBOR + 6.00%), Maturing June 30, 2022 | 4,459 | 4,290,553 |
| Donnelley Financial Solutions, Inc. | | |
| Term Loan, 4.98%, (1 week USD LIBOR + 3.00%), Maturing October 2, 2023 | 1,032 | 1,034,723 |
| EIG Management Company, LLC | | |
| Term Loan, 6.08%, (3 mo. USD LIBOR + 3.75%), Maturing February 22, 2025 | 275 | 277,979 |
| FinCo I, LLC | | |
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing December 27, 2022 | 1,112 | 1,114,378 |
| Focus Financial Partners, LLC | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing July 3, 2024 | 1,540 | 1,541,921 |
| Freedom Mortgage Corporation | | |
| Term Loan, 6.84%, (1 mo. USD LIBOR + 4.75%), Maturing February 23, 2022 | 1,264 | 1,272,328 |
| Greenhill & Co., Inc. | | |
| Term Loan, 5.83%, (USD LIBOR + 3.75%), Maturing October 12, 2022 ⁽⁴⁾ | 1,121 | 1,131,061 |
| GreenSky Holdings, LLC | | |
| Term Loan, 5.38%, (1 mo. USD LIBOR + 3.25%), Maturing March 29, 2025 | 1,546 | 1,559,654 |
| Guggenheim Partners, LLC | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing July 21, 2023 | 2,761 | 2,767,460 |
| Harbourvest Partners, LLC | | |
| Term Loan, 4.34%, (1 mo. USD LIBOR + 2.25%), Maturing February 20, 2025 | 1,248 | 1,245,203 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--|---------------|
| LPL Holdings, Inc. | | |
| Term Loan, 4.49%, (USD LIBOR + 2.25%), Maturing September 23, 2024 ⁽⁴⁾ | 1,584 | \$ 1,586,504 |
| MIP Delaware, LLC | | |
| Term Loan, 5.33%, (3 mo. USD LIBOR + 3.00%), Maturing March 9, 2020 | 113 | 113,280 |
| NXT Capital, Inc. | | |
| Term Loan, 5.60%, (1 mo. USD LIBOR + 3.50%), Maturing November 22, 2022 | 3,030 | 3,041,410 |
| Ocwen Financial Corporation | | |
| Term Loan, 7.09%, (1 mo. USD LIBOR + 5.00%), Maturing December 5, 2020 | 340 | 342,035 |
| Quality Care Properties, Inc. | | |
| Term Loan, 7.34%, (1 mo. USD LIBOR + 5.25%), Maturing October 31, 2022 | 3,317 | 3,350,584 |
| Sesac Holdco II, LLC | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing February 23, 2024 | 642 | 637,863 |
| StepStone Group L.P. | | |
| Term Loan, 6.09%, (1 mo. USD LIBOR + 4.00%), Maturing March 14, 2025 | 648 | 652,427 |
| Victory Capital Holdings, Inc. | | |
| Term Loan, 5.08%, (3 mo. USD LIBOR + 2.75%), Maturing February 12, 2025 | 313 | 312,109 |
| Virtus Investment Partners, Inc. | | |
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing June 1, 2024 | 571 | 568,547 |
| Term Loan, 2.50%, Maturing June 3, 2024 ⁽²⁾ | 200 | 199,250 |
| Walker & Dunlop, Inc. | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing December 11, 2020 | 828 | 834,569 |
| | | \$ 37,385,175 |
| Food Products 1.8% | | |
| Alphabet Holding Company, Inc. | | |
| Term Loan, 5.59%, (1 mo. USD LIBOR + 3.50%), Maturing September 26, 2024 | 2,655 | \$ 2,496,748 |
| American Seafoods Group, LLC | | |
| Term Loan, 4.85%, (1 mo. USD LIBOR + 2.75%), Maturing August 21, 2023 | 364 | 366,110 |
| Badger Buyer Corp. | | |
| Term Loan, 5.59%, (1 mo. USD LIBOR + 3.50%), Maturing September 30, 2024 | 397 | 396,504 |
| CHG PPC Parent, LLC | | |
| | 500 | 497,500 |

| | | | |
|---|-----|-------|-----------|
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing March 31, 2025 | | | |
| Del Monte Foods, Inc. | | | |
| Term Loan, 5.58%, (3 mo. USD LIBOR + 3.25%), Maturing February 18, 2021 | | 3,788 | 3,189,401 |
| Dole Food Company, Inc. | | | |
| Term Loan, 4.83%, (USD LIBOR + 2.75%), Maturing April 6, 2024 ⁽⁴⁾ | | 1,950 | 1,943,754 |
| Froneri International PLC | | | |
| Term Loan, 2.63%, (3 mo. EURIBOR + 2.63%), Maturing January 22, 2025 | EUR | 3,075 | 3,561,061 |
| Hearthside Food Solutions, LLC | | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing May 23, 2025 | | 775 | 769,349 |
| High Liner Foods Incorporated | | | |
| Term Loan, 5.56%, (3 mo. USD LIBOR + 3.25%), Maturing April 24, 2021 | | 1,005 | 977,093 |
| HLF Financing S.a.r.l. | | | |
| Term Loan, 7.59%, (1 mo. USD LIBOR + 5.50%), Maturing February 15, 2023 | | 1,631 | 1,648,921 |
| Jacobs Douwe Egberts International B.V. | | | |
| Term Loan, 2.75%, (3 mo. EURIBOR + 2.00%, Floor 0.75%), Maturing July 2, 2022 | EUR | 421 | 492,634 |
| Term Loan, 4.63%, (3 mo. USD LIBOR + 2.25%), Maturing July 2, 2022 | | 2,052 | 2,054,831 |
| JBS USA, LLC | | | |
| Term Loan, 4.83%, (3 mo. USD LIBOR + 2.50%), Maturing October 30, 2022 | | 8,104 | 8,069,868 |
| Nomad Foods Europe Midco Limited | | | |
| Term Loan, 4.31%, (1 mo. USD LIBOR + 2.25%), Maturing May 15, 2024 | | 650 | 647,156 |
| Term Loan, 4.32%, (1 mo. USD LIBOR + 2.25%), Maturing May 15, 2024 | | 668 | 665,327 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--|----------------------|
| Pinnacle Foods Finance, LLC | | |
| Term Loan, 3.75%, (1 mo. USD LIBOR + 1.75%), Maturing February 2, 2024 | 671 | \$ 671,470 |
| Post Holdings, Inc. | | |
| Term Loan, 4.10%, (1 mo. USD LIBOR + 2.00%), Maturing May 24, 2024 | 1,856 | 1,852,285 |
| | | \$ 30,300,012 |
| Food Service 0.9% | | |
| 1011778 B.C. Unlimited Liability Company | | |
| Term Loan, 4.34%, (1 mo. USD LIBOR + 2.25%), Maturing February 16, 2024 | 7,541 | \$ 7,509,169 |
| Aramark Services, Inc. | | |
| Term Loan, 4.08%, (3 mo. USD LIBOR + 1.75%), Maturing March 11, 2025 | 998 | 998,123 |
| Dhanani Group, Inc. | | |
| Term Loan, Maturing June 27, 2025 ⁽⁵⁾ | 650 | 647,563 |
| IRB Holding Corp. | | |
| Term Loan, 5.27%, (1 mo. USD LIBOR + 3.25%), Maturing February 5, 2025 | 898 | 900,219 |
| KFC Holding Co. | | |
| Term Loan, 3.84%, (1 mo. USD LIBOR + 1.75%), Maturing April 3, 2025 | 1,179 | 1,173,942 |
| NPC International, Inc. | | |
| Term Loan, 5.59%, (1 mo. USD LIBOR + 3.50%), Maturing April 19, 2024 | 990 | 993,712 |
| Seminole Hard Rock Entertainment, Inc. | | |
| Term Loan, 5.06%, (3 mo. USD LIBOR + 2.75%), Maturing May 14, 2020 | 310 | 311,110 |
| TKC Holdings, Inc. | | |
| Term Loan, 5.85%, (1 mo. USD LIBOR + 3.75%), Maturing February 1, 2023 | 611 | 612,349 |
| US Foods, Inc. | | |
| Term Loan, Maturing June 27, 2023 ⁽⁵⁾ | 875 | 875,273 |
| Welbilt, Inc. | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing March 3, 2023 | 1,860 | 1,862,150 |
| | | \$ 15,883,610 |
| Food/Drug Retailers 0.6% | | |
| Albertsons, LLC | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing August 25, 2021 | 3,637 | \$ 3,604,735 |
| Term Loan, 5.34%, (3 mo. USD LIBOR + 3.00%), Maturing December 21, 2022 | 690 | 684,615 |
| Term Loan, Maturing May 2, 2023 ⁽⁵⁾ | 1,250 | 1,244,184 |
| Term Loan, 5.32%, (3 mo. USD LIBOR + 3.00%), Maturing June 22, 2023 | 3,234 | 3,205,225 |
| Diplomat Pharmacy, Inc. | | |
| | 506 | 512,894 |

Term Loan, 6.60%, (1 mo. USD LIBOR + 4.50%), Maturing December 20, 2024

Supervalu, Inc.

| | | |
|--|-----|---------|
| Term Loan, 5.59%, (1 mo. USD LIBOR + 3.50%), Maturing June 8, 2024 | 218 | 218,398 |
| Term Loan, 5.59%, (1 mo. USD LIBOR + 3.50%), Maturing June 8, 2024 | 364 | 363,996 |

\$ 9,834,047

Forest Products 0.1%

Expera Specialty Solutions, LLC

| | | |
|--|-------|--------------|
| Term Loan, 6.34%, (1 mo. USD LIBOR + 4.25%), Maturing November 3, 2023 | 2,203 | \$ 2,225,391 |
|--|-------|--------------|

\$ 2,225,391

Health Care 5.2%

Acadia Healthcare Company, Inc.

| | | |
|---|-----|------------|
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing February 11, 2022 | 283 | \$ 283,576 |
|---|-----|------------|

ADMI Corp.

| | | |
|--|-------|-----------|
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing April 30, 2025 | 1,845 | 1,844,222 |
|--|-------|-----------|

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--|--------------|
| Akorn, Inc. | | |
| Term Loan, 6.38%, (1 mo. USD LIBOR + 4.25%), Maturing April 16, 2021 | 1,115 | \$ 1,095,749 |
| Alliance Healthcare Services, Inc. | | |
| Term Loan, 6.59%, (1 mo. USD LIBOR + 4.50%), Maturing October 24, 2023 | 1,089 | 1,097,230 |
| Term Loan - Second Lien, 12.09%, (1 mo. USD LIBOR + 10.00%), Maturing April 24, 2024 | 525 | 527,625 |
| Argon Medical Devices, Inc. | | |
| Term Loan, 5.84%, (1 mo. USD LIBOR + 3.75%), Maturing January 23, 2025 | 424 | 425,704 |
| Auris Luxembourg III S.a.r.l. | | |
| Term Loan, 5.33%, (3 mo. USD LIBOR + 3.00%), Maturing January 17, 2022 | 968 | 973,018 |
| Avantor, Inc. | | |
| Term Loan, 6.09%, (1 mo. USD LIBOR + 4.00%), Maturing November 21, 2024 | 3,358 | 3,384,510 |
| Beaver-Visitec International, Inc. | | |
| Term Loan, 7.09%, (1 mo. USD LIBOR + 5.00%), Maturing August 21, 2023 | 958 | 959,135 |
| BioClinica, Inc. | | |
| Term Loan, 6.63%, (3 mo. USD LIBOR + 4.25%), Maturing October 20, 2023 | 788 | 752,540 |
| BW NHHHC Holdco, Inc. | | |
| Term Loan, 7.07%, (1 mo. USD LIBOR + 5.00%), Maturing May 15, 2025 | 1,075 | 1,064,250 |
| Carestream Dental Equipment, Inc. | | |
| Term Loan, 5.58%, (3 mo. USD LIBOR + 3.25%), Maturing September 1, 2024 | 422 | 420,758 |
| CHG Healthcare Services, Inc. | | |
| Term Loan, 5.36%, (3 mo. USD LIBOR + 3.00%), Maturing June 7, 2023 | 3,771 | 3,781,785 |
| Community Health Systems, Inc. | | |
| Term Loan, 5.31%, (3 mo. USD LIBOR + 3.00%), Maturing December 31, 2019 | 2,068 | 2,063,173 |
| Concentra, Inc. | | |
| Term Loan, 4.74%, (1 mo. USD LIBOR + 2.75%), Maturing June 1, 2022 | 921 | 922,449 |
| Convatec, Inc. | | |
| Term Loan, 4.58%, (3 mo. USD LIBOR + 2.25%), Maturing October 31, 2023 | 690 | 695,964 |
| CPI Holdco, LLC | | |
| Term Loan, 5.59%, (1 mo. USD LIBOR + 3.50%), Maturing March 21, 2024 | 765 | 771,055 |
| CryoLife, Inc. | | |
| | 547 | 551,583 |

| | | | |
|---|-----|-------|-----------|
| Term Loan, 6.33%, (3 mo. USD LIBOR + 4.00%), Maturing November 14, 2024 | | | |
| CTC AcquiCo GmbH | | | |
| Term Loan, 3.00%, (3 mo. EURIBOR + 3.00%), Maturing March 7, 2025 | EUR | 925 | 1,069,413 |
| DaVita, Inc. | | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing June 24, 2021 | | 3,736 | 3,750,509 |
| DJO Finance, LLC | | | |
| Term Loan, 5.45%, (USD LIBOR + 3.25%), Maturing June 8, 2020 ⁽⁴⁾ | | 2,553 | 2,548,026 |
| Envision Healthcare Corporation | | | |
| Term Loan, 5.10%, (1 mo. USD LIBOR + 3.00%), Maturing December 1, 2023 | | 4,737 | 4,740,962 |
| Equian, LLC | | | |
| Term Loan, 5.33%, (1 mo. USD LIBOR + 3.25%), Maturing May 20, 2024 | | 719 | 717,795 |
| Genoa, a QoL Healthcare Company, LLC | | | |
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing October 28, 2023 | | 688 | 689,379 |
| Gentiva Health Services, Inc. | | | |
| Term Loan, Maturing June 2, 2025 ⁽⁵⁾ | | 846 | 848,269 |
| Term Loan, Maturing June 2, 2025 ⁽⁵⁾ | | 1,354 | 1,357,231 |
| GHX Ultimate Parent Corporation | | | |
| Term Loan, 5.33%, (3 mo. USD LIBOR + 3.00%), Maturing June 28, 2024 | | 968 | 968,960 |
| Greatbatch Ltd. | | | |
| Term Loan, 5.30%, (1 mo. USD LIBOR + 3.25%), Maturing October 27, 2022 | | 1,708 | 1,714,846 |
| Grifols Worldwide Operations USA, Inc. | | | |
| Term Loan, 4.24%, (1 week USD LIBOR + 2.25%), Maturing January 31, 2025 | | 3,975 | 3,979,242 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--|--------------|
| Hanger, Inc. | | |
| Term Loan, 5.59%, (1 mo. USD LIBOR + 3.50%), Maturing February 26, 2025 | 1,147 | \$ 1,145,691 |
| Indivior Finance S.a.r.l. | | |
| Term Loan, 6.86%, (3 mo. USD LIBOR + 4.50%), Maturing December 18, 2022 | 920 | 919,224 |
| Inovalon Holdings, Inc. | | |
| Term Loan, 5.56%, (1 mo. USD LIBOR + 3.50%), Maturing April 2, 2025 | 1,300 | 1,268,312 |
| IQVIA, Inc. | | |
| Term Loan, 4.33%, (3 mo. USD LIBOR + 2.00%), Maturing March 7, 2024 | 1,503 | 1,502,706 |
| Term Loan, 4.33%, (3 mo. USD LIBOR + 2.00%), Maturing January 17, 2025 | 1,514 | 1,510,914 |
| Kindred Healthcare, Inc. | | |
| Term Loan, 5.88%, (3 mo. USD LIBOR + 3.50%), Maturing April 9, 2021 | 3,259 | 3,260,671 |
| Kinetic Concepts, Inc. | | |
| Term Loan, 5.58%, (3 mo. USD LIBOR + 3.25%), Maturing February 2, 2024 | 3,168 | 3,177,900 |
| KUEHG Corp. | | |
| Term Loan, 6.08%, (3 mo. USD LIBOR + 3.75%), Maturing August 13, 2022 | 1,955 | 1,958,913 |
| Term Loan - Second Lien, 10.58%, (3 mo. USD LIBOR + 8.25%), Maturing August 18, 2025 | 425 | 433,500 |
| Medical Depot Holdings, Inc. | | |
| Term Loan, 7.83%, (3 mo. USD LIBOR + 5.50%), Maturing January 3, 2023 | 494 | 453,654 |
| Medical Solutions, LLC | | |
| Term Loan, 5.84%, (1 mo. USD LIBOR + 3.75%), Maturing June 9, 2024 | 820 | 820,957 |
| MedPlast Holdings, Inc. | | |
| Term Loan, Maturing June 1, 2025 ⁽⁵⁾ | 500 | 499,062 |
| MPH Acquisition Holdings, LLC | | |
| Term Loan, 5.08%, (3 mo. USD LIBOR + 2.75%), Maturing June 7, 2023 | 2,503 | 2,493,875 |
| National Mentor Holdings, Inc. | | |
| Term Loan, 5.33%, (3 mo. USD LIBOR + 3.00%), Maturing January 31, 2021 | 670 | 672,065 |
| Navicure, Inc. | | |
| Term Loan, 5.84%, (1 mo. USD LIBOR + 3.75%), Maturing November 1, 2024 | 672 | 671,625 |
| New Millennium Holdco, Inc. | | |
| Term Loan, 8.59%, (1 mo. USD LIBOR + 6.50%), Maturing December 21, 2020 | 353 | 196,967 |
| One Call Corporation | | |
| Term Loan, 7.32%, (1 mo. USD LIBOR + 5.25%), Maturing November 25, 2022 | 1,798 | 1,730,631 |
| Ortho-Clinical Diagnostics S.A. | | |
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing June 30, 2025 | 4,033 | 4,020,480 |
| Parexel International Corporation | | |

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| | | |
|--|-------|-----------|
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing September 27, 2024 | 2,903 | 2,890,965 |
| Press Ganey Holdings, Inc. | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing October 21, 2023 | 862 | 860,618 |
| Prospect Medical Holdings, Inc. | | |
| Term Loan, 7.50%, (1 mo. USD LIBOR + 5.50%), Maturing February 22, 2024 | 1,272 | 1,274,992 |
| R1 RCM, Inc. | | |
| Term Loan, 7.62%, (3 mo. USD LIBOR + 5.25%), Maturing April 27, 2025 | 600 | 600,000 |
| RadNet, Inc. | | |
| Term Loan, 6.10%, (3 mo. USD LIBOR + 3.75%), Maturing June 30, 2023 | 1,834 | 1,857,958 |
| Select Medical Corporation | | |
| Term Loan, 4.80%, (1 mo. USD LIBOR + 2.75%), Maturing March 1, 2021 | 1,926 | 1,923,218 |
| Sotera Health Holdings, LLC | | |
| Term Loan, 5.33%, (3 mo. USD LIBOR + 3.00%), Maturing May 15, 2022 | 1,000 | 1,005,676 |
| Sound Inpatient Physicians | | |
| Term Loan, Maturing June 5, 2025 ⁽⁵⁾ | 500 | 501,250 |
| Surgery Center Holdings, Inc. | | |
| Term Loan, 5.35%, (2 mo. USD LIBOR + 3.25%), Maturing September 2, 2024 | 1,092 | 1,091,409 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--|----------------------|
| Syneos Health, Inc. | | |
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing August 1, 2024 | 481 | \$ 479,373 |
| Team Health Holdings, Inc. | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing February 6, 2024 | 2,395 | 2,317,859 |
| Tecomet, Inc. | | |
| Term Loan, 5.51%, (1 week USD LIBOR + 3.50%), Maturing May 1, 2024 | 891 | 894,898 |
| U.S. Anesthesia Partners, Inc. | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing June 23, 2024 | 1,263 | 1,261,666 |
| Wink Holdco, Inc. | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing December 2, 2024 | 498 | 496,411 |
| | | \$ 88,192,398 |
| Home Furnishings 0.4% | | |
| Bright Bidco B.V. | | |
| Term Loan, 5.76%, (USD LIBOR + 3.50%), Maturing June 30, 2024 ⁽⁴⁾ | 1,784 | \$ 1,783,530 |
| Serta Simmons Bedding, LLC | | |
| Term Loan, 5.75%, (USD LIBOR + 3.50%), Maturing November 8, 2023 ⁽⁴⁾ | 5,258 | 4,491,032 |
| | | \$ 6,274,562 |
| Industrial Equipment 2.3% | | |
| Apex Tool Group, LLC | | |
| Term Loan, 5.84%, (1 mo. USD LIBOR + 3.75%), Maturing February 1, 2022 | 2,592 | \$ 2,598,899 |
| CFSP Acquisition Corp. | | |
| Term Loan, 1.00%, Maturing March 6, 2025 ⁽²⁾ | 51 | 50,234 |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing March 21, 2025 | 224 | 222,147 |
| Clark Equipment Company | | |
| Term Loan, 4.33%, (3 mo. USD LIBOR + 2.00%), Maturing May 18, 2024 | 2,118 | 2,107,053 |
| Delachaux S.A. | | |
| Term Loan, 5.83%, (3 mo. USD LIBOR + 3.50%), Maturing October 28, 2021 | 502 | 503,167 |
| DexKo Global, Inc. | | |
| Term Loan, 3.75%, (3 mo. EURIBOR + 3.75%), Maturing July 24, 2024 | EUR 33 | 38,019 |
| | EUR 82 | 95,047 |

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| | | | |
|--|-----|-------|-----------|
| Term Loan, 3.75%, (3 mo. EURIBOR + 3.75%), Maturing July 24, 2024 | | | |
| Term Loan, 3.75%, (3 mo. EURIBOR + 3.75%), Maturing July 24, 2024 ⁽²⁾ | EUR | 295 | 343,758 |
| Term Loan, 3.75%, (3 mo. EURIBOR + 3.75%), Maturing July 24, 2024 ⁽²⁾ | EUR | 739 | 859,396 |
| Term Loan, 5.59%, (1 mo. USD LIBOR + 3.50%), Maturing July 24, 2024 | | 945 | 949,982 |
| DXP Enterprises, Inc. | | | |
| Term Loan, 6.84%, (1 mo. USD LIBOR + 4.75%), Maturing August 29, 2023 | | 571 | 573,898 |
| Engineered Machinery Holdings, Inc. | | | |
| Term Loan, 5.58%, (3 mo. USD LIBOR + 3.25%), Maturing July 19, 2024 | | 1,617 | 1,616,875 |
| EWT Holdings III Corp. | | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing December 20, 2024 | | 2,297 | 2,301,301 |
| Filtration Group Corporation | | | |
| Term Loan, 3.50%, (3 mo. EURIBOR + 3.50%), Maturing March 29, 2025 | EUR | 399 | 465,952 |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing March 29, 2025 | | 1,746 | 1,749,080 |
| Gardner Denver, Inc. | | | |
| Term Loan, 3.00%, (3 mo. EURIBOR + 3.00%), Maturing July 30, 2024 | EUR | 454 | 527,250 |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing July 30, 2024 | | 1,326 | 1,329,976 |
| Gates Global, LLC | | | |
| Term Loan, 3.00%, (3 mo. EURIBOR + 3.00%), Maturing April 1, 2024 | EUR | 988 | 1,150,940 |
| Term Loan, 5.08%, (3 mo. USD LIBOR + 2.75%), Maturing April 1, 2024 | | 5,022 | 5,027,081 |
| Hayward Industries, Inc. | | | |
| Term Loan, 5.59%, (1 mo. USD LIBOR + 3.50%), Maturing August 5, 2024 | | 496 | 497,801 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--|----------------------|
| Milacron, LLC | | |
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing September 28, 2023 | 3,140 | \$ 3,133,739 |
| Paladin Brands Holding, Inc. | | |
| Term Loan, 7.83%, (3 mo. USD LIBOR + 5.50%), Maturing August 15, 2022 | 1,355 | 1,363,668 |
| Pro Mach Group, Inc. | | |
| Term Loan, 5.02%, (1 mo. USD LIBOR + 3.00%), Maturing March 7, 2025 | 249 | 246,788 |
| Reece, Ltd. | | |
| Term Loan, Maturing May 30, 2025 ⁽⁵⁾ | 900 | 902,812 |
| Rexnord, LLC | | |
| Term Loan, 4.34%, (1 mo. USD LIBOR + 2.25%), Maturing August 21, 2024 | 3,426 | 3,427,612 |
| Robertshaw US Holding Corp. | | |
| Term Loan, 5.63%, (1 mo. USD LIBOR + 3.50%), Maturing February 28, 2025 | 1,047 | 1,047,375 |
| Tank Holding Corp. | | |
| Term Loan, 5.75%, (USD LIBOR + 3.50%), Maturing March 17, 2022 ⁽⁴⁾ | 703 | 705,892 |
| Thermon Industries, Inc. | | |
| Term Loan, 5.73%, (1 mo. USD LIBOR + 3.75%), Maturing October 24, 2024 | 359 | 362,141 |
| Titan Acquisition Limited | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing March 28, 2025 | 3,167 | 3,127,474 |
| Waterjet Holdings, Inc. | | |
| Term Loan, 5.15%, (USD LIBOR + 3.00%), Maturing April 3, 2025 ⁽⁴⁾ | 250 | 249,375 |
| Wittur GmbH | | |
| Term Loan, 5.00%, (3 mo. EURIBOR + 4.00%, Floor 1.00%), Maturing March 31, 2022 | EUR 1,100 | 1,289,718 |
| | | \$ 38,864,450 |
| Insurance 1.8% | | |
| Alliant Holdings I, Inc. | | |
| Term Loan, 5.05%, (1 mo. USD LIBOR + 3.00%), Maturing May 9, 2025 | 2,778 | \$ 2,763,808 |
| AmWINS Group, Inc. | | |
| Term Loan, 4.82%, (1 mo. USD LIBOR + 2.75%), Maturing January 25, 2024 | 3,286 | 3,278,041 |
| Asurion, LLC | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing August 4, 2022 | 5,709 | 5,706,222 |
| | 2,720 | 2,720,090 |

| | | | |
|--|-----|-------|----------------------|
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing November 3, 2023 | | | |
| Term Loan - Second Lien, 8.09%, (1 mo. USD LIBOR + 6.00%), Maturing August 4, 2025 | | 2,750 | 2,779,648 |
| Financiere CEP | | | |
| Term Loan, 4.25%, (3 mo. EURIBOR + 4.25%), Maturing December 13, 2024 | EUR | 550 | 631,050 |
| Hub International Limited | | | |
| Term Loan, 5.36%, (2 mo. USD LIBOR + 3.00%), Maturing April 25, 2025 | | 5,200 | 5,172,726 |
| NFP Corp. | | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing January 8, 2024 | | 2,327 | 2,315,142 |
| Sedgwick Claims Management Services, Inc. | | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing March 1, 2021 | | 1,172 | 1,167,407 |
| USI, Inc. | | | |
| Term Loan, 5.33%, (3 mo. USD LIBOR + 3.00%), Maturing May 16, 2024 | | 3,226 | 3,210,706 |
| | | | |
| | | | \$ 29,744,840 |

Leisure Goods/Activities/Movies 2.4%
AMC Entertainment Holdings, Inc.

| | | | |
|---|-----|----|---------|
| Term Loan, 4.32%, (1 mo. USD LIBOR + 2.25%), Maturing December 15, 2023 | 642 | \$ | 640,973 |
|---|-----|----|---------|

Ancestry.com Operations, Inc.

| | | | |
|--|-------|--|-----------|
| Term Loan, 5.35%, (1 mo. USD LIBOR + 3.25%), Maturing October 19, 2023 | 4,310 | | 4,307,842 |
|--|-------|--|-----------|

Bombardier Recreational Products, Inc.

| | | | |
|--|-------|--|-----------|
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing May 23, 2025 | 5,368 | | 5,334,733 |
|--|-------|--|-----------|

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--|--------------|
| Bright Horizons Family Solutions, Inc. | | |
| Term Loan, 3.84%, (1 mo. USD LIBOR + 1.75%), Maturing November 7, 2023 | 856 | \$ 853,858 |
| CDS U.S. Intermediate Holdings, Inc. | | |
| Term Loan, 5.84%, (1 mo. USD LIBOR + 3.75%), Maturing July 8, 2022 | 1,304 | 1,294,464 |
| ClubCorp Holdings, Inc. | | |
| Term Loan, 5.08%, (3 mo. USD LIBOR + 2.75%), Maturing September 18, 2024 | 1,959 | 1,946,295 |
| Crown Finance US, Inc. | | |
| Term Loan, 2.63%, (1 mo. EURIBOR + 2.63%), Maturing February 28, 2025 | EUR 923 | 1,068,625 |
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing February 28, 2025 | 2,170 | 2,158,580 |
| Delta 2 (LUX) S.a.r.l. | | |
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing February 1, 2024 | 725 | 716,751 |
| Emerald Expositions Holding, Inc. | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing May 22, 2024 | 1,217 | 1,215,596 |
| Etraveli Holding AB | | |
| Term Loan, 4.75%, (3 mo. EURIBOR + 4.75%), Maturing August 2, 2024 | EUR 850 | 993,871 |
| Kasima, LLC | | |
| Term Loan, 4.77%, (USD LIBOR + 2.50%), Maturing May 17, 2021 ⁽⁴⁾ | 223 | 224,741 |
| Lindblad Expeditions, Inc. | | |
| Term Loan, 5.95%, (6 mo. USD LIBOR + 3.50%), Maturing March 21, 2025 | 271 | 273,256 |
| Term Loan, 5.95%, (6 mo. USD LIBOR + 3.50%), Maturing March 21, 2025 | 2,097 | 2,117,732 |
| Live Nation Entertainment, Inc. | | |
| Term Loan, 3.88%, (1 mo. USD LIBOR + 1.75%), Maturing October 31, 2023 | 6,747 | 6,738,772 |
| Match Group, Inc. | | |
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing November 16, 2022 | 1,510 | 1,519,373 |
| Sabre GBLB, Inc. | | |
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing February 22, 2024 | 1,143 | 1,142,455 |
| SeaWorld Parks & Entertainment, Inc. | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing March 31, 2024 | 2,236 | 2,224,447 |
| SRAM, LLC | | |
| Term Loan, 4.92%, (USD LIBOR + 2.75%), Maturing March 15, 2024 ⁽⁴⁾ | 1,661 | 1,656,989 |

Steinway Musical Instruments, Inc.

| | | |
|---|-----|---------|
| Term Loan, 5.84%, (1 mo. USD LIBOR + 3.75%), Maturing February 13, 2025 | 923 | 928,454 |
|---|-----|---------|

UFC Holdings, LLC

| | | |
|---|-------|-----------|
| Term Loan, 5.35%, (1 mo. USD LIBOR + 3.25%), Maturing August 18, 2023 | 2,389 | 2,394,348 |
|---|-------|-----------|

| |
|----------------------|
| \$ 39,752,155 |
|----------------------|

Lodging and Casinos 2.3%**Aristocrat Technologies, Inc.**

| | | |
|--|-------|--------------|
| Term Loan, 4.11%, (3 mo. USD LIBOR + 1.75%), Maturing October 19, 2024 | 1,294 | \$ 1,287,281 |
|--|-------|--------------|

Boyd Gaming Corporation

| | | |
|---|-------|-----------|
| Term Loan, 4.49%, (1 week USD LIBOR + 2.50%), Maturing September 15, 2023 | 1,100 | 1,104,498 |
|---|-------|-----------|

CityCenter Holdings, LLC

| | | |
|--|-------|-----------|
| Term Loan, 4.34%, (1 mo. USD LIBOR + 2.25%), Maturing April 18, 2024 | 2,826 | 2,815,312 |
|--|-------|-----------|

Cyan Blue Holdco 3 Limited

| | | |
|---|-----|---------|
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing August 23, 2024 | 322 | 322,241 |
|---|-----|---------|

Eldorado Resorts, LLC

| | | |
|---|-----|---------|
| Term Loan, 4.38%, (USD LIBOR + 2.25%), Maturing April 17, 2024 ⁽⁴⁾ | 940 | 942,898 |
|---|-----|---------|

ESH Hospitality, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing August 30, 2023 | 2,248 | 2,241,496 |
|---|-------|-----------|

Four Seasons Hotels Limited

| | | |
|---|-------|-----------|
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing November 30, 2023 | 1,084 | 1,082,146 |
|---|-------|-----------|

Golden Nugget, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 4.82%, (1 mo. USD LIBOR + 2.75%), Maturing October 4, 2023 | 3,816 | 3,824,017 |
|---|-------|-----------|

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--|----------------------|
| GVC Holdings PLC | | |
| Term Loan, 2.75%, (3 mo. EURIBOR + 2.75%), Maturing March 29, 2024 | EUR 1,350 | \$ 1,571,181 |
| Term Loan, 4.17%, (3 mo. GBP LIBOR + 3.50%), Maturing March 29, 2024 | GBP 700 | 921,516 |
| Term Loan, 4.60%, (1 mo. USD LIBOR + 2.50%), Maturing March 29, 2024 | 1,172 | 1,173,039 |
| Hanjin International Corp. | | |
| Term Loan, 4.86%, (3 mo. USD LIBOR + 2.50%), Maturing October 18, 2020 | 550 | 550,687 |
| Hilton Worldwide Finance, LLC | | |
| Term Loan, 3.84%, (1 mo. USD LIBOR + 1.75%), Maturing October 25, 2023 | 5,572 | 5,575,638 |
| Las Vegas Sands, LLC | | |
| Term Loan, 3.84%, (1 mo. USD LIBOR + 1.75%), Maturing March 27, 2025 | 1,122 | 1,115,945 |
| MGM Growth Properties Operating Partnership L.P. | | |
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing April 25, 2023 | 2,297 | 2,297,603 |
| Playa Resorts Holding B.V. | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing April 29, 2024 | 2,703 | 2,673,910 |
| Stars Group Holdings B.V. (The) | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing April 6, 2025 | 5,143 | 5,152,315 |
| Term Loan, Maturing July 28, 2025 ⁽⁵⁾ | EUR 975 | 1,132,912 |
| VICI Properties 1, LLC | | |
| Term Loan, 4.08%, (1 mo. USD LIBOR + 2.00%), Maturing December 20, 2024 | 2,315 | 2,303,680 |
| Wyndham Hotels & Resorts, Inc. | | |
| Term Loan, 3.73%, (1 mo. USD LIBOR + 1.75%), Maturing May 30, 2025 | 1,375 | 1,376,002 |
| | | \$ 39,464,317 |
| Nonferrous Metals/Minerals 0.5% | | |
| Dynacast International, LLC | | |
| Term Loan, 5.58%, (3 mo. USD LIBOR + 3.25%), Maturing January 28, 2022 | 1,465 | \$ 1,470,310 |
| Global Brass & Copper, Inc. | | |
| Term Loan, 4.63%, (1 mo. USD LIBOR + 2.50%), Maturing May 24, 2025 | 1,007 | 1,009,580 |
| Murray Energy Corporation | | |
| Term Loan, 9.34%, (1 mo. USD LIBOR + 7.25%), Maturing April 16, 2020 | 2,290 | 2,169,969 |
| New Day Aluminum, LLC | | |

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| | | | |
|---|-----|-------|------------------|
| Term Loan, 10.00%, (4.00% Cash, 6.00% PIK), Maturing October 28, 2020 ⁽³⁾⁽⁷⁾ | 32 | | 19,106 |
| Noranda Aluminum Acquisition Corporation | | | |
| Term Loan, 0.00%, Maturing February 28, 2019 ⁽³⁾⁽⁶⁾ | 452 | | 34,837 |
| Oxbow Carbon, LLC | | | |
| Term Loan, 5.84%, (1 mo. USD LIBOR + 3.75%), Maturing January 4, 2023 | 683 | | 690,178 |
| Term Loan - Second Lien, 9.59%, (1 mo. USD LIBOR + 7.50%), Maturing January 4, 2024 | 800 | | 812,000 |
| Rain Carbon GmbH | | | |
| Term Loan, 3.00%, (3 mo. EURIBOR + 3.00%), Maturing January 16, 2025 | EUR | 1,025 | 1,196,496 |
| United Central Industrial Supply Company, LLC | | | |
| Term Loan - Second Lien, 15.00%, (0.00% Cash, 15.00% PIK), Maturing April 9, 2019 ⁽³⁾⁽⁷⁾ | 691 | | 438,829 |
| | | \$ | 7,841,305 |
| Oil and Gas 1.0% | | | |
| Ameriforge Group, Inc. | | | |
| Term Loan, 11.30%, (3 mo. USD LIBOR + 9.00% (10.30% Cash, 1.00% PIK)), Maturing June 8, 2022 | 750 | \$ | 755,673 |
| Apergy Corporation | | | |
| Term Loan, 4.56%, (1 mo. USD LIBOR + 2.50%), Maturing May 9, 2025 | 375 | | 374,531 |
| BCP Raptor, LLC | | | |
| Term Loan, 6.42%, (2 mo. USD LIBOR + 4.25%), Maturing June 24, 2024 | 767 | | 753,584 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--|--------------|
| CITGO Petroleum Corporation | | |
| Term Loan, 5.81%, (3 mo. USD LIBOR + 3.50%), Maturing July 29, 2021 | 1,746 | \$ 1,753,778 |
| Delek US Holdings, Inc. | | |
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing March 13, 2025 | 399 | 398,002 |
| Fieldwood Energy, LLC | | |
| Term Loan, 7.34%, (1 mo. USD LIBOR + 5.25%), Maturing April 11, 2022 | 2,771 | 2,780,173 |
| Term Loan - Second Lien, 9.34%, (1 mo. USD LIBOR + 7.25%), Maturing April 11, 2023 | 163 | 160,047 |
| Green Plains Renewable Energy, Inc. | | |
| Term Loan, 7.60%, (1 mo. USD LIBOR + 5.50%), Maturing August 18, 2023 | 1,117 | 1,133,311 |
| McDermott Technology Americas, Inc. | | |
| Term Loan, 7.09%, (1 mo. USD LIBOR + 5.00%), Maturing May 10, 2025 | 1,322 | 1,330,278 |
| Medallion Midland Acquisition, LLC | | |
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing October 30, 2024 | 672 | 664,069 |
| MEG Energy Corp. | | |
| Term Loan, 5.60%, (1 mo. USD LIBOR + 3.50%), Maturing December 31, 2023 | 1,275 | 1,277,695 |
| PSC Industrial Holdings Corp. | | |
| Term Loan, 5.84%, (1 mo. USD LIBOR + 3.75%), Maturing October 3, 2024 | 796 | 796,000 |
| Term Loan - Second Lien, 10.59%, (1 mo. USD LIBOR + 8.50%), Maturing October 3, 2025 | 450 | 447,750 |
| Sheridan Investment Partners II L.P. | | |
| Term Loan, 5.81%, (3 mo. USD LIBOR + 3.50%), Maturing December 16, 2020 | 46 | 41,298 |
| Term Loan, 5.81%, (3 mo. USD LIBOR + 3.50%), Maturing December 16, 2020 | 123 | 110,735 |
| Term Loan, 5.81%, (3 mo. USD LIBOR + 3.50%), Maturing December 16, 2020 | 882 | 796,043 |
| Sheridan Production Partners I, LLC | | |
| Term Loan, 5.82%, (3 mo. USD LIBOR + 3.50%), Maturing October 1, 2019 | 143 | 126,680 |
| Term Loan, 5.82%, (3 mo. USD LIBOR + 3.50%), Maturing October 1, 2019 | 234 | 207,397 |
| Term Loan, 5.82%, (3 mo. USD LIBOR + 3.50%), Maturing October 1, 2019 | 1,765 | 1,565,167 |
| Ultra Resources, Inc. | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing April 12, 2024 | 1,650 | 1,525,425 |

| | | | |
|---|-------|----|------------|
| | | \$ | 16,997,636 |
| Publishing 0.7% | | | |
| Ascend Learning, LLC | | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing July 12, 2024 | 1,216 | \$ | 1,216,268 |
| Getty Images, Inc. | | | |
| Term Loan, 5.59%, (1 mo. USD LIBOR + 3.50%), Maturing October 18, 2019 | 4,177 | | 4,045,366 |
| Harland Clarke Holdings Corp. | | | |
| Term Loan, 7.08%, (3 mo. USD LIBOR + 4.75%), Maturing November 3, 2023 | 391 | | 382,385 |
| Lamar Media Corporation | | | |
| Term Loan, 3.88%, (1 mo. USD LIBOR + 1.75%), Maturing March 14, 2025 | 574 | | 573,563 |
| LSC Communications, Inc. | | | |
| Term Loan, 7.59%, (1 mo. USD LIBOR + 5.50%), Maturing September 30, 2022 | 1,093 | | 1,095,231 |
| Merrill Communications, LLC | | | |
| Term Loan, 7.61%, (3 mo. USD LIBOR + 5.25%), Maturing June 1, 2022 | 612 | | 617,089 |
| Multi Color Corporation | | | |
| Term Loan, 4.34%, (1 mo. USD LIBOR + 2.25%), Maturing October 31, 2024 | 373 | | 373,591 |
| ProQuest, LLC | | | |
| Term Loan, 5.84%, (1 mo. USD LIBOR + 3.75%), Maturing October 24, 2021 | 1,845 | | 1,858,393 |
| Tweddle Group, Inc. | | | |
| Term Loan, 8.36%, (3 mo. USD LIBOR + 6.00%), Maturing October 24, 2022 ⁽³⁾ | 2,237 | | 1,079,582 |
| | | \$ | 11,241,468 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--|---------------|
| Radio and Television 1.7% | | |
| ALM Media Holdings, Inc. | | |
| Term Loan, 6.83%, (3 mo. USD LIBOR + 4.50%), Maturing July 31, 2020 | 513 | \$ 457,632 |
| CBS Radio, Inc. | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing November 17, 2024 | 1,755 | 1,746,452 |
| Cumulus Media New Holdings, Inc. | | |
| Term Loan, 6.60%, (1 mo. USD LIBOR + 4.50%), Maturing May 15, 2022 | 3,933 | 3,915,670 |
| E.W. Scripps Company (The) | | |
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing October 2, 2024 | 422 | 421,549 |
| Entravision Communications Corporation | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing November 29, 2024 | 1,166 | 1,153,797 |
| Gray Television, Inc. | | |
| Term Loan, 4.25%, (1 mo. USD LIBOR + 2.25%), Maturing February 7, 2024 | 296 | 294,946 |
| Hubbard Radio, LLC | | |
| Term Loan, 5.10%, (1 mo. USD LIBOR + 3.00%), Maturing March 28, 2025 | 732 | 733,713 |
| iHeartCommunications, Inc. | | |
| Term Loan, 0.00%, Maturing January 30, 2019 ⁽⁶⁾ | 1,066 | 817,036 |
| Term Loan, 0.00%, Maturing July 30, 2019 ⁽⁶⁾ | 1,682 | 1,285,774 |
| Mission Broadcasting, Inc. | | |
| Term Loan, 4.48%, (1 mo. USD LIBOR + 2.50%), Maturing January 17, 2024 | 355 | 355,092 |
| Nexstar Broadcasting, Inc. | | |
| Term Loan, 4.48%, (1 mo. USD LIBOR + 2.50%), Maturing January 17, 2024 | 2,733 | 2,734,222 |
| Raycom TV Broadcasting, LLC | | |
| Term Loan, 4.34%, (1 mo. USD LIBOR + 2.25%), Maturing August 23, 2024 | 1,191 | 1,192,117 |
| Sinclair Television Group, Inc. | | |
| Term Loan, 4.35%, (1 mo. USD LIBOR + 2.25%), Maturing January 3, 2024 | 498 | 497,703 |
| Term Loan, Maturing December 12, 2024 ⁽⁵⁾ | 3,200 | 3,199,184 |
| Townsquare Media, Inc. | | |
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing April 1, 2022 | 2,276 | 2,273,455 |
| Univision Communications, Inc. | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing March 15, 2024 | 7,915 | 7,662,941 |
| | | \$ 28,741,283 |

| | | |
|--|-------|--------------|
| Retailers (Except Food and Drug) 2.0% | | |
| Ascena Retail Group, Inc. | | |
| Term Loan, 6.63%, (1 mo. USD LIBOR + 4.50%), Maturing August 21, 2022 | 3,226 | \$ 2,890,658 |
| Bass Pro Group, LLC | | |
| Term Loan, 7.09%, (1 mo. USD LIBOR + 5.00%), Maturing September 25, 2024 | 1,538 | 1,544,624 |
| BJ's Wholesale Club, Inc. | | |
| Term Loan, 5.53%, (1 mo. USD LIBOR + 3.50%), Maturing February 3, 2024 | 1,138 | 1,139,761 |
| CDW, LLC | | |
| Term Loan, 3.85%, (1 mo. USD LIBOR + 1.75%), Maturing August 17, 2023 | 2,532 | 2,532,469 |
| Coinamatic Canada, Inc. | | |
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing May 14, 2022 | 54 | 54,345 |
| David's Bridal, Inc. | | |
| Term Loan, 6.10%, (1 mo. USD LIBOR + 4.00%), Maturing October 11, 2019 | 3,582 | 3,179,022 |
| Evergreen Acqco 1 L.P. | | |
| Term Loan, 6.11%, (3 mo. USD LIBOR + 3.75%), Maturing July 9, 2019 | 3,125 | 3,054,331 |
| Global Appliance, Inc. | | |
| Term Loan, 6.10%, (1 mo. USD LIBOR + 4.00%), Maturing September 29, 2024 | 1,092 | 1,102,668 |
| Go Wireless, Inc. | | |
| Term Loan, 8.59%, (1 mo. USD LIBOR + 6.50%), Maturing December 22, 2024 | 780 | 776,425 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--|----------------------|
| Harbor Freight Tools USA, Inc. | | |
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing August 18, 2023 | 572 | \$ 570,286 |
| J. Crew Group, Inc. | | |
| Term Loan, 5.22%, (USD LIBOR + 3.00%), Maturing March 5, 2021 ⁽³⁾⁽⁴⁾ | 3,783 | 2,832,835 |
| LSF9 Atlantis Holdings, LLC | | |
| Term Loan, 8.00%, (1 mo. USD LIBOR + 6.00%), Maturing May 1, 2023 | 1,121 | 1,108,168 |
| Neiman Marcus Group Ltd., LLC | | |
| Term Loan, 5.26%, (1 mo. USD LIBOR + 3.25%), Maturing October 25, 2020 | 2,439 | 2,167,437 |
| Party City Holdings, Inc. | | |
| Term Loan, 4.99%, (USD LIBOR + 2.75%), Maturing August 19, 2022 ⁽⁴⁾ | 1,791 | 1,792,424 |
| PetSmart, Inc. | | |
| Term Loan, 5.01%, (1 mo. USD LIBOR + 3.00%), Maturing March 11, 2022 | 4,388 | 3,645,041 |
| PFS Holding Corporation | | |
| Term Loan, 5.49%, (1 mo. USD LIBOR + 3.50%), Maturing January 31, 2021 | 2,248 | 1,292,589 |
| Pier 1 Imports (U.S.), Inc. | | |
| Term Loan, 5.95%, (6 mo. USD LIBOR + 3.50%), Maturing April 30, 2021 | 648 | 594,540 |
| Radio Systems Corporation | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing May 2, 2024 | 470 | 469,662 |
| Rent-A-Center, Inc. | | |
| Term Loan, 5.10%, (1 mo. USD LIBOR + 3.00%), Maturing March 19, 2021 | 123 | 122,178 |
| Shutterfly, Inc. | | |
| Term Loan, 4.85%, (1 mo. USD LIBOR + 2.75%), Maturing August 17, 2024 | 575 | 576,725 |
| Staples, Inc. | | |
| Term Loan, 6.36%, (3 mo. USD LIBOR + 4.00%), Maturing September 12, 2024 | 672 | 662,997 |
| Vivid Seats Ltd. | | |
| Term Loan, 5.59%, (1 mo. USD LIBOR + 3.50%), Maturing June 30, 2024 | 2,131 | 2,118,994 |
| | | \$ 34,228,179 |

Steel 0.4%**Atkore International, Inc.**

| | | |
|---|-----|------------|
| Term Loan, 5.09%, (3 mo. USD LIBOR + 2.75%), Maturing December 22, 2023 | 423 | \$ 423,245 |
|---|-----|------------|

GrafTech Finance, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 5.50%, (1 mo. USD LIBOR + 3.50%), Maturing February 12, 2025 | 3,025 | 3,013,656 |
|---|-------|-----------|

Neenah Foundry Company

| | | |
|---|-----|---------|
| Term Loan, 8.63%, (2 mo. USD LIBOR + 6.50%), Maturing December 13, 2022 | 878 | 873,113 |
|---|-----|---------|

Phoenix Services International, LLC

| | | |
|---|-----|---------|
| Term Loan, 5.75%, (1 mo. USD LIBOR + 3.75%), Maturing March 1, 2025 | 898 | 903,922 |
|---|-----|---------|

Zekelman Industries, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 4.58%, (3 mo. USD LIBOR + 2.25%), Maturing June 14, 2021 | 1,318 | 1,311,817 |
|---|-------|-----------|

| |
|---------------------|
| \$ 6,525,753 |
|---------------------|

Surface Transport 0.3%**Agro Merchants NAI Holdings, LLC**

| | | |
|--|-----|------------|
| Term Loan, 6.08%, (3 mo. USD LIBOR + 3.75%), Maturing December 6, 2024 | 398 | \$ 399,548 |
|--|-----|------------|

Hertz Corporation (The)

| | | |
|---|-------|-----------|
| Term Loan, 4.85%, (1 mo. USD LIBOR + 2.75%), Maturing June 30, 2023 | 1,240 | 1,236,192 |
|---|-------|-----------|

Kenan Advantage Group, Inc.

| | | |
|---|-----|---------|
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing July 31, 2022 | 130 | 130,503 |
|---|-----|---------|

| | | |
|---|-----|---------|
| Term Loan, 5.09%, (1 mo. USD LIBOR + 3.00%), Maturing July 31, 2022 | 428 | 429,146 |
|---|-----|---------|

PODS, LLC

| | | |
|--|-----|---------|
| Term Loan, 4.78%, (1 mo. USD LIBOR + 2.75%), Maturing December 6, 2024 | 670 | 668,787 |
|--|-----|---------|

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--|---------------------|
| Stena International S.a.r.l. | | |
| Term Loan, 5.34%, (3 mo. USD LIBOR + 3.00%), Maturing March 3, 2021 | 2,011 | \$ 1,970,535 |
| XPO Logistics, Inc. | | |
| Term Loan, 4.09%, (1 mo. USD LIBOR + 2.00%), Maturing February 24, 2025 | 650 | 646,302 |
| | | \$ 5,481,013 |
| Telecommunications 2.4% | | |
| CenturyLink, Inc. | | |
| Term Loan, 4.84%, (1 mo. USD LIBOR + 2.75%), Maturing January 31, 2025 | 5,672 | \$ 5,564,144 |
| Ciena Corporation | | |
| Term Loan, 4.58%, (1 mo. USD LIBOR + 2.50%), Maturing January 28, 2022 | 1,390 | 1,397,403 |
| Colorado Buyer, Inc. | | |
| Term Loan, 5.36%, (3 mo. USD LIBOR + 3.00%), Maturing May 1, 2024 | 941 | 941,480 |
| Consolidated Communications, Inc. | | |
| Term Loan, 5.10%, (1 mo. USD LIBOR + 3.00%), Maturing October 4, 2023 | 761 | 753,003 |
| Digicel International Finance Limited | | |
| Term Loan, 5.61%, (3 mo. USD LIBOR + 3.25%), Maturing May 28, 2024 | 868 | 836,958 |
| eircom Finco S.a.r.l. | | |
| Term Loan, 3.25%, (1 mo. EURIBOR + 3.25%), Maturing April 19, 2024 | EUR 2,200 | 2,545,395 |
| Frontier Communications Corp. | | |
| Term Loan, 5.85%, (1 mo. USD LIBOR + 3.75%), Maturing June 15, 2024 | 2,129 | 2,119,854 |
| Gamma Infrastructure III B.V. | | |
| Term Loan, 3.50%, (3 mo. EURIBOR + 3.50%), Maturing January 9, 2025 | EUR 1,700 | 1,985,260 |
| Global Eagle Entertainment, Inc. | | |
| Term Loan, 9.36%, (6 mo. USD LIBOR + 7.50%), Maturing January 6, 2023 | 2,263 | 2,311,477 |
| Intelsat Jackson Holdings S.A. | | |
| Term Loan, 6.60%, (1 mo. USD LIBOR + 4.50%), Maturing January 2, 2024 | 1,500 | 1,565,625 |
| IPC Corp. | | |
| Term Loan, 6.86%, (3 mo. USD LIBOR + 4.50%), Maturing August 6, 2021 | 1,088 | 1,063,360 |
| Level 3 Financing, Inc. | | |
| Term Loan, 4.33%, (1 mo. USD LIBOR + 2.25%), Maturing February 22, 2024 | 700 | 699,234 |

Mitel Networks Corporation

| | | |
|--|-----|---------|
| Term Loan, 5.84%, (1 mo. USD LIBOR + 3.75%), Maturing September 25, 2023 | 468 | 468,335 |
|--|-----|---------|

Onvoy, LLC

| | | |
|---|-----|---------|
| Term Loan, 6.83%, (3 mo. USD LIBOR + 4.50%), Maturing February 10, 2024 | 839 | 812,095 |
|---|-----|---------|

Sprint Communications, Inc.

| | | |
|--|-------|-----------|
| Term Loan, 4.63%, (1 mo. USD LIBOR + 2.50%), Maturing February 2, 2024 | 4,073 | 4,056,891 |
|--|-------|-----------|

Syniverse Holdings, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 7.05%, (1 mo. USD LIBOR + 5.00%), Maturing March 9, 2023 | 1,072 | 1,072,983 |
|---|-------|-----------|

TDC A/S

| | | |
|---|-------|-----------|
| Term Loan, Maturing May 31, 2025 ⁽⁵⁾ | 2,000 | 1,998,124 |
|---|-------|-----------|

| | | |
|---|-----------|-----------|
| Term Loan, Maturing May 31, 2025 ⁽⁵⁾ | EUR 4,700 | 5,436,062 |
|---|-----------|-----------|

Telesat Canada

| | | |
|---|-------|-----------|
| Term Loan, 4.84%, (3 mo. USD LIBOR + 2.50%), Maturing November 17, 2023 | 5,498 | 5,504,074 |
|---|-------|-----------|

\$ 41,131,757

Utilities 1.0%
Calpine Construction Finance Company L.P.

| | | |
|--|-------|--------------|
| Term Loan, 4.59%, (1 mo. USD LIBOR + 2.50%), Maturing January 15, 2025 | 2,792 | \$ 2,784,408 |
|--|-------|--------------|

Calpine Corporation

| | | |
|---|-----|---------|
| Term Loan, 3.85%, (1 mo. USD LIBOR + 1.75%), Maturing December 31, 2019 | 543 | 543,173 |
|---|-----|---------|

| | | |
|--|-------|-----------|
| Term Loan, 4.84%, (3 mo. USD LIBOR + 2.50%), Maturing January 15, 2024 | 3,662 | 3,659,893 |
|--|-------|-----------|

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--|----------------|
| Dayton Power & Light Company (The) | | |
| Term Loan, 4.10%, (1 mo. USD LIBOR + 2.00%), Maturing August 24, 2022 | 665 | \$ 667,784 |
| Granite Acquisition, Inc. | | |
| Term Loan, 5.81%, (3 mo. USD LIBOR + 3.50%), Maturing December 19, 2021 | 3,156 | 3,174,145 |
| Term Loan, 5.83%, (3 mo. USD LIBOR + 3.50%), Maturing December 19, 2021 | 143 | 144,114 |
| Invenergy Thermal Operating I, LLC | | |
| Term Loan, 7.83%, (3 mo. USD LIBOR + 5.50%), Maturing October 19, 2022 | 205 | 204,962 |
| Lightstone Generation, LLC | | |
| Term Loan, 5.84%, (1 mo. USD LIBOR + 3.75%), Maturing January 30, 2024 | 109 | 109,336 |
| Term Loan, 5.84%, (1 mo. USD LIBOR + 3.75%), Maturing January 30, 2024 | 1,698 | 1,707,695 |
| Longview Power, LLC | | |
| Term Loan, 8.36%, (3 mo. USD LIBOR + 6.00%), Maturing April 13, 2021 | 340 | 297,628 |
| Talen Energy Supply, LLC | | |
| Term Loan, 6.09%, (1 mo. USD LIBOR + 4.00%), Maturing July 15, 2023 | 1,089 | 1,095,506 |
| Term Loan, 6.09%, (1 mo. USD LIBOR + 4.00%), Maturing April 15, 2024 | 812 | 815,935 |
| USIC Holdings, Inc. | | |
| Term Loan, 5.34%, (1 mo. USD LIBOR + 3.25%), Maturing December 8, 2023 | 200 | 201,061 |
| Vistra Energy Corp. | | |
| Term Loan, 4.07%, (1 mo. USD LIBOR + 2.00%), Maturing December 31, 2025 | 1,125 | 1,118,409 |
| | | \$ 16,524,049 |
| Total Senior Floating-Rate Loans (identified cost \$952,463,422) | | \$ 939,324,191 |

Corporate Bonds & Notes 50.8%

| Security | Principal Amount* (000 s omitted) | Value |
|-----------------------------------|--|--------------|
| Aerospace and Defense 1.5% | | |
| BBA US Holdings, Inc. | | |
| 5.375%, 5/1/26 ⁽⁸⁾ | 645 | \$ 649,038 |

| | | |
|--|-------|-----------|
| Bombardier, Inc. | | |
| 6.00%, 10/15/22 ⁽⁸⁾ | 4,720 | 4,724,484 |
| 6.125%, 1/15/23 ⁽⁸⁾ | 125 | 125,938 |
| 7.50%, 12/1/24 ⁽⁸⁾ | 1,100 | 1,160,500 |
| 7.50%, 3/15/25 ⁽⁸⁾ | 340 | 355,725 |
| Booz Allen Hamilton, Inc. | | |
| 5.125%, 5/1/25 ⁽⁸⁾ | 345 | 338,100 |
| BWX Technologies, Inc. | | |
| 5.375%, 7/15/26 ⁽⁸⁾ | 660 | 669,900 |
| Hexcel Corp. | | |
| 4.70%, 8/15/25 | 369 | 379,210 |
| 3.95%, 2/15/27 | 1,000 | 975,580 |
| Huntington Ingalls Industries, Inc. | | |
| 5.00%, 11/15/25 ⁽⁸⁾ | 415 | 430,268 |
| Latam Finance, Ltd. | | |
| 6.875%, 4/11/24 ⁽⁸⁾ | 950 | 933,375 |
| Lockheed Martin Corp. | | |
| 3.55%, 1/15/26 | 960 | 946,017 |
| Northrop Grumman Corp. | | |
| 2.93%, 1/15/25 | 770 | 731,948 |

| Security | Principal Amount* (000 s omitted) | Value |
|----------------------------------|---|----------------------|
| Orbital ATK, Inc. | | |
| 5.25%, 10/1/21 | 1,515 | \$ 1,557,799 |
| TA MFG., Ltd. | | |
| 3.625%, 4/15/23 ⁽⁹⁾ | EUR 375 | 442,431 |
| TransDigm UK Holdings PLC | | |
| 6.875%, 5/15/26 ⁽⁸⁾ | 725 | 736,781 |
| TransDigm, Inc. | | |
| 6.00%, 7/15/22 | 2,850 | 2,872,230 |
| 6.50%, 7/15/24 | 7,535 | 7,685,700 |
| 6.50%, 5/15/25 | 185 | 187,544 |
| | | \$ 25,902,568 |

| | | |
|---------------------------------|-------|---------------------|
| Air Transport 0.2% | | |
| Azul Investments LLP | | |
| 5.875%, 10/26/24 ⁽⁸⁾ | 1,030 | \$ 876,788 |
| WestJet Airlines, Ltd. | | |
| 3.50%, 6/16/21 ⁽⁸⁾ | 2,000 | 1,980,687 |
| | | \$ 2,857,475 |

| | | |
|--|---------|---------------------|
| Automotive 0.5% | | |
| Adient Global Holdings, Ltd. | | |
| 3.50%, 8/15/24 ⁽⁹⁾ | EUR 150 | \$ 162,976 |
| Deck Chassis Acquisition, Inc. | | |
| 10.00%, 6/15/23 ⁽⁸⁾ | 1,840 | 1,959,600 |
| Fiat Chrysler Finance Europe SA | | |
| 4.75%, 3/22/21 ⁽⁹⁾ | EUR 325 | 414,454 |
| General Motors Co. | | |
| 5.00%, 4/1/35 | 1,095 | 1,039,320 |
| Gestamp Funding Luxembourg SA | | |
| 3.50%, 5/15/23 ⁽⁹⁾ | EUR 300 | 357,347 |
| Navistar International Corp. | | |
| 6.625%, 11/1/25 ⁽⁸⁾ | 3,015 | 3,112,987 |
| RAC Bond Co. PLC | | |
| 5.00%, 11/6/22 ⁽⁹⁾ | GBP 250 | 312,854 |
| Wabash National Corp. | | |
| 5.50%, 10/1/25 ⁽⁸⁾ | 985 | 948,062 |
| ZF North America Capital, Inc. | | |
| 4.50%, 4/29/22 ⁽⁸⁾ | 392 | 399,343 |
| | | \$ 8,706,943 |

| | | |
|--|---------|------------|
| Banks and Thrifts 0.7% | | |
| Banco Comercial Portugues SA | | |
| 4.50% to 12/7/22, 12/7/27 ⁽⁹⁾⁽¹⁰⁾ | EUR 500 | \$ 547,047 |

| | | |
|--|-------|-----------|
| Banco do Brasil SA | | |
| 4.875%, 4/19/23 ⁽⁸⁾ | 1,000 | 958,500 |
| Banco Mercantil del Norte SA/Grand Cayman | | |
| 5.75% to 10/4/26, 10/4/31 ⁽⁸⁾⁽¹⁰⁾ | 1,685 | 1,548,094 |
| Bank of America Corp. | | |
| 3.593% to 7/21/27, 7/21/28 ⁽¹⁰⁾ | 1,450 | 1,385,420 |
| Bank of Montreal | | |
| 3.803% to 12/15/27, 12/15/32 ⁽¹⁰⁾ | 1,325 | 1,229,017 |
| BankUnited, Inc. | | |
| 4.875%, 11/17/25 | 1,815 | 1,847,059 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| BBVA Bancomer SA | | |
| 5.125% to 1/18/28, 1/18/33 ⁽⁸⁾⁽¹⁰⁾ | 1,515 | \$ 1,350,244 |
| First Midwest Bancorp, Inc. | | |
| 5.875%, 9/29/26 | 1,000 | 1,048,956 |
| Flagstar Bancorp, Inc. | | |
| 6.125%, 7/15/21 | 650 | 681,339 |
| Goldman Sachs Group, Inc. (The) | | |
| 3.691% to 6/5/27, 6/5/28 ⁽¹⁰⁾ | 990 | 939,204 |
| Wells Fargo & Co. | | |
| 4.65%, 11/4/44 | 700 | 667,811 |
| | | \$ 12,202,691 |
| Beverage and Tobacco 0.1% | | |
| Anheuser-Busch InBev Finance, Inc. | | |
| 3.65%, 2/1/26 | 895 | \$ 877,324 |
| BAT Capital Corp. | | |
| 3.557%, 8/15/27 ⁽⁸⁾ | 1,045 | 973,754 |
| | | \$ 1,851,078 |
| Brokerage/Securities Dealers/Investment Houses 0.2% | | |
| Alliance Data Systems Corp. | | |
| 5.875%, 11/1/21 ⁽⁸⁾ | 1,620 | \$ 1,656,450 |
| Intrum Justitia AB | | |
| 3.125%, 7/15/24 ⁽⁹⁾ | EUR 400 | 439,160 |
| Neuberger Berman Group, LLC/Neuberger Berman Finance Corp. | | |
| 4.875%, 4/15/45 ⁽⁸⁾ | 500 | 482,714 |
| | | \$ 2,578,324 |
| Building and Development 1.6% | | |
| ADLER Real Estate AG | | |
| 1.875%, 4/27/23 ⁽⁹⁾ | EUR 500 | \$ 569,272 |
| AT Securities B.V. | | |
| 5.25% to 7/21/23 ⁽⁹⁾⁽¹⁰⁾⁽¹¹⁾ | 500 | 459,335 |
| Beacon Roofing Supply, Inc. | | |
| 4.875%, 11/1/25 ⁽⁸⁾ | 1,300 | 1,209,000 |
| Builders FirstSource, Inc. | | |
| 5.625%, 9/1/24 ⁽⁸⁾ | 3,425 | 3,352,219 |
| DEMIRE Deutsche Mittelstand Real Estate AG | | |
| 2.875%, 7/15/22 ⁽⁹⁾ | EUR 400 | 472,632 |
| Five Point Operating Co., L.P./Five Point Capital Corp. | | |
| 7.875%, 11/15/25 ⁽⁸⁾ | 2,965 | 3,028,006 |
| Greystar Real Estate Partners, LLC | | |

| | | |
|---|-------|-----------|
| 5.75%, 12/1/25 ⁽⁸⁾ | 2,975 | 2,893,187 |
| Hillman Group, Inc. (The) | | |
| 6.375%, 7/15/22 ⁽⁸⁾ | 2,000 | 1,925,000 |
| MDC Holdings, Inc. | | |
| 6.00%, 1/15/43 | 982 | 859,643 |
| Pisces Midco, Inc. | | |
| 8.00%, 4/15/26 ⁽⁸⁾ | 1,145 | 1,106,986 |
| Reliance Intermediate Holdings, L.P. | | |
| 6.50%, 4/1/23 ⁽⁸⁾ | 4,610 | 4,805,349 |
| Standard Industries, Inc. | | |
| 6.00%, 10/15/25 ⁽⁸⁾ | 2,330 | 2,347,475 |

| Security | Principal Amount* | | Value |
|--|----------------------|----|-------------------|
| (000 s omitted) | | | |
| TRI Pointe Group, Inc./TRI Pointe Homes, Inc. | | | |
| 4.375%, 6/15/19 | 1,725 | \$ | 1,742,595 |
| 5.875%, 6/15/24 | 2,235 | | 2,229,412 |
| | | \$ | 27,000,111 |
| Business Equipment and Services 1.8% | | | |
| Arena Luxembourg Finance S.a.r.l | | | |
| 2.75%, (3 mo. EURIBOR + 2.75%), 11/1/23 ⁽⁹⁾⁽¹²⁾ | EUR 500 | \$ | 581,018 |
| Carriage Services, Inc. | | | |
| 6.625%, 6/1/26 ⁽⁸⁾ | 1,025 | | 1,044,219 |
| EC Finance PLC | | | |
| 2.375%, 11/15/22 ⁽⁹⁾ | EUR 500 | | 576,864 |
| EIG Investors Corp. | | | |
| 10.875%, 2/1/24 | 3,810 | | 4,215,765 |
| First Data Corp. | | | |
| 7.00%, 12/1/23 ⁽⁸⁾ | 6,630 | | 6,922,250 |
| 5.00%, 1/15/24 ⁽⁸⁾ | 815 | | 811,944 |
| FTI Consulting, Inc. | | | |
| 6.00%, 11/15/22 | 3,974 | | 4,088,252 |
| KAR Auction Services, Inc. | | | |
| 5.125%, 6/1/25 ⁽⁸⁾ | 1,555 | | 1,488,913 |
| La Financiere Atalian S.A. | | | |
| 5.125%, 5/15/25 ⁽⁹⁾ | EUR 413 | | 462,197 |
| Prime Security Services Borrower, LLC/Prime Finance, Inc. | | | |
| 9.25%, 5/15/23 ⁽⁸⁾ | 3,706 | | 3,965,420 |
| ServiceMaster Co., LLC (The) | | | |
| 7.45%, 8/15/27 | 1,975 | | 2,108,312 |
| Solera, LLC/Solera Finance, Inc. | | | |
| 10.50%, 3/1/24 ⁽⁸⁾ | 1,035 | | 1,154,677 |
| United Rentals North America, Inc. | | | |
| 5.50%, 5/15/27 | 295 | | 286,888 |
| Vantiv, LLC/Vanity Issuer Corp. | | | |
| 3.875%, 11/15/25 ⁽⁹⁾ | GBP 350 | | 438,817 |
| 4.375%, 11/15/25 ⁽⁸⁾ | 945 | | 905,282 |
| West Corp. | | | |
| 8.50%, 10/15/25 ⁽⁸⁾ | 1,645 | | 1,509,287 |
| | | \$ | 30,560,105 |
| Cable and Satellite Television 3.6% | | | |
| Altice France S.A. | | | |
| 6.00%, 5/15/22 ⁽⁸⁾ | 4,835 | \$ | 4,871,262 |
| 7.375%, 5/1/26 ⁽⁸⁾ | 965 | | 947,099 |
| Altice US Finance I Corp. | | | |
| 5.50%, 5/15/26 ⁽⁸⁾ | 2,000 | | 1,935,000 |

| | | |
|---|-------|-----------|
| Cablevision Systems Corp. | | |
| 8.00%, 4/15/20 | 635 | 668,147 |
| 5.875%, 9/15/22 | 1,085 | 1,079,575 |
| CCO Holdings, LLC/CCO Holdings Capital Corp. | | |
| 5.25%, 9/30/22 | 4,295 | 4,324,528 |
| 5.75%, 1/15/24 | 1,980 | 1,989,900 |
| 5.875%, 4/1/24 ⁽⁸⁾ | 230 | 231,725 |
| 5.375%, 5/1/25 ⁽⁸⁾ | 3,605 | 3,496,850 |
| 5.75%, 2/15/26 ⁽⁸⁾ | 1,885 | 1,856,725 |
| 5.00%, 2/1/28 ⁽⁸⁾ | 1,755 | 1,614,600 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Cequel Communications Holdings I, LLC/Cequel Capital Corp. | | |
| 5.125%, 12/15/21 ⁽⁸⁾ | 105 | \$ 104,880 |
| Charter Communications Operating, LLC/Charter Communications Operating Capital | | |
| 3.75%, 2/15/28 | 1,300 | 1,179,212 |
| Comcast Corp. | | |
| 3.15%, 2/15/28 | 1,105 | 1,022,506 |
| CSC Holdings, LLC | | |
| 6.75%, 11/15/21 | 2,780 | 2,919,000 |
| 10.125%, 1/15/23 ⁽⁸⁾ | 2,880 | 3,182,400 |
| 5.25%, 6/1/24 | 355 | 336,363 |
| 10.875%, 10/15/25 ⁽⁸⁾ | 2,816 | 3,253,325 |
| DISH DBS Corp. | | |
| 6.75%, 6/1/21 | 410 | 411,538 |
| 5.875%, 7/15/22 | 2,395 | 2,260,281 |
| 5.875%, 11/15/24 | 530 | 450,500 |
| 7.75%, 7/1/26 | 85 | 74,800 |
| Time Warner, Inc. | | |
| 3.80%, 2/15/27 | 500 | 473,618 |
| Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH | | |
| 4.00%, 1/15/25 ⁽⁹⁾ | EUR 500 | 612,273 |
| UPC Holding B.V. | | |
| 5.50%, 1/15/28 ⁽⁸⁾ | 1,825 | 1,647,062 |
| 3.875%, 6/15/29 ⁽⁹⁾ | EUR 350 | 379,821 |
| Virgin Media Finance PLC | | |
| 6.375%, 4/15/23 ⁽⁸⁾ | 10,705 | 10,758,525 |
| 5.75%, 1/15/25 ⁽⁸⁾ | 2,015 | 1,896,619 |
| Virgin Media Receivables Financing Notes I DAC | | |
| 5.50%, 9/15/24 ⁽⁹⁾ | GBP 475 | 619,009 |
| Virgin Media Secured Finance PLC | | |
| 5.50%, 1/15/25 ⁽⁸⁾ | 725 | 712,429 |
| 5.25%, 1/15/26 ⁽⁸⁾ | 2,430 | 2,256,862 |
| Ziggo Bond Finance B.V. | | |
| 5.875%, 1/15/25 ⁽⁸⁾ | 730 | 685,755 |
| 6.00%, 1/15/27 ⁽⁸⁾ | 1,130 | 1,065,025 |
| Ziggo Secured Finance B.V. | | |
| 5.50%, 1/15/27 ⁽⁸⁾ | 1,035 | 969,381 |
| | | \$ 60,286,595 |
| Capital Goods 0.1% | | |
| Valmont Industries, Inc. | | |
| 5.00%, 10/1/44 | 1,000 | \$ 949,002 |
| | | \$ 949,002 |

Chemicals and Plastics 1.0%

Chemours Co. (The)

| | | | | |
|----------------|--|-------|----|-----------|
| 7.00%, 5/15/25 | | 1,085 | \$ | 1,169,087 |
|----------------|--|-------|----|-----------|

| | | | | |
|----------------|-----|-----|--|---------|
| 4.00%, 5/15/26 | EUR | 300 | | 349,673 |
|----------------|-----|-----|--|---------|

CTC BondCo GmbH

| | | | | |
|--------------------------------|-----|-----|--|---------|
| 5.25%, 12/15/25 ⁽⁹⁾ | EUR | 375 | | 417,557 |
|--------------------------------|-----|-----|--|---------|

Monitchem HoldCo 3 S.A.

| | | | | |
|-------------------------------|-----|-----|--|---------|
| 5.25%, 6/15/21 ⁽⁹⁾ | EUR | 250 | | 289,784 |
|-------------------------------|-----|-----|--|---------|

Mosaic Co. (The)

| | | | | |
|-----------------|--|-------|--|---------|
| 4.05%, 11/15/27 | | 1,000 | | 957,106 |
|-----------------|--|-------|--|---------|

| Security | Principal Amount* | | Value |
|--|----------------------|----|------------|
| (000 s omitted) | | | |
| Nufarm Australia, Ltd./Nufarm Americas, Inc. | | | |
| 5.75%, 4/30/26 ⁽⁸⁾ | 1,280 | \$ | 1,243,200 |
| OCI N.V. | | | |
| 5.00%, 4/15/23 ⁽⁹⁾ | EUR 200 | | 238,862 |
| 6.625%, 4/15/23 ⁽⁸⁾ | 840 | | 856,044 |
| Olin Corp. | | | |
| 5.00%, 2/1/30 | 725 | | 687,844 |
| Platform Specialty Products Corp. | | | |
| 6.50%, 2/1/22 ⁽⁸⁾ | 2,190 | | 2,233,800 |
| SPCM S.A. | | | |
| 4.875%, 9/15/25 ⁽⁸⁾ | 560 | | 536,200 |
| Tronox Finance PLC | | | |
| 5.75%, 10/1/25 ⁽⁸⁾ | 865 | | 842,294 |
| Tronox, Inc. | | | |
| 6.50%, 4/15/26 ⁽⁸⁾ | 2,235 | | 2,226,619 |
| Valvoline, Inc. | | | |
| 5.50%, 7/15/24 | 375 | | 379,687 |
| Venator Finance S.a.r.l./Venator Materials, LLC | | | |
| 5.75%, 7/15/25 ⁽⁸⁾ | 835 | | 801,600 |
| Versum Materials, Inc. | | | |
| 5.50%, 9/30/24 ⁽⁸⁾ | 1,270 | | 1,290,828 |
| W.R. Grace & Co. | | | |
| 5.125%, 10/1/21 ⁽⁸⁾ | 2,170 | | 2,224,250 |
| 5.625%, 10/1/24 ⁽⁸⁾ | 490 | | 512,662 |
| | | \$ | 17,257,097 |
| Clothing/Textiles 0.3% | | | |
| CBR Fashion Finance B.V. | | | |
| 5.125%, 10/1/22 ⁽⁹⁾ | EUR 385 | \$ | 386,451 |
| PrestigeBidCo GmbH | | | |
| 6.25%, 12/15/23 ⁽⁹⁾ | EUR 265 | | 328,023 |
| PVH Corp. | | | |
| 7.75%, 11/15/23 | 3,740 | | 4,385,150 |
| | | \$ | 5,099,624 |
| Commercial Services 0.2% | | | |
| Algeco Global Finance PLC | | | |
| 6.50%, 2/15/23 ⁽⁹⁾ | EUR 250 | \$ | 298,274 |
| 8.00%, 2/15/23 ⁽⁸⁾ | 895 | | 912,900 |
| Block Financial, LLC | | | |
| 5.25%, 10/1/25 | 1,110 | | 1,114,386 |
| Inter Media and Communication SpA | | | |
| 4.875%, 12/31/22 ⁽⁹⁾ | EUR 135 | | 158,110 |
| IPD 3 B.V. | | | |

| | | | |
|-------------------------------|-----|-----|---------------------|
| 4.50%, 7/15/22 ⁽⁹⁾ | EUR | 475 | 562,962 |
| Verisure Holding AB | | | |
| 6.00%, 11/1/22 ⁽⁹⁾ | EUR | 315 | 383,739 |
| | | | \$ 3,430,371 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|--------------|
| Computers 0.2% | | |
| Seagate HDD Cayman | | |
| 4.75%, 1/1/25 | 665 | \$ 638,471 |
| 4.875%, 6/1/27 | 969 | 901,920 |
| 5.75%, 12/1/34 | 1,030 | 940,271 |
| | | \$ 2,480,662 |
| Conglomerates 0.3% | | |
| Spectrum Brands, Inc. | | |
| 5.75%, 7/15/25 | 3,470 | \$ 3,443,975 |
| 4.00%, 10/1/26 ⁽⁹⁾ | EUR 200 | 228,980 |
| TMS International Corp. | | |
| 7.25%, 8/15/25 ⁽⁸⁾ | 1,425 | 1,460,625 |
| | | \$ 5,133,580 |
| Consumer Products 0.1% | | |
| Central Garden & Pet Co. | | |
| 6.125%, 11/15/23 | 575 | \$ 597,281 |
| HRG Group, Inc. | | |
| 7.75%, 1/15/22 | 250 | 257,500 |
| | | \$ 854,781 |
| Containers and Glass Products 0.8% | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc. | | |
| 6.00%, 6/30/21 ⁽⁸⁾ | 615 | \$ 622,688 |
| 4.25%, 9/15/22 ⁽⁸⁾ | 375 | 368,906 |
| 2.75%, 3/15/24 ⁽⁹⁾ | EUR 500 | 578,604 |
| 7.25%, 5/15/24 ⁽⁸⁾ | 325 | 339,219 |
| 6.00%, 2/15/25 ⁽⁸⁾ | 1,655 | 1,615,694 |
| Ball Corp. | | |
| 4.375%, 12/15/20 | 2,375 | 2,401,719 |
| Berry Global, Inc. | | |
| 6.00%, 10/15/22 | 970 | 1,002,010 |
| BWAY Holding Co. | | |
| 5.50%, 4/15/24 ⁽⁸⁾ | 1,115 | 1,089,912 |
| 7.25%, 4/15/25 ⁽⁸⁾ | 695 | 679,363 |
| Crown Americas, LLC/Crown Americas Capital Corp., VI | | |
| 4.75%, 2/1/26 ⁽⁸⁾ | 750 | 714,375 |
| Owens-Brockway Glass Container, Inc. | | |
| 5.875%, 8/15/23 ⁽⁸⁾ | 980 | 994,700 |
| 6.375%, 8/15/25 ⁽⁸⁾ | 700 | 721,000 |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer, LLC | | |
| 5.75%, 10/15/20 | 242 | 243,488 |

| | | | | |
|--------------------------------|-----|-------|--|----------------------|
| 5.125%, 7/15/23 ⁽⁸⁾ | | 1,015 | | 1,003,581 |
| 7.00%, 7/15/24 ⁽⁸⁾ | | 1,315 | | 1,345,409 |
| Verallia Packaging SASU | | | | |
| 5.125%, 8/1/22 ⁽⁹⁾ | EUR | 230 | | 276,180 |
| | | | | \$ 13,996,848 |

Distribution & Wholesale 0.1%

American Tire Distributors, Inc.

| | | | | |
|-------------------------------|--|-------|----|---------|
| 10.25%, 3/1/22 ⁽⁸⁾ | | 1,875 | \$ | 421,875 |
|-------------------------------|--|-------|----|---------|

| Security | Principal Amount* (000 s omitted) | Value |
|--|--|----------------------|
| H&E Equipment Services, Inc. | | |
| 5.625%, 9/1/25 | 395 | \$ 389,075 |
| | | \$ 810,950 |
| Diversified Financial Services 0.7% | | |
| Arrow Global Finance PLC | | |
| 2.875%, (3 mo. EURIBOR + 2.875%), 4/1/25 ⁽⁹⁾⁽¹²⁾ | EUR 250 | \$ 278,923 |
| Barclays PLC | | |
| 4.836%, 5/9/28 | 1,990 | 1,880,833 |
| BrightSphere Investment Group PLC | | |
| 4.80%, 7/27/26 | 2,195 | 2,161,571 |
| Cadence Financial Corp. | | |
| 4.875%, 6/28/19 ⁽⁸⁾ | 1,375 | 1,380,188 |
| FBM Finance, Inc. | | |
| 8.25%, 8/15/21 ⁽⁸⁾ | 1,415 | 1,480,444 |
| Grupo KUO SAB de CV | | |
| 5.75%, 7/7/27 ⁽⁸⁾ | 1,000 | 917,500 |
| Jefferies Finance, LLC/JFIN Co-Issuer Corp. | | |
| 7.25%, 8/15/24 ⁽⁸⁾ | 2,260 | 2,226,100 |
| LSF10 Wolverine Investments SCA | | |
| 4.625%, (3 mo. EURIBOR + 4.625%), 3/15/24 ⁽⁹⁾⁽¹²⁾ | EUR 200 | 234,553 |
| SASU Newco SAB 20 SAS | | |
| 4.25%, 9/30/24 ⁽⁹⁾ | EUR 490 | 541,868 |
| UniCredit SpA | | |
| 5.861% to 6/19/27, 6/19/32 ⁽⁸⁾⁽¹⁰⁾ | 1,000 | 892,857 |
| Unifin Financiera SAB de CV SOFOM ENR | | |
| 8.875% to 1/29/25 ⁽⁸⁾⁽¹⁰⁾⁽¹¹⁾ | 248 | 222,706 |
| | | \$ 12,217,543 |
| Drugs 1.5% | | |
| Catalent Pharma Solutions, Inc. | | |
| 4.875%, 1/15/26 ⁽⁸⁾ | 2,700 | \$ 2,599,533 |
| Jaguar Holding Co. II/Pharmaceutical Product Development, LLC | | |
| 6.375%, 8/1/23 ⁽⁸⁾ | 3,120 | 3,112,824 |
| Nidda Healthcare Holding GmbH | | |
| 3.50%, 9/30/24 ⁽⁹⁾ | EUR 200 | 221,157 |
| Valeant Pharmaceuticals International, Inc. | | |
| 7.50%, 7/15/21 ⁽⁸⁾ | 3,210 | 3,266,175 |
| 5.625%, 12/1/21 ⁽⁸⁾ | 1,165 | 1,150,438 |
| 6.50%, 3/15/22 ⁽⁸⁾ | 2,419 | 2,512,736 |
| 5.875%, 5/15/23 ⁽⁸⁾ | 1,135 | 1,070,447 |
| 7.00%, 3/15/24 ⁽⁸⁾ | 4,105 | 4,308,977 |
| 6.125%, 4/15/25 ⁽⁸⁾ | 345 | 319,125 |

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| | | |
|--------------------------------|-------|----------------------|
| 5.50%, 11/1/25 ⁽⁸⁾ | 2,585 | 2,557,211 |
| 9.00%, 12/15/25 ⁽⁸⁾ | 2,340 | 2,436,525 |
| 9.25%, 4/1/26 ⁽⁸⁾ | 670 | 697,638 |
| 8.50%, 1/31/27 ⁽⁸⁾ | 1,680 | 1,709,400 |
| | | \$ 25,962,186 |

Ecological Services and Equipment 0.8%

Advanced Disposal Services, Inc.

| | | |
|---------------------------------|-------|--------------|
| 5.625%, 11/15/24 ⁽⁸⁾ | 1,405 | \$ 1,401,488 |
|---------------------------------|-------|--------------|

Clean Harbors, Inc.

| | | |
|----------------|-----|---------|
| 5.125%, 6/1/21 | 900 | 905,625 |
|----------------|-----|---------|

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Covanta Holding Corp. | | |
| 6.375%, 10/1/22 | 1,960 | \$ 2,006,550 |
| 5.875%, 3/1/24 | 1,900 | 1,876,250 |
| 5.875%, 7/1/25 | 860 | 832,050 |
| GFL Environmental, Inc. | | |
| 5.375%, 3/1/23 ⁽⁸⁾ | 1,695 | 1,572,112 |
| Hulk Finance Corp. | | |
| 7.00%, 6/1/26 ⁽⁸⁾ | 690 | 662,400 |
| Waste Pro USA, Inc. | | |
| 5.50%, 2/15/26 ⁽⁸⁾ | 655 | 631,256 |
| Wangler Buyer Corp. | | |
| 6.00%, 10/1/25 ⁽⁸⁾ | 3,793 | 3,603,350 |
| | | \$ 13,491,081 |
| Electric Utilities 0.3% | | |
| Drax Finco PLC | | |
| 4.25%, 5/1/22 ⁽⁹⁾ | GBP 325 | \$ 433,188 |
| Engie Energia Chile SA | | |
| 4.50%, 1/29/25 ⁽⁸⁾ | 637 | 634,261 |
| NRG Yield Operating, LLC | | |
| 5.375%, 8/15/24 | 825 | 829,125 |
| 5.00%, 9/15/26 | 1,455 | 1,393,163 |
| State Grid Overseas Investment 2016, Ltd. | | |
| 2.875%, 5/18/26 ⁽⁹⁾ | 2,300 | 2,120,496 |
| TenneT Holding B.V. | | |
| 2.995% to 6/1/24 ⁽⁹⁾⁽¹⁰⁾⁽¹¹⁾ | EUR 350 | 410,058 |
| | | \$ 5,820,291 |
| Electronics/Electrical 1.4% | | |
| Avnet, Inc. | | |
| 4.625%, 4/15/26 | 985 | \$ 971,868 |
| Electricite de France S.A. | | |
| 6.00% to 1/29/26 ⁽⁹⁾⁽¹⁰⁾⁽¹¹⁾ | GBP 400 | 538,499 |
| Enel Chile S.A. | | |
| 4.875%, 6/12/28 | 1,000 | 1,009,500 |
| Enel Finance International NV | | |
| 3.625%, 5/25/27 ⁽⁸⁾ | 1,000 | 916,075 |
| Energizer Gamma Acquisition B.V. | | |
| 4.625%, 7/15/26 ⁽⁹⁾⁽¹³⁾ | EUR 155 | 183,040 |
| Energizer Gamma Acquisition, Inc. | | |
| 6.375%, 7/15/26 ⁽⁸⁾⁽¹³⁾ | 2,315 | 2,358,406 |
| Entegris, Inc. | | |
| 4.625%, 2/10/26 ⁽⁸⁾ | 975 | 933,563 |
| Exelon Corp. | | |

| | | |
|---------------------------------------|-------|-----------|
| 5.625%, 6/15/35 | 819 | 949,905 |
| Infor (US), Inc. | | |
| 6.50%, 5/15/22 | 1,760 | 1,775,400 |
| Ingram Micro, Inc. | | |
| 5.45%, 12/15/24 | 1,889 | 1,871,763 |
| Marvell Technology Group, Ltd. | | |
| 4.875%, 6/22/28 | 1,000 | 994,104 |
| Microchip Technology, Inc. | | |
| 4.333%, 6/1/23 ⁽⁸⁾ | 571 | 572,405 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| NXP B.V./NXP Funding, LLC | | |
| 4.625%, 6/1/23 ⁽⁸⁾ | 1,430 | \$ 1,450,306 |
| Trimble, Inc. | | |
| 4.90%, 6/15/28 | 497 | 496,891 |
| Veritas US, Inc./Veritas Bermuda, Ltd. | | |
| 7.50%, 2/1/23 ⁽⁸⁾ | 985 | 925,900 |
| 7.50%, 2/1/23 ⁽⁹⁾ | EUR 500 | 557,625 |
| 10.50%, 2/1/24 ⁽⁸⁾ | 2,125 | 1,753,125 |
| Western Digital Corp. | | |
| 4.75%, 2/15/26 | 4,765 | 4,642,897 |
| | | \$ 22,901,272 |
| Energy 0.1% | | |
| Sunoco, L.P./Sunoco Finance Corp. | | |
| 4.875%, 1/15/23 ⁽⁸⁾ | 950 | \$ 914,375 |
| 5.50%, 2/15/26 ⁽⁸⁾ | 412 | 391,400 |
| Ultrapar International S.A. | | |
| 5.25%, 10/6/26 ⁽⁸⁾ | 1,000 | 932,000 |
| | | \$ 2,237,775 |
| Entertainment 0.1% | | |
| CPUK Finance, Ltd. | | |
| 4.875%, 2/28/47 ⁽⁹⁾ | GBP 485 | \$ 644,047 |
| Merlin Entertainments PLC | | |
| 5.75%, 6/15/26 ⁽⁸⁾ | 870 | 885,312 |
| | | \$ 1,529,359 |
| Financial Intermediaries 1.3% | | |
| Ally Financial, Inc. | | |
| 8.00%, 12/31/18 | 75 | \$ 76,594 |
| CIT Group, Inc. | | |
| 5.375%, 5/15/20 | 570 | 586,388 |
| 6.125%, 3/9/28 | 650 | 669,500 |
| Citigroup, Inc. | | |
| 2.35%, 8/2/21 | 975 | 942,425 |
| Credit Acceptance Corp. | | |
| 7.375%, 3/15/23 | 925 | 959,688 |
| Icahn Enterprises, L.P./Icahn Enterprises Finance Corp. | | |
| 6.25%, 2/1/22 | 2,385 | 2,438,662 |
| 6.375%, 12/15/25 | 820 | 823,075 |
| JPMorgan Chase & Co. | | |
| 4.25%, 10/1/27 | 1,250 | 1,242,737 |
| Series S, 6.75% to 2/1/24 ⁽¹⁰⁾⁽¹¹⁾ | 3,325 | 3,620,094 |

| | | |
|---------------------------------|-------|-----------|
| Navient Corp. | | |
| 5.50%, 1/15/19 | 3,125 | 3,153,906 |
| 4.875%, 6/17/19 | 215 | 216,344 |
| 8.00%, 3/25/20 | 2,150 | 2,273,625 |
| 5.00%, 10/26/20 | 995 | 995,000 |
| 7.25%, 1/25/22 | 215 | 225,750 |
| 6.75%, 6/15/26 | 1,345 | 1,317,696 |
| Springleaf Finance Corp. | | |
| 7.125%, 3/15/26 | 568 | 566,580 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|--|----------------------|
| Synchrony Financial | | |
| 4.25%, 8/15/24 | 1,000 | \$ 981,217 |
| | | \$ 21,089,281 |
| Financial Services 0.4% | | |
| Banco BTG Pactual SA/Cayman Islands | | |
| 5.75%, 9/28/22 ⁽⁸⁾ | 1,592 | \$ 1,509,662 |
| 5.50%, 1/31/23 ⁽⁸⁾ | 510 | 475,575 |
| Brookfield Finance, Inc. | | |
| 3.90%, 1/25/28 | 2,000 | 1,893,711 |
| Jefferies Group, LLC | | |
| 6.50%, 1/20/43 | 680 | 706,799 |
| Sensata Technologies UK Financing Co. PLC | | |
| 6.25%, 2/15/26 ⁽⁸⁾ | 2,735 | 2,858,075 |
| | | \$ 7,443,822 |
| Food Products 0.9% | | |
| Dean Foods Co. | | |
| 6.50%, 3/15/23 ⁽⁸⁾ | 465 | \$ 450,469 |
| Dole Food Co., Inc. | | |
| 7.25%, 6/15/25 ⁽⁸⁾ | 3,550 | 3,532,250 |
| Iceland Bondco PLC | | |
| 5.036%, (3 mo. GBP LIBOR + 4.25%), 7/15/20 ⁽⁸⁾⁽¹²⁾ | GBP 254 | 335,220 |
| Pilgrim s Pride Corp. | | |
| 5.75%, 3/15/25 ⁽⁸⁾ | 625 | 601,562 |
| 5.875%, 9/30/27 ⁽⁸⁾ | 1,170 | 1,088,100 |
| Post Holdings, Inc. | | |
| 5.50%, 3/1/25 ⁽⁸⁾ | 1,680 | 1,644,300 |
| 8.00%, 7/15/25 ⁽⁸⁾ | 745 | 829,744 |
| 5.00%, 8/15/26 ⁽⁸⁾ | 2,275 | 2,127,125 |
| 5.625%, 1/15/28 ⁽⁸⁾ | 1,325 | 1,247,156 |
| Smithfield Foods, Inc. | | |
| 2.65%, 10/3/21 ⁽⁸⁾ | 550 | 524,199 |
| Tesco PLC | | |
| 6.125%, 2/24/22 | GBP 400 | 600,057 |
| US Foods, Inc. | | |
| 5.875%, 6/15/24 ⁽⁸⁾ | 1,870 | 1,912,075 |
| | | \$ 14,892,257 |
| Food Service 0.6% | | |
| 1011778 B.C. Unlimited Liability Company/New Red Finance, Inc. | | |
| 4.625%, 1/15/22 ⁽⁸⁾ | 2,410 | \$ 2,416,025 |

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| | | |
|---------------------------------|-------|----------------------|
| 4.25%, 5/15/24 ⁽⁸⁾ | 2,720 | 2,590,800 |
| 5.00%, 10/15/25 ⁽⁸⁾ | 3,470 | 3,300,664 |
| IRB Holding Corp. | | |
| 6.75%, 2/15/26 ⁽⁸⁾ | 1,045 | 1,000,587 |
| Welbilt, Inc. | | |
| 9.50%, 2/15/24 | 815 | 901,594 |
| | | \$ 10,209,670 |
| Food/Drug Retailers 0.2% | | |
| ESAL GmbH | | |
| 6.25%, 2/5/23 ⁽⁸⁾ | 2,075 | \$ 1,942,719 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|--|---------------------|
| Sigma Alimentos SA de CV | | |
| 4.125%, 5/2/26 ⁽⁸⁾ | 1,070 | \$ 1,005,800 |
| | | \$ 2,948,519 |
| Forest Products 0.0%⁽¹⁴⁾ | | |
| Mercer International, Inc. | | |
| 5.50%, 1/15/26 ⁽⁸⁾ | 450 | \$ 437,625 |
| | | \$ 437,625 |
| Health Care 3.5% | | |
| Abbott Laboratories | | |
| 4.90%, 11/30/46 | 360 | \$ 386,681 |
| Amgen, Inc. | | |
| 2.60%, 8/19/26 | 840 | 759,283 |
| Centene Corp. | | |
| 4.75%, 5/15/22 | 870 | 879,788 |
| 6.125%, 2/15/24 | 200 | 211,250 |
| 4.75%, 1/15/25 | 2,450 | 2,443,875 |
| 5.375%, 6/1/26 ⁽⁸⁾ | 2,690 | 2,732,045 |
| Charles River Laboratories International, Inc. | | |
| 5.50%, 4/1/26 ⁽⁸⁾ | 545 | 547,562 |
| CHS/Community Health Systems, Inc. | | |
| 6.25%, 3/31/23 | 2,785 | 2,562,200 |
| Constantin Investissement 3 SASU | | |
| 5.375%, 4/15/25 ⁽⁹⁾ | EUR 300 | 342,519 |
| Eagle Holding Co. II, LLC | | |
| 7.625%, (7.625% cash or 8.375% PIK), 5/15/22 ⁽⁸⁾⁽¹⁵⁾ | 1,260 | 1,276,002 |
| Envision Healthcare Corp. | | |
| 5.625%, 7/15/22 | 1,050 | 1,072,969 |
| 6.25%, 12/1/24 ⁽⁸⁾ | 3,600 | 3,852,000 |
| Gilead Sciences, Inc. | | |
| 2.95%, 3/1/27 | 800 | 747,881 |
| Grifols S.A. | | |
| 3.20%, 5/1/25 ⁽⁹⁾ | EUR 550 | 630,417 |
| HCA Healthcare, Inc. | | |
| 6.25%, 2/15/21 | 1,710 | 1,778,400 |
| HCA, Inc. | | |
| 6.50%, 2/15/20 | 3,215 | 3,355,656 |
| 7.50%, 2/15/22 | 2,930 | 3,193,700 |
| 4.75%, 5/1/23 | 1,125 | 1,125,000 |
| 5.875%, 2/15/26 | 2,705 | 2,735,431 |
| 4.50%, 2/15/27 | 1,515 | 1,429,781 |
| Hologic, Inc. | | |
| 4.375%, 10/15/25 ⁽⁸⁾ | 1,665 | 1,594,237 |

| | | |
|---|-------|-----------|
| inVentiv Group Holdings, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc. | | |
| 7.50%, 10/1/24 ⁽⁸⁾ | 1,629 | 1,714,522 |
| Kinetic Concepts, Inc./KCI USA, Inc. | | |
| 7.875%, 2/15/21 ⁽⁸⁾ | 1,405 | 1,427,831 |
| 12.50%, 11/1/21 ⁽⁸⁾ | 2,965 | 3,291,150 |
| Medtronic Global Holdings SCA | | |
| 3.35%, 4/1/27 | 750 | 731,244 |
| MPH Acquisition Holdings, LLC | | |
| 7.125%, 6/1/24 ⁽⁸⁾ | 2,150 | 2,209,125 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|----------------------|
| Polaris Intermediate Corp. | | |
| 8.50%, (8.50% cash or 9.25% PIK), 12/1/22 ⁽⁸⁾⁽¹⁵⁾ | 2,940 | \$ 3,042,900 |
| Synlab Bondco PLC | | |
| 3.50%, (3 mo. EURIBOR + 3.50%), 7/1/22 ⁽⁹⁾⁽¹²⁾ | EUR 580 | 676,806 |
| Team Health Holdings, Inc. | | |
| 6.375%, 2/1/25 ⁽⁸⁾ | 2,020 | 1,747,300 |
| Teleflex, Inc. | | |
| 5.25%, 6/15/24 | 790 | 817,650 |
| 4.625%, 11/15/27 | 1,055 | 1,000,931 |
| Tenet Healthcare Corp. | | |
| 6.00%, 10/1/20 | 1,795 | 1,851,094 |
| 7.50%, 1/1/22 ⁽⁸⁾ | 680 | 709,750 |
| 8.125%, 4/1/22 | 2,040 | 2,136,900 |
| 6.75%, 6/15/23 | 325 | 324,594 |
| UnitedHealth Group, Inc. | | |
| 3.375%, 4/15/27 | 475 | 460,751 |
| WellCare Health Plans, Inc. | | |
| 5.25%, 4/1/25 | 3,275 | 3,266,812 |
| | | \$ 59,066,037 |
| Home Furnishings 0.1% | | |
| Harman International Industries, Inc. | | |
| 4.15%, 5/15/25 | 940 | \$ 938,102 |
| | | \$ 938,102 |
| Industrial Equipment 0.4% | | |
| ABG Orphan Holdco S.a.r.l. | | |
| 14.00%, (5.00% cash, 9.00% PIK), 2/28/21 ⁽⁸⁾ | 175 | \$ 187,179 |
| BlueLine Rental Finance Corp./BlueLine Rental, LLC | | |
| 9.25%, 3/15/24 ⁽⁸⁾ | 1,010 | 1,077,064 |
| Cleaver-Brooks, Inc. | | |
| 7.875%, 3/1/23 ⁽⁸⁾ | 670 | 691,775 |
| Orano SA | | |
| 4.875%, 9/23/24 | EUR 450 | 553,210 |
| Titan Acquisition, Ltd./Titan Co-Borrower, LLC | | |
| 7.75%, 4/15/26 ⁽⁸⁾ | 3,895 | 3,641,825 |
| Wabtec Corp. | | |
| 3.45%, 11/15/26 | 1,000 | 925,346 |
| | | \$ 7,076,399 |
| Insurance 0.8% | | |
| Alliant Holdings Intermediate, LLC/Alliant Holdings Co-Issuer | | |
| 8.25%, 8/1/23 ⁽⁸⁾ | 5,430 | \$ 5,619,371 |

| | | | |
|--------------------------------------|-----|-------|-----------|
| Ardonagh Midco 3 PLC | | | |
| 8.375%, 7/15/23 ⁽⁹⁾ | GBP | 440 | 588,629 |
| 8.625%, 7/15/23 ⁽⁸⁾ | | 2,335 | 2,381,700 |
| Athene Holding, Ltd. | | | |
| 4.125%, 1/12/28 | | 1,000 | 923,579 |
| Berkshire Hathaway Energy Co. | | | |
| 4.50%, 2/1/45 | | 680 | 697,816 |
| Hub International, Ltd. | | | |
| 7.00%, 5/1/26 ⁽⁸⁾ | | 2,365 | 2,341,350 |
| MGIC Investment Corp. | | | |
| 5.75%, 8/15/23 | | 1,000 | 1,025,000 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Willis North America, Inc. | | |
| 3.60%, 5/15/24 | 730 | \$ 706,108 |
| | | \$ 14,283,553 |
| Internet Software & Services 0.7% | | |
| eDreams Odigeo SA | | |
| 8.50%, 8/1/21 ⁽⁹⁾ | EUR 244 | \$ 296,841 |
| Netflix, Inc. | | |
| 5.50%, 2/15/22 | 1,825 | 1,886,594 |
| 4.875%, 4/15/28 ⁽⁸⁾ | 1,665 | 1,589,109 |
| 5.875%, 11/15/28 ⁽⁸⁾ | 1,810 | 1,836,607 |
| Riverbed Technology, Inc. | | |
| 8.875%, 3/1/23 ⁽⁸⁾ | 3,495 | 3,326,366 |
| Symantec Corp. | | |
| 5.00%, 4/15/25 ⁽⁸⁾ | 2,495 | 2,422,643 |
| | | \$ 11,358,160 |
| Leisure Goods/Activities/Movies 0.9% | | |
| AMC Entertainment Holdings, Inc. | | |
| 6.375%, 11/15/24 | GBP 225 | \$ 301,472 |
| 5.875%, 11/15/26 | 710 | 685,150 |
| 6.125%, 5/15/27 | 2,545 | 2,481,375 |
| Cinemark USA, Inc. | | |
| 4.875%, 6/1/23 | 2,730 | 2,688,709 |
| Mattel, Inc. | | |
| 6.75%, 12/31/25 ⁽⁸⁾ | 555 | 541,819 |
| National CineMedia, LLC | | |
| 6.00%, 4/15/22 | 725 | 740,406 |
| NCL Corp., Ltd. | | |
| 4.75%, 12/15/21 ⁽⁸⁾ | 1,086 | 1,086,000 |
| Sabre GLBL, Inc. | | |
| 5.375%, 4/15/23 ⁽⁸⁾ | 855 | 867,825 |
| Viking Cruises, Ltd. | | |
| 6.25%, 5/15/25 ⁽⁸⁾ | 1,690 | 1,664,650 |
| 5.875%, 9/15/27 ⁽⁸⁾ | 4,760 | 4,510,100 |
| | | \$ 15,567,506 |
| Lodging and Casinos 2.4% | | |
| Caesars Resort Collection, LLC/CRC Finco, Inc. | | |
| 5.25%, 10/15/25 ⁽⁸⁾ | 4,027 | \$ 3,820,616 |
| Eldorado Resorts, Inc. | | |
| 6.00%, 4/1/25 | 1,450 | 1,459,062 |
| ESH Hospitality, Inc. | | |

| | | |
|--|-------|-----------|
| 5.25%, 5/1/25 ⁽⁸⁾ | 1,260 | 1,219,050 |
| Gateway Casinos & Entertainment, Ltd. | | |
| 8.25%, 3/1/24 ⁽⁸⁾ | 255 | 269,663 |
| GLP Capital, L.P./GLP Financing II, Inc. | | |
| 4.875%, 11/1/20 | 2,650 | 2,686,437 |
| 5.75%, 6/1/28 | 1,125 | 1,139,063 |
| Golden Nugget, Inc. | | |
| 6.75%, 10/15/24 ⁽⁸⁾ | 3,745 | 3,755,037 |
| 8.75%, 10/1/25 ⁽⁸⁾ | 1,995 | 2,054,271 |
| Hilton Domestic Operating Co., Inc. | | |
| 4.25%, 9/1/24 | 1,410 | 1,344,788 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Jack Ohio Finance, LLC/Jack Ohio Finance 1 Corp. | | |
| 6.75%, 11/15/21 ⁽⁸⁾ | 1,395 | \$ 1,440,337 |
| 10.25%, 11/15/22 ⁽⁸⁾ | 1,310 | 1,421,350 |
| MGM Growth Properties Operating Partnership, L.P./MGP Finance Co-Issuer, Inc. | | |
| 5.625%, 5/1/24 | 480 | 488,400 |
| 4.50%, 9/1/26 | 895 | 835,706 |
| MGM Resorts International | | |
| 6.625%, 12/15/21 | 2,455 | 2,590,025 |
| 7.75%, 3/15/22 | 3,340 | 3,648,950 |
| 5.75%, 6/15/25 | 1,445 | 1,450,419 |
| NH Hotel Group S.A. | | |
| 3.75%, 10/1/23 ⁽⁹⁾ | EUR 250 | 304,489 |
| RHP Hotel Properties, L.P./RHP Finance Corp. | | |
| 5.00%, 4/15/23 | 1,215 | 1,211,963 |
| Stars Group Holdings B.V./Stars Group US Co-Borrower, LLC | | |
| 7.00%, 7/15/26 ⁽⁸⁾⁽¹³⁾ | 2,270 | 2,298,375 |
| Studio City Co., Ltd. | | |
| 7.25%, 11/30/21 ⁽⁸⁾ | 845 | 874,575 |
| Tunica-Biloxi Gaming Authority | | |
| 3.78%, 12/15/20 ⁽⁸⁾ | 4,721 | 1,168,397 |
| VICI Properties 1, LLC/VICI FC, Inc. | | |
| 8.00%, 10/15/23 | 2,969 | 3,310,155 |
| Wyndham Destinations, Inc. | | |
| 4.15%, 4/1/24 | 1,200 | 1,186,500 |
| Wynn Las Vegas, LLC/Wynn Las Vegas Capital Corp. | | |
| 5.25%, 5/15/27 ⁽⁸⁾ | 335 | 313,644 |
| | | \$ 40,291,272 |
| Machinery 0.2% | | |
| Cloud Crane, LLC | | |
| 10.125%, 8/1/24 ⁽⁸⁾ | 1,625 | \$ 1,750,937 |
| Nvent Finance S.a.r.l. | | |
| 4.55%, 4/15/28 ⁽⁸⁾ | 1,000 | 982,703 |
| | | \$ 2,733,640 |
| Manufacturing 0.2% | | |
| Novelis Corp. | | |
| 6.25%, 8/15/24 ⁽⁸⁾ | 1,065 | \$ 1,067,663 |
| 5.875%, 9/30/26 ⁽⁸⁾ | 1,530 | 1,468,800 |
| | | \$ 2,536,463 |
| Media 0.0% ⁽¹⁴⁾ | | |

McGraw-Hill Global Education Holdings, LLC/McGraw-Hill

Global Education Finance

| | | | |
|--------------------------------|-----|----|---------|
| 7.875%, 5/15/24 ⁽⁸⁾ | 135 | \$ | 125,381 |
|--------------------------------|-----|----|---------|

MDC Partners, Inc.

| | | | |
|------------------------------|-----|--|---------|
| 6.50%, 5/1/24 ⁽⁸⁾ | 200 | | 174,500 |
|------------------------------|-----|--|---------|

| | | | |
|--|--|----|----------------|
| | | \$ | 299,881 |
|--|--|----|----------------|

Metals/Mining 0.5%

Alcoa Nederland Holding B.V.

| | | | |
|-------------------------------|-----|----|---------|
| 6.75%, 9/30/24 ⁽⁸⁾ | 670 | \$ | 709,925 |
|-------------------------------|-----|----|---------|

| | | | |
|-------------------------------|-----|--|---------|
| 7.00%, 9/30/26 ⁽⁸⁾ | 200 | | 213,000 |
|-------------------------------|-----|--|---------|

| | | | |
|--------------------------------|-----|--|---------|
| 6.125%, 5/15/28 ⁽⁸⁾ | 970 | | 978,488 |
|--------------------------------|-----|--|---------|

| Security | Principal Amount* (000 s omitted) | | Value | |
|--|--------------------------------------|-------|-------|------------|
| Constellium N.V. | | | | |
| 4.25%, 2/15/26 ⁽⁸⁾ | EUR | 1,000 | \$ | 1,139,131 |
| 4.25%, 2/15/26 ⁽⁹⁾ | EUR | 400 | | 455,652 |
| 5.875%, 2/15/26 ⁽⁸⁾ | | 1,205 | | 1,165,837 |
| Hudbay Minerals, Inc. | | | | |
| 7.25%, 1/15/23 ⁽⁸⁾ | | 1,015 | | 1,050,525 |
| 7.625%, 1/15/25 ⁽⁸⁾ | | 1,825 | | 1,920,812 |
| Yamana Gold, Inc. | | | | |
| 4.625%, 12/15/27 | | 1,000 | | 959,576 |
| | | | \$ | 8,592,946 |
| Nonferrous Metals/Minerals 1.1% | | | | |
| Eldorado Gold Corp. | | | | |
| 6.125%, 12/15/20 ⁽⁸⁾ | | 3,750 | \$ | 3,628,125 |
| First Quantum Minerals, Ltd. | | | | |
| 7.00%, 2/15/21 ⁽⁸⁾ | | 655 | | 662,778 |
| 7.25%, 4/1/23 ⁽⁸⁾ | | 2,010 | | 2,015,025 |
| 7.50%, 4/1/25 ⁽⁸⁾ | | 3,755 | | 3,719,891 |
| 6.875%, 3/1/26 ⁽⁸⁾ | | 1,765 | | 1,694,400 |
| Imperial Metals Corp. | | | | |
| 7.00%, 3/15/19 ⁽⁸⁾ | | 880 | | 787,600 |
| New Gold, Inc. | | | | |
| 6.25%, 11/15/22 ⁽⁸⁾ | | 2,130 | | 2,156,625 |
| 6.375%, 5/15/25 ⁽⁸⁾ | | 695 | | 686,312 |
| SunCoke Energy Partners, L.P./SunCoke Energy Partners Finance Corp. | | | | |
| 7.50%, 6/15/25 ⁽⁸⁾ | | 1,530 | | 1,564,425 |
| Teck Resources, Ltd. | | | | |
| 6.00%, 8/15/40 | | 350 | | 341,250 |
| 5.20%, 3/1/42 | | 315 | | 277,594 |
| 5.40%, 2/1/43 | | 700 | | 630,000 |
| | | | \$ | 18,164,025 |
| Oil and Gas 6.9% | | | | |
| Aker BP ASA | | | | |
| 5.875%, 3/31/25 ⁽⁸⁾ | | 965 | \$ | 997,328 |
| AmeriGas Partners, L.P./AmeriGas Finance Corp. | | | | |
| 5.625%, 5/20/24 | | 280 | | 276,850 |
| 5.50%, 5/20/25 | | 3,020 | | 2,940,725 |
| 5.875%, 8/20/26 | | 354 | | 346,920 |
| Andeavor Logistics, L.P./Tesoro Logistics Finance Corp. | | | | |
| 5.25%, 1/15/25 | | 230 | | 236,010 |
| Antero Resources Corp. | | | | |
| 5.375%, 11/1/21 | | 2,715 | | 2,759,119 |

| | | |
|--|-------|-----------|
| 5.625%, 6/1/23 | 270 | 274,725 |
| Berry Petroleum Co., LLC | | |
| 7.00%, 2/15/26 ⁽⁸⁾ | 1,385 | 1,419,625 |
| Canbriam Energy, Inc. | | |
| 9.75%, 11/15/19 ⁽⁸⁾ | 2,265 | 2,298,975 |
| Centennial Resource Production, LLC | | |
| 5.375%, 1/15/26 ⁽⁸⁾ | 2,175 | 2,120,625 |
| Cheniere Corpus Christi Holdings, LLC | | |
| 7.00%, 6/30/24 | 340 | 371,875 |
| 5.875%, 3/31/25 | 2,065 | 2,155,344 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|--------------|
| Cheniere Energy Partners, L.P. | | |
| 5.25%, 10/1/25 ⁽⁸⁾ | 1,590 | \$ 1,554,940 |
| Chesapeake Energy Corp. | | |
| 8.00%, 12/15/22 ⁽⁸⁾ | 98 | 103,238 |
| CrownRock, L.P./CrownRock Finance, Inc. | | |
| 5.625%, 10/15/25 ⁽⁸⁾ | 4,165 | 4,029,637 |
| CVR Refining, LLC/Coffeyville Finance, Inc. | | |
| 6.50%, 11/1/22 | 5,412 | 5,547,300 |
| Denbury Resources, Inc. | | |
| 9.00%, 5/15/21 ⁽⁸⁾ | 650 | 690,430 |
| Diamondback Energy, Inc. | | |
| 4.75%, 11/1/24 | 490 | 479,588 |
| 5.375%, 5/31/25 | 1,235 | 1,239,631 |
| Ecopetrol S.A. | | |
| 5.875%, 5/28/45 | 1,000 | 952,200 |
| Endeavor Energy Resources, L.P./EER Finance, Inc. | | |
| 5.50%, 1/30/26 ⁽⁸⁾ | 1,045 | 1,016,263 |
| 5.75%, 1/30/28 ⁽⁸⁾ | 1,390 | 1,360,462 |
| Energy Transfer Equity, L.P. | | |
| 7.50%, 10/15/20 | 1,950 | 2,084,062 |
| 5.875%, 1/15/24 | 875 | 899,063 |
| Energy Transfer Partners, L.P. | | |
| Series A, 6.25% to 2/15/23 ⁽¹⁰⁾⁽¹¹⁾ | 1,345 | 1,248,328 |
| EP Energy, LLC/Everest Acquisition Finance, Inc. | | |
| 8.00%, 11/29/24 ⁽⁸⁾ | 875 | 888,125 |
| 8.00%, 2/15/25 ⁽⁸⁾ | 1,350 | 1,053,000 |
| 7.75%, 5/15/26 ⁽⁸⁾ | 630 | 645,750 |
| Extraction Oil & Gas, Inc. | | |
| 7.375%, 5/15/24 ⁽⁸⁾ | 535 | 563,088 |
| 5.625%, 2/1/26 ⁽⁸⁾ | 2,455 | 2,353,879 |
| Great Western Petroleum, LLC/Great Western Finance Corp. | | |
| 9.00%, 9/30/21 ⁽⁸⁾ | 2,485 | 2,559,550 |
| Gulfport Energy Corp. | | |
| 6.625%, 5/1/23 | 2,085 | 2,111,062 |
| 6.00%, 10/15/24 | 1,175 | 1,136,812 |
| Holly Energy Partners, L.P./Holly Energy Finance Corp. | | |
| 6.00%, 8/1/24 ⁽⁸⁾ | 525 | 532,875 |
| Hunt Oil Co. of Peru, LLC | | |
| 6.375%, 6/1/28 ⁽⁸⁾ | 425 | 434,031 |
| Jagged Peak Energy, LLC | | |
| 5.875%, 5/1/26 ⁽⁸⁾ | 288 | 282,960 |
| Kinder Morgan Energy Partners, L.P. | | |
| 4.30%, 5/1/24 | 1,025 | 1,023,553 |
| Matador Resources Co. | | |
| 6.875%, 4/15/23 | 2,675 | 2,808,750 |
| Moss Creek Resources Holdings, Inc. | | |

| | | |
|----------------------------------|-------|-----------|
| 7.50%, 1/15/26 ⁽⁸⁾ | 1,915 | 1,878,443 |
| Nabors Industries, Inc. | | |
| 4.625%, 9/15/21 | 255 | 250,538 |
| 5.50%, 1/15/23 | 1,840 | 1,768,240 |
| 5.75%, 2/1/25 ⁽⁸⁾ | 1,985 | 1,880,787 |
| Neptune Energy Bondco PLC | | |
| 6.625%, 5/15/25 ⁽⁹⁾ | 250 | 243,750 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|--|--------------|
| Oasis Petroleum, Inc. | | |
| 6.875%, 3/15/22 | 1,997 | \$ 2,036,361 |
| 6.875%, 1/15/23 | 910 | 927,063 |
| Oceaneering International, Inc. | | |
| 4.65%, 11/15/24 | 1,250 | 1,195,201 |
| Parsley Energy, LLC/Parsley Finance Corp. | | |
| 6.25%, 6/1/24 ⁽⁸⁾ | 345 | 358,800 |
| 5.375%, 1/15/25 ⁽⁸⁾ | 1,240 | 1,236,900 |
| 5.25%, 8/15/25 ⁽⁸⁾ | 1,170 | 1,155,375 |
| 5.625%, 10/15/27 ⁽⁸⁾ | 923 | 918,385 |
| PBF Holding Co., LLC/PBF Finance Corp. | | |
| 7.00%, 11/15/23 | 730 | 759,200 |
| 7.25%, 6/15/25 | 990 | 1,043,213 |
| PBF Logistics, L.P./PBF Logistics Finance Corp. | | |
| 6.875%, 5/15/23 | 1,800 | 1,824,750 |
| Petrobras Global Finance B.V. | | |
| 5.299%, 1/27/25 ⁽⁸⁾ | 1,500 | 1,387,875 |
| Petroleos Mexicanos | | |
| 6.75%, 9/21/47 | 1,000 | 953,000 |
| Precision Drilling Corp. | | |
| 6.50%, 12/15/21 | 122 | 125,439 |
| 7.75%, 12/15/23 | 90 | 95,175 |
| 7.125%, 1/15/26 ⁽⁸⁾ | 500 | 514,750 |
| QEP Resources, Inc. | | |
| 5.625%, 3/1/26 | 1,409 | 1,350,879 |
| Resolute Energy Corp. | | |
| 8.50%, 5/1/20 | 560 | 560,000 |
| Rowan Cos., Inc. | | |
| 4.875%, 6/1/22 | 1,810 | 1,719,500 |
| RSP Permian, Inc. | | |
| 6.625%, 10/1/22 | 3,090 | 3,254,388 |
| Sabine Pass Liquefaction, LLC | | |
| 5.625%, 2/1/21 | 935 | 978,364 |
| 5.625%, 3/1/25 | 1,910 | 2,033,790 |
| SESI, LLC | | |
| 7.75%, 9/15/24 | 220 | 226,875 |
| Seven Generations Energy, Ltd. | | |
| 6.875%, 6/30/23 ⁽⁸⁾ | 1,250 | 1,295,312 |
| 5.375%, 9/30/25 ⁽⁸⁾ | 1,710 | 1,648,012 |
| Shelf Drilling Holdings, Ltd. | | |
| 8.25%, 2/15/25 ⁽⁸⁾ | 2,715 | 2,745,544 |
| SM Energy Co. | | |
| 6.125%, 11/15/22 | 750 | 772,500 |
| 6.50%, 1/1/23 | 1,995 | 2,024,925 |
| 6.75%, 9/15/26 | 1,010 | 1,017,575 |
| Tallgrass Energy Partners, L.P./Tallgrass Energy Finance Corp. | | |

| | | |
|--|-------|-----------|
| 5.50%, 1/15/28 ⁽⁸⁾ | 3,305 | 3,271,950 |
| Targa Resources Partners, L.P./Targa Resources Partners Finance Corp. | | |
| 5.875%, 4/15/26 ⁽⁸⁾ | 985 | 993,619 |
| Tervita Escrow Corp. | | |
| 7.625%, 12/1/21 ⁽⁸⁾ | 2,775 | 2,844,375 |
| Transocean Guardian, Ltd. | | |
| 5.875%, 1/15/24 ⁽⁸⁾⁽¹³⁾ | 1,060 | 1,054,700 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|-----------------------|
| Transocean, Inc. | | |
| 7.50%, 1/15/26 ⁽⁸⁾ | 650 | \$ 661,781 |
| Transportadora de Gas del Sur S.A. | | |
| 6.75%, 5/2/25 ⁽⁸⁾ | 500 | 460,000 |
| Trinidad Drilling, Ltd. | | |
| 6.625%, 2/15/25 ⁽⁸⁾ | 1,675 | 1,620,562 |
| Weatherford International, Ltd. | | |
| 8.25%, 6/15/23 | 360 | 358,052 |
| 9.875%, 2/15/24 | 835 | 847,258 |
| Whiting Petroleum Corp. | | |
| 6.625%, 1/15/26 ⁽⁸⁾ | 2,070 | 2,137,275 |
| WildHorse Resource Development Corp. | | |
| 6.875%, 2/1/25 | 3,128 | 3,206,200 |
| Williams Cos., Inc. (The) | | |
| 3.70%, 1/15/23 | 1,605 | 1,560,862 |
| 4.55%, 6/24/24 | 1,240 | 1,246,200 |
| 5.75%, 6/24/44 | 790 | 820,613 |
| Woodside Finance, Ltd. | | |
| 3.70%, 9/15/26 ⁽⁸⁾ | 1,000 | 962,266 |
| | | \$ 116,023,320 |
| Packaging & Containers 0.5% | | |
| ARD Finance S.A. | | |
| 7.125%, (7.125% cash or 7.875% PIK), 9/15/23 ⁽¹⁵⁾ | 2,025 | \$ 2,035,125 |
| ARD Securities Finance S.a.r.l. | | |
| 8.75%, 1/31/23 ⁽⁸⁾ | 5,625 | 5,751,563 |
| | | \$ 7,786,688 |
| Pharmaceuticals 0.4% | | |
| AbbVie, Inc. | | |
| 4.45%, 5/14/46 | 380 | \$ 364,502 |
| CVS Health Corp. | | |
| 4.78%, 3/25/38 | 2,245 | 2,226,116 |
| Teva Pharmaceutical Finance Netherlands III B.V. | | |
| 6.00%, 4/15/24 | 2,500 | 2,499,582 |
| Vizient, Inc. | | |
| 10.375%, 3/1/24 ⁽⁸⁾ | 1,005 | 1,113,037 |
| | | \$ 6,203,237 |
| Pipelines 0.3% | | |
| Antero Midstream Partners, L.P./Antero Midstream Finance Corp. | | |
| 5.375%, 9/15/24 | 620 | \$ 627,750 |
| Georgian Oil and Gas Corp. JSC | | |

| | | |
|--|-------|--------------|
| 6.75%, 4/26/21 ⁽⁹⁾ | 615 | 621,049 |
| NGPL PipeCo, LLC | | |
| 4.375%, 8/15/22 ⁽⁸⁾ | 340 | 337,875 |
| Plains All American Pipeline, L.P. | | |
| Series B, 6.125% to 11/15/22 ⁽¹⁰⁾⁽¹¹⁾ | 1,850 | 1,743,625 |
| Western Gas Partners, L.P. | | |
| 4.65%, 7/1/26 | 1,025 | 1,008,268 |
| | | |
| | | \$ 4,338,567 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|---------------|
| Publishing 0.3% | | |
| Laureate Education, Inc. | | |
| 8.25%, 5/1/25 ⁽⁸⁾ | 2,835 | \$ 3,038,780 |
| Tribune Media Co. | | |
| 5.875%, 7/15/22 | 1,390 | 1,409,807 |
| | | \$ 4,448,587 |
| Radio and Television 0.6% | | |
| CBS Radio, Inc. | | |
| 7.25%, 11/1/24 ⁽⁸⁾ | 1,080 | \$ 1,034,100 |
| Clear Channel Worldwide Holdings, Inc. | | |
| Series A, 7.625%, 3/15/20 | 470 | 468,825 |
| Series A, 6.50%, 11/15/22 | 1,100 | 1,122,000 |
| Series B, 6.50%, 11/15/22 | 2,130 | 2,183,250 |
| iHeartCommunications, Inc. | | |
| 9.00%, 12/15/19 ⁽⁶⁾ | 226 | 172,325 |
| Nielsen Co. Luxembourg S.a.r.l. (The) | | |
| 5.50%, 10/1/21 ⁽⁸⁾ | 1,250 | 1,259,375 |
| Salem Media Group, Inc. | | |
| 6.75%, 6/1/24 ⁽⁸⁾ | 150 | 136,875 |
| Sirius XM Radio, Inc. | | |
| 6.00%, 7/15/24 ⁽⁸⁾ | 2,830 | 2,890,137 |
| 5.00%, 8/1/27 ⁽⁸⁾ | 1,609 | 1,508,438 |
| | | \$ 10,775,325 |
| Real Estate Investment Trusts (REITs) 0.4% | | |
| CBL & Associates, L.P. | | |
| 5.25%, 12/1/23 | 1,465 | \$ 1,275,552 |
| DDR Corp. | | |
| 3.625%, 2/1/25 | 781 | 741,950 |
| EPR Properties | | |
| 4.50%, 6/1/27 | 1,100 | 1,052,103 |
| Mattamy Group Corp. | | |
| 6.875%, 12/15/23 ⁽⁸⁾ | 2,145 | 2,184,897 |
| 6.50%, 10/1/25 ⁽⁸⁾ | 1,300 | 1,281,228 |
| VEREIT Operating Partnership, L.P. | | |
| 3.95%, 8/15/27 | 1,060 | 990,221 |
| | | \$ 7,525,951 |
| Retailers (Except Food and Drug) 0.9% | | |
| Dollar Tree, Inc. | | |
| 4.00%, 5/15/25 | 1,200 | \$ 1,174,287 |
| L Brands, Inc. | | |

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| | | |
|-------------------------------------|-------|-----------|
| 5.625%, 2/15/22 | 790 | 805,800 |
| 6.875%, 11/1/35 | 1,560 | 1,396,200 |
| Macy's Retail Holdings, Inc. | | |
| 6.70%, 7/15/34 | 785 | 820,017 |
| 4.30%, 2/15/43 | 1,252 | 976,819 |
| Murphy Oil USA, Inc. | | |
| 6.00%, 8/15/23 | 4,165 | 4,279,538 |
| 5.625%, 5/1/27 | 560 | 549,500 |
| Nordstrom, Inc. | | |
| 5.00%, 1/15/44 | 500 | 462,301 |

| | Principal Amount* (000 s omitted) | | Value |
|--|---|----|-------------------|
| Security | | | |
| Party City Holdings, Inc. | | | |
| 6.125%, 8/15/23 ⁽⁸⁾ | 2,910 | \$ | 2,939,100 |
| Signet UK Finance PLC | | | |
| 4.70%, 6/15/24 | 644 | | 605,663 |
| Tapestry, Inc. | | | |
| 4.125%, 7/15/27 | 1,000 | | 955,009 |
| Walmart, Inc. | | | |
| 3.55%, 6/26/25 | 1,000 | | 1,007,060 |
| | | \$ | 15,971,294 |
| Road & Rail 0.1% | | | |
| Watco Cos., LLC/Watco Finance Corp. | | | |
| 6.375%, 4/1/23 ⁽⁸⁾ | 1,990 | \$ | 2,029,800 |
| | | \$ | 2,029,800 |
| Software and Services 0.5% | | | |
| Camelot Finance S.A. | | | |
| 7.875%, 10/15/24 ⁽⁸⁾ | 1,115 | \$ | 1,120,575 |
| Gartner, Inc. | | | |
| 5.125%, 4/1/25 ⁽⁸⁾ | 795 | | 793,013 |
| IHS Markit, Ltd. | | | |
| 5.00%, 11/1/22 ⁽⁸⁾ | 2,240 | | 2,270,800 |
| Infor Software Parent, LLC/Infor Software Parent, Inc. | | | |
| 7.125%, (7.125% cash or 7.875% PIK), 5/1/21 ⁽⁸⁾⁽¹⁵⁾ | 2,090 | | 2,103,062 |
| j2 Cloud Services, LLC/j2 Global Co-Obligor, Inc. | | | |
| 6.00%, 7/15/25 ⁽⁸⁾ | 1,915 | | 1,948,513 |
| Microsoft Corp. | | | |
| 3.30%, 2/6/27 | 890 | | 879,348 |
| | | \$ | 9,115,311 |
| Steel 0.3% | | | |
| Allegheny Ludlum, LLC | | | |
| 6.95%, 12/15/25 | 225 | \$ | 229,500 |
| Allegheny Technologies, Inc. | | | |
| 5.95%, 1/15/21 | 455 | | 459,550 |
| 7.875%, 8/15/23 | 3,195 | | 3,450,600 |
| Big River Steel, LLC/BRS Finance Corp. | | | |
| 7.25%, 9/1/25 ⁽⁸⁾ | 635 | | 654,114 |
| | | \$ | 4,793,764 |
| Super Retail 0.0%⁽¹⁴⁾ | | | |
| Dufry Finance SCA | | | |

| | | | | |
|------------------------------|-----|-----|----|----------------|
| 4.50%, 8/1/23 ⁽⁹⁾ | EUR | 500 | \$ | 604,152 |
| | | | \$ | 604,152 |

Surface Transport 1.0%**Anglian Water Osprey Financing PLC**

| | | | | |
|------------------------------|-----|-----|----|---------|
| 4.00%, 3/8/26 ⁽⁹⁾ | GBP | 225 | \$ | 272,903 |
|------------------------------|-----|-----|----|---------|

CMA CGM S.A.

| | | | | |
|-------------------------------|-----|-----|--|---------|
| 7.75%, 1/15/21 ⁽⁹⁾ | EUR | 200 | | 230,507 |
|-------------------------------|-----|-----|--|---------|

| | | | | |
|-------------------------------|-----|-----|--|---------|
| 5.25%, 1/15/25 ⁽⁹⁾ | EUR | 185 | | 176,124 |
|-------------------------------|-----|-----|--|---------|

DAE Funding, LLC

| | | | | |
|------------------------------|--|-------|--|-----------|
| 4.50%, 8/1/22 ⁽⁸⁾ | | 1,050 | | 1,021,125 |
|------------------------------|--|-------|--|-----------|

| | | | | |
|------------------------------|--|-------|--|-----------|
| 5.00%, 8/1/24 ⁽⁸⁾ | | 1,745 | | 1,680,435 |
|------------------------------|--|-------|--|-----------|

| Security | Principal Amount* (000 s omitted) | Value |
|--------------------------------------|---|----------------------|
| Debt and Asset Trading Corp. | | |
| 1.00%, 10/10/25 ⁽⁹⁾ | 2,600 | \$ 1,826,500 |
| Dubai DOF Sukuk, Ltd. | | |
| 3.875%, 1/30/23 ⁽⁹⁾ | 2,000 | 2,007,320 |
| Flexi-Van Leasing, Inc. | | |
| 10.00%, 2/15/23 ⁽⁸⁾ | 1,785 | 1,691,288 |
| Moto Finance PLC | | |
| 4.50%, 10/1/22 ⁽⁹⁾ | GBP 250 | 329,492 |
| Park Aerospace Holdings, Ltd. | | |
| 5.25%, 8/15/22 ⁽⁸⁾ | 2,990 | 2,971,343 |
| 5.50%, 2/15/24 ⁽⁸⁾ | 1,333 | 1,319,390 |
| XPO Logistics, Inc. | | |
| 6.50%, 6/15/22 ⁽⁸⁾ | 3,035 | 3,122,256 |
| 6.125%, 9/1/23 ⁽⁸⁾ | 705 | 722,421 |
| | | \$ 17,371,104 |

Technology 0.6%

| | | |
|--|---------|---------------------|
| Abengoa Finance S.A. | | |
| 7.75%, 3/31/27 ⁽⁶⁾⁽⁸⁾ | 1,125 | \$ 40,275 |
| Dell International, LLC/EMC Corp. | | |
| 5.875%, 6/15/21 ⁽⁸⁾ | 100 | 101,607 |
| 7.125%, 6/15/24 ⁽⁸⁾ | 2,440 | 2,587,227 |
| 6.02%, 6/15/26 ⁽⁸⁾ | 1,945 | 2,047,875 |
| Exela Intermediate, LLC/Exela Finance, Inc. | | |
| 10.00%, 7/15/23 ⁽⁸⁾ | 1,380 | 1,416,225 |
| International Game Technology PLC | | |
| 6.50%, 2/15/25 ⁽⁸⁾ | 720 | 747,000 |
| Israel Electric Corp., Ltd. | | |
| 5.00%, 11/12/24 ⁽⁸⁾⁽⁹⁾ | 1,800 | 1,852,200 |
| Safari Holding Verwaltungs GmbH | | |
| 5.375%, 11/30/22 ⁽⁹⁾ | EUR 250 | 289,461 |
| Western Union Co. (The) | | |
| 6.20%, 11/17/36 | 637 | 653,667 |
| | | \$ 9,735,537 |

Telecommunications 4.0%

| | | |
|--------------------------------|---------|------------|
| Altice Financing S.A. | | |
| 6.625%, 2/15/23 ⁽⁸⁾ | 865 | \$ 854,620 |
| Altice Luxembourg S.A. | | |
| 7.25%, 5/15/22 ⁽⁹⁾ | EUR 204 | 240,167 |
| 7.75%, 5/15/22 ⁽⁸⁾ | 2,625 | 2,549,531 |
| AT&T, Inc. | | |
| 4.75%, 5/15/46 | 380 | 340,430 |
| CenturyLink, Inc. | | |

| | | |
|------------------------------------|-------|-----------|
| 5.80%, 3/15/22 | 210 | 208,950 |
| 6.75%, 12/1/23 | 1,695 | 1,707,713 |
| 7.50%, 4/1/24 | 420 | 432,600 |
| CommScope Technologies, LLC | | |
| 6.00%, 6/15/25 ⁽⁸⁾ | 2,546 | 2,612,833 |
| 5.00%, 3/15/27 ⁽⁸⁾ | 2,515 | 2,373,531 |
| Digicel, Ltd. | | |
| 6.00%, 4/15/21 ⁽⁸⁾ | 2,305 | 2,088,906 |

| Security | Principal Amount* | Value |
|--|----------------------|------------|
| (000 s omitted) | | |
| DKT Finance ApS | | |
| 7.00%, 6/17/23 ⁽⁹⁾⁽¹³⁾ | EUR 295 | \$ 349,453 |
| 9.375%, 6/17/23 ⁽⁸⁾⁽¹³⁾ | 1,030 | 1,045,450 |
| Equinix, Inc. | | |
| 5.875%, 1/15/26 | 2,725 | 2,767,238 |
| 2.875%, 2/1/26 | EUR 440 | 486,681 |
| 5.375%, 5/15/27 | 1,010 | 1,010,000 |
| Frontier Communications Corp. | | |
| 10.50%, 9/15/22 | 815 | 743,688 |
| 7.625%, 4/15/24 | 285 | 198,075 |
| 6.875%, 1/15/25 | 1,845 | 1,196,944 |
| Hughes Satellite Systems Corp. | | |
| 6.50%, 6/15/19 | 2,912 | 2,991,206 |
| 5.25%, 8/1/26 | 1,245 | 1,171,856 |
| 6.625%, 8/1/26 | 770 | 714,175 |
| Intelsat Jackson Holdings S.A. | | |
| 7.50%, 4/1/21 | 220 | 219,450 |
| 5.50%, 8/1/23 | 1,525 | 1,372,043 |
| 8.00%, 2/15/24 ⁽⁸⁾ | 490 | 515,725 |
| Level 3 Financing, Inc. | | |
| 5.375%, 1/15/24 | 2,190 | 2,151,675 |
| Level 3 Parent, LLC | | |
| 5.75%, 12/1/22 | 330 | 330,825 |
| Matterhorn Telecom SA | | |
| 3.875%, 5/1/22 ⁽⁹⁾ | EUR 250 | 295,937 |
| Nokia Oyj | | |
| 4.375%, 6/12/27 | 1,025 | 966,063 |
| Qualitytech, L.P./QTS Finance Corp. | | |
| 4.75%, 11/15/25 ⁽⁸⁾ | 795 | 748,055 |
| SBA Communications Corp. | | |
| 4.00%, 10/1/22 ⁽⁸⁾ | 1,020 | 980,475 |
| 4.875%, 9/1/24 | 460 | 441,158 |
| Sprint Capital Corp. | | |
| 6.875%, 11/15/28 | 990 | 952,875 |
| Sprint Communications, Inc. | | |
| 9.00%, 11/15/18 ⁽⁸⁾ | 5,014 | 5,120,547 |
| 7.00%, 8/15/20 | 3,605 | 3,740,187 |
| 6.00%, 11/15/22 | 365 | 362,719 |
| Sprint Corp. | | |
| 7.25%, 9/15/21 | 3,265 | 3,403,762 |
| 7.875%, 9/15/23 | 10,250 | 10,653,594 |
| 7.625%, 2/15/25 | 1,785 | 1,834,088 |
| 7.625%, 3/1/26 | 1,360 | 1,388,900 |
| T-Mobile USA, Inc. | | |
| 6.375%, 3/1/25 | 1,395 | 1,450,800 |
| 6.50%, 1/15/26 | 595 | 614,159 |

| | | | |
|--|-----|-------|---------|
| 4.50%, 2/1/26 | | 980 | 916,300 |
| 4.75%, 2/1/28 | | 1,045 | 967,931 |
| Wind Tre SpA | | | |
| 2.75%, (3 mo. EURIBOR + 2.75%), 1/20/24 ⁽⁸⁾⁽¹²⁾ | EUR | 650 | 633,842 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|--|----------------------|
| Zayo Group, LLC/Zayo Capital, Inc. | | |
| 6.375%, 5/15/25 | 1,700 | \$ 1,738,250 |
| 5.75%, 1/15/27 ⁽⁸⁾ | 335 | 329,975 |
| | | \$ 68,213,382 |
| Transportation 0.1% | | |
| A.P. Moller - Maersk A/S | | |
| 3.75%, 9/22/24 ⁽⁸⁾ | 1,025 | \$ 998,632 |
| JSL Europe S.A. | | |
| 7.75%, 7/26/24 ⁽⁸⁾ | 1,000 | 902,500 |
| | | \$ 1,901,132 |
| Utilities 1.5% | | |
| AES Corp. (The) | | |
| 4.00%, 3/15/21 | 1,060 | \$ 1,057,350 |
| 5.50%, 4/15/25 | 309 | 312,863 |
| 6.00%, 5/15/26 | 1,655 | 1,721,200 |
| 5.125%, 9/1/27 | 165 | 165,000 |
| Calpine Corp. | | |
| 5.50%, 2/1/24 | 285 | 262,913 |
| 5.75%, 1/15/25 | 2,862 | 2,624,096 |
| 5.25%, 6/1/26 ⁽⁸⁾ | 1,040 | 984,100 |
| ITC Holdings Corp. | | |
| 5.30%, 7/1/43 | 660 | 740,532 |
| Kansas City Power & Light Co. | | |
| 4.20%, 6/15/47 | 750 | 739,723 |
| NextEra Energy Operating Partners, L.P. | | |
| 4.25%, 9/15/24 ⁽⁸⁾ | 660 | 636,900 |
| NRG Energy, Inc. | | |
| 7.25%, 5/15/26 | 3,000 | 3,210,000 |
| 5.75%, 1/15/28 ⁽⁸⁾ | 1,455 | 1,433,175 |
| Pattern Energy Group, Inc. | | |
| 5.875%, 2/1/24 ⁽⁸⁾ | 970 | 972,425 |
| Southern Co. (The) | | |
| 3.25%, 7/1/26 | 1,000 | 939,972 |
| Southwestern Electric Power Co. | | |
| 6.20%, 3/15/40 | 696 | 862,774 |
| TerraForm Power Operating, LLC | | |
| 4.25%, 1/31/23 ⁽⁸⁾ | 655 | 633,712 |
| 6.625%, 6/15/25 ⁽⁸⁾ | 580 | 619,875 |
| 5.00%, 1/31/28 ⁽⁸⁾ | 985 | 936,981 |
| Thames Water Kemble Finance PLC | | |
| 5.875%, 7/15/22 ⁽⁹⁾ | GBP 450 | 630,956 |
| Vistra Energy Corp. | | |

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| | | |
|--------------------------------|-------|----------------------|
| 7.375%, 11/1/22 | 1,130 | 1,183,675 |
| 7.625%, 11/1/24 | 1,733 | 1,856,476 |
| 8.00%, 1/15/25 ⁽⁸⁾ | 770 | 830,406 |
| 8.125%, 1/30/26 ⁽⁸⁾ | 2,315 | 2,523,350 |
| | | \$ 25,878,454 |

Total Corporate Bonds & Notes
(identified cost \$867,868,130)

\$ 856,763,075

Foreign Corporate Bonds 0.1%

| Security | Principal Amount (000 s omitted) | Value |
|--|---|---------------------|
| Export-Import Bank of India, 3.375%, 8/5/26 ⁽⁹⁾ | \$ 1,700 | \$ 1,564,957 |
| | | \$ 1,564,957 |
| Total Foreign Corporate Bonds (identified cost \$1,663,901) | | \$ 1,564,957 |

Foreign Government Securities 4.8%

| Security | Principal Amount* (000 s omitted) | Value |
|---|--|---------------------|
| Albania 0.2% | | |
| Republic of Albania | | |
| 5.75%, 11/12/20 ⁽⁹⁾ | EUR 2,000 | \$ 2,563,321 |
| Total Albania | | \$ 2,563,321 |
| Angola 0.2% | | |
| Republic of Angola | | |
| 8.25%, 5/9/28 ⁽⁹⁾ | 1,321 | \$ 1,325,526 |
| 9.375%, 5/8/48 ⁽⁹⁾ | 1,314 | 1,330,289 |
| Total Angola | | \$ 2,655,815 |
| Argentina 0.2% | | |
| Republic of Argentina | | |
| 3.875%, 1/15/22 ⁽⁹⁾ | EUR 425 | \$ 476,760 |
| 6.25%, 11/9/47 | EUR 1,422 | 1,299,628 |
| 6.875%, 1/11/48 | 1,318 | 999,057 |
| Total Argentina | | \$ 2,775,445 |
| Armenia 0.1% | | |
| Republic of Armenia | | |
| 6.00%, 9/30/20 ⁽⁹⁾ | 700 | \$ 717,815 |
| 7.15%, 3/26/25 ⁽⁹⁾ | 1,675 | 1,759,588 |
| Total Armenia | | \$ 2,477,403 |
| Barbados 0.1% | | |
| Barbados Government International Bond | | |

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| | | | |
|-----------------------------------|-------|----|-----------|
| 6.625%, 12/5/35 ⁽⁶⁾⁽⁹⁾ | 2,300 | \$ | 1,224,060 |
| 7.00%, 8/4/22 ⁽⁶⁾⁽⁹⁾ | 712 | | 385,690 |
| 7.25%, 12/15/21 ⁽⁶⁾⁽⁹⁾ | 892 | | 473,831 |

| | | | |
|-----------------------|--|-----------|------------------|
| Total Barbados | | \$ | 2,083,581 |
|-----------------------|--|-----------|------------------|

Belarus 0.1%

Republic of Belarus

| | | | |
|--------------------------------|-----|----|---------|
| 6.875%, 2/28/23 ⁽⁹⁾ | 500 | \$ | 518,713 |
| 7.625%, 6/29/27 ⁽⁹⁾ | 500 | | 523,807 |

| | | | |
|----------------------|--|-----------|------------------|
| Total Belarus | | \$ | 1,042,520 |
|----------------------|--|-----------|------------------|

Colombia 0.1%

Republic of Colombia

| | | | |
|-----------------|-------|----|-----------|
| 2.625%, 3/15/23 | 2,250 | \$ | 2,139,469 |
|-----------------|-------|----|-----------|

| | | | |
|-----------------------|--|-----------|------------------|
| Total Colombia | | \$ | 2,139,469 |
|-----------------------|--|-----------|------------------|

| Security | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|---------------------|
| Croatia 0.1% | | |
| Croatia | | |
| 3.875%, 5/30/22 ⁽⁹⁾ | EUR 1,601 | \$ 2,071,102 |
| Total Croatia | | \$ 2,071,102 |
| Dominican Republic 0.2% | | |
| Dominican Republic International Bond | | |
| 8.625%, 4/20/27 ⁽⁹⁾ | 2,671 | \$ 3,038,262 |
| Total Dominican Republic | | \$ 3,038,262 |
| Egypt 0.2% | | |
| Egypt Government International Bond | | |
| 6.125%, 1/31/22 ⁽⁹⁾ | 2,650 | \$ 2,612,757 |
| Total Egypt | | \$ 2,612,757 |
| El Salvador 0.3% | | |
| Republic of El Salvador | | |
| 7.375%, 12/1/19 ⁽⁹⁾ | 1,210 | \$ 1,242,960 |
| 7.75%, 1/24/23 ⁽⁹⁾ | 1,800 | 1,897,866 |
| 8.25%, 4/10/32 ⁽⁹⁾ | 1,001 | 1,035,575 |
| 8.625%, 2/28/29 ⁽⁹⁾ | 1,039 | 1,114,327 |
| Total El Salvador | | \$ 5,290,728 |
| Fiji 0.1% | | |
| Republic of Fiji | | |
| 6.625%, 10/2/20 ⁽⁹⁾ | 2,443 | \$ 2,473,606 |
| Total Fiji | | \$ 2,473,606 |
| Georgia 0.1% | | |
| Republic of Georgia | | |
| 6.875%, 4/12/21 ⁽⁹⁾ | 939 | \$ 1,001,875 |
| Total Georgia | | \$ 1,001,875 |
| Greece 0.0% | | |
| Hellenic Republic Government Bond | | |
| 3.50%, 1/30/23 ⁽⁹⁾ | EUR 380 | \$ 452,187 |
| Total Greece | | \$ 452,187 |
| Honduras 0.2% | | |

| | | | |
|---|-------|-----------|------------------|
| Honduras Government International Bond | | | |
| 6.25%, 1/19/27 ⁽⁹⁾ | 150 | \$ | 151,080 |
| 7.50%, 3/15/24 ⁽⁹⁾ | 200 | | 214,200 |
| 8.75%, 12/16/20 ⁽⁹⁾ | 3,323 | | 3,604,458 |
| Total Honduras | | \$ | 3,969,738 |
| Hungary 0.1% | | | |
| Hungary Government Bond | | | |
| 5.75%, 11/22/23 | 820 | \$ | 884,010 |
| Total Hungary | | \$ | 884,010 |
| Indonesia 0.2% | | | |
| Republic of Indonesia | | | |
| 3.70%, 1/8/22 ⁽⁹⁾ | 4,230 | \$ | 4,190,987 |
| Total Indonesia | | \$ | 4,190,987 |

| Security | Principal Amount* | | Value |
|--|----------------------|-------|---------------------|
| (000 s omitted) | | | |
| Ivory Coast 0.0% | | | |
| Ivory Coast | | | |
| 5.125%, 6/15/25 ⁽⁹⁾ | EUR | 435 | \$ 511,927 |
| Total Ivory Coast | | | \$ 511,927 |
| Lebanon 0.1% | | | |
| Lebanese Republic | | | |
| 5.15%, 11/12/18 ⁽⁹⁾ | | 2,200 | \$ 2,197,228 |
| Total Lebanon | | | \$ 2,197,228 |
| Macedonia 0.3% | | | |
| Republic of Macedonia | | | |
| 2.75%, 1/18/25 ⁽⁹⁾ | EUR | 110 | \$ 126,325 |
| 3.975%, 7/24/21 ⁽⁹⁾ | EUR | 2,496 | 3,098,463 |
| 4.875%, 12/1/20 ⁽⁹⁾ | EUR | 788 | 999,369 |
| Total Macedonia | | | \$ 4,224,157 |
| Nigeria 0.0% | | | |
| Republic of Nigeria | | | |
| 6.75%, 1/28/21 ⁽⁹⁾ | | 550 | \$ 560,497 |
| Total Nigeria | | | \$ 560,497 |
| Poland 0.1% | | | |
| Republic of Poland | | | |
| 4.00%, 1/22/24 | | 890 | \$ 905,232 |
| Total Poland | | | \$ 905,232 |
| Romania 0.2% | | | |
| Romania Government Bond | | | |
| 6.75%, 2/7/22 ⁽⁹⁾ | | 2,400 | \$ 2,619,466 |
| Total Romania | | | \$ 2,619,466 |
| Rwanda 0.2% | | | |
| Republic of Rwanda | | | |
| 6.625%, 5/2/23 ⁽⁹⁾ | | 3,896 | \$ 3,885,824 |
| Total Rwanda | | | \$ 3,885,824 |
| Saudi Arabia 0.1% | | | |
| Saudi Government International Bond | | | |

| | | | | |
|--------------------------------|-----|-------|-----------|------------------|
| 3.25%, 10/26/26 ⁽⁹⁾ | | 2,300 | \$ | 2,159,521 |
| Total Saudi Arabia | | | \$ | 2,159,521 |
| Senegal 0.0% | | | | |
| Republic of Senegal | | | | |
| 4.75%, 3/13/28 ⁽⁹⁾ | EUR | 315 | \$ | 343,794 |
| Total Senegal | | | \$ | 343,794 |
| Serbia 0.2% | | | | |
| Republic of Serbia | | | | |
| 4.875%, 2/25/20 ⁽⁹⁾ | | 2,615 | \$ | 2,659,505 |
| 5.875%, 12/3/18 ⁽⁹⁾ | | 980 | | 990,614 |
| Total Serbia | | | \$ | 3,650,119 |
| Seychelles 0.1% | | | | |
| Republic of Seychelles | | | | |
| 8.00%, 1/1/26 ⁽⁹⁾ | | 1,792 | \$ | 1,846,147 |
| Total Seychelles | | | \$ | 1,846,147 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Sri Lanka 0.3% | | |
| Republic of Sri Lanka | | |
| 6.125%, 6/3/25 ⁽⁹⁾ | 4,230 | \$ 3,963,231 |
| 6.85%, 11/3/25 ⁽⁹⁾ | 1,000 | 970,041 |
| Total Sri Lanka | | \$ 4,933,272 |
| Tunisia 0.1% | | |
| Banque Centrale de Tunisie International Bond | | |
| 5.625%, 2/17/24 ⁽⁹⁾ | EUR 2,125 | \$ 2,431,068 |
| Total Tunisia | | \$ 2,431,068 |
| Turkey 0.5% | | |
| Republic of Turkey | | |
| 5.625%, 3/30/21 | 2,380 | \$ 2,371,111 |
| 6.125%, 10/24/28 | 2,747 | 2,579,570 |
| 6.25%, 9/26/22 | 1,230 | 1,236,145 |
| 7.00%, 6/5/20 | 2,390 | 2,450,873 |
| Total Turkey | | \$ 8,637,699 |
| Ukraine 0.1% | | |
| Ukraine Government International Bond | | |
| 7.75%, 9/1/20 ⁽⁹⁾ | 900 | \$ 895,500 |
| Total Ukraine | | \$ 895,500 |
| Total Foreign Government Securities (identified cost \$84,103,202) | | \$ 81,524,257 |

Sovereign Loans 0.5%

| Borrower | Principal Amount (000 s omitted) | Value |
|---|--|-------------------|
| Barbados 0.1% | | |
| Government of Barbados | | |
| Term Loan, 0.00%, Maturing December 20, 2019 ⁽⁶⁾⁽¹²⁾⁽¹⁶⁾ | \$ 1,200 | \$ 612,360 |
| Total Barbados | | \$ 612,360 |
| Kenya 0.0%⁽⁴⁾ | | |
| Government of Kenya | | |

| | | | | |
|--|----|-----|----|---------|
| Term Loan, 7.50%, (6 mo. USD LIBOR + 5.00%), Maturing April 18, 2019 ⁽¹²⁾ | \$ | 200 | \$ | 200,500 |
|--|----|-----|----|---------|

| | | | | |
|--------------------|--|--|-----------|----------------|
| Total Kenya | | | \$ | 200,500 |
|--------------------|--|--|-----------|----------------|

Nigeria 0.1%

Bank of Industry Limited

| | | | | |
|--|----|-------|----|-----------|
| Term Loan, 8.31%, (3 mo. USD LIBOR + 6.00%), Maturing May 21, 2021 ⁽¹²⁾ | \$ | 1,900 | \$ | 1,876,911 |
|--|----|-------|----|-----------|

| | | | | |
|----------------------|--|--|-----------|------------------|
| Total Nigeria | | | \$ | 1,876,911 |
|----------------------|--|--|-----------|------------------|

Tanzania 0.3%

Government of the United Republic of Tanzania

| | | | | |
|---|----|-------|----|-----------|
| Term Loan, 7.70%, (6 mo. USD LIBOR + 5.20%), Maturing June 23, 2022 ⁽¹²⁾ | \$ | 3,575 | \$ | 3,612,344 |
|---|----|-------|----|-----------|

| Borrower | Principal Amount (000 s omitted) | Value |
|--|---|---------------------|
| Tanzania | | |
| Term Loan, 7.53%, (3 mo. USD LIBOR + 5.20%), Maturing May 23, 2023 ⁽¹²⁾ | \$ 1,700 | \$ 1,681,817 |
| Total Tanzania | | \$ 5,294,161 |
| Total Sovereign Loans (identified cost \$8,540,982) | | \$ 7,983,932 |

Mortgage Pass-Throughs 9.7%

| Security | Principal Amount (000 s omitted) | Value |
|--|---|----------------------|
| Federal Home Loan Mortgage Corp.: | | |
| 5.00%, with various maturities to 2019 | \$ 273 | \$ 273,773 |
| 5.50%, with maturity at 2032 | 689 | 743,244 |
| 6.00%, with maturity at 2021 | 18 | 17,901 |
| 6.50%, with various maturities to 2036 | 5,555 | 6,135,840 |
| 7.00%, with various maturities to 2036 ⁽¹⁷⁾ | 5,437 | 6,066,432 |
| 7.13%, with maturity at 2023 | 78 | 82,123 |
| 7.50%, with various maturities to 2035 | 3,831 | 4,234,367 |
| 7.65%, with maturity at 2022 | 60 | 62,011 |
| 8.00%, with various maturities to 2034 | 1,912 | 2,089,223 |
| 8.25%, with maturity at 2020 | 7 | 6,919 |
| 8.30%, with maturity at 2020 | 81 | 81,123 |
| 8.50%, with various maturities to 2031 | 1,189 | 1,327,704 |
| 9.00%, with various maturities to 2031 | 183 | 198,546 |
| 9.50%, with various maturities to 2025 | 91 | 93,503 |
| 10.00%, with maturity at 2020 | 5 | 5,044 |
| 10.50%, with maturity at 2020 | 5 | 4,701 |
| | | \$ 21,422,454 |

| | | |
|--|----------|--------------|
| Federal National Mortgage Association: | | |
| 2.749%, (COF + 1.252%), with maturity at 2036 ⁽¹⁸⁾ | \$ 1,034 | \$ 1,013,944 |
| 3.487%, (1 yr. CMT + 2.25%), with maturity at 2022 ⁽¹⁸⁾ | 81 | 81,981 |
| 3.659%, (1 yr. CMT + 2.254%), with maturity at 2036 ⁽¹⁸⁾ | 9,941 | 10,469,089 |
| 3.673%, (6 mo. USD LIBOR + 1.54%), with maturity at 2037 ⁽¹⁸⁾ | 1,817 | 1,895,951 |
| 4.50%, with maturity at 2042 ⁽¹⁷⁾ | 9,020 | 9,472,291 |
| 5.00%, with various maturities to 2040 ⁽¹⁷⁾ | 9,482 | 10,140,544 |
| 5.50%, with various maturities to 2033 | 1,042 | 1,130,136 |
| 6.00%, with various maturities to 2029 | 2,191 | 2,321,945 |
| 6.324%, (COF + 2.00%), with maturity at 2032 ⁽¹⁸⁾ | 2,822 | 3,029,239 |

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| | | |
|--|--------|------------|
| 6.50%, with various maturities to 2036 ⁽¹⁷⁾ | 22,784 | 25,190,835 |
| 6.75%, with maturity at 2023 | 54 | 57,106 |
| 7.00%, with various maturities to 2037 | 10,591 | 11,850,030 |
| 7.50%, with various maturities to 2035 | 4,416 | 4,973,885 |
| 7.887%, with maturity at 2027 ⁽¹⁹⁾ | 290 | 320,575 |
| 8.00%, with various maturities to 2034 | 1,341 | 1,492,774 |
| 8.261%, with maturity at 2024 ⁽¹⁹⁾ | 16 | 17,444 |
| 8.27%, with maturity at 2028 ⁽¹⁹⁾ | 84 | 94,279 |
| 8.287%, with maturity at 2029 ⁽¹⁹⁾ | 72 | 79,951 |
| 8.378%, with maturity at 2027 ⁽¹⁹⁾ | 96 | 107,780 |
| 8.50%, with various maturities to 2037 | 1,162 | 1,297,622 |

| Security | Principal Amount (000 s omitted) | Value |
|---|---|----------------------|
| 9.00%, with various maturities to 2032 | \$ 1,645 | \$ 1,811,086 |
| 9.276%, with maturity at 2025 ⁽¹⁹⁾ | 12 | 12,679 |
| 9.50%, with various maturities to 2030 | 578 | 631,285 |
| 10.00%, with various maturities to 2020 | 3 | 3,578 |
| 10.50%, with maturity at 2021 | 42 | 45,371 |
| | | \$ 87,541,400 |

Government National Mortgage Association:

| | | |
|--|-----------|----------------------|
| 4.50%, with maturity at 2047 ⁽¹⁷⁾ | \$ 10,283 | \$ 10,703,987 |
| 5.00%, with various maturities to 2048 ⁽¹⁷⁾ | 27,849 | 29,307,521 |
| 6.00%, with maturity at 2024 | 506 | 534,891 |
| 6.50%, with maturity at 2024 ⁽¹⁷⁾ | 2,854 | 3,048,881 |
| 7.00%, with maturity at 2026 | 235 | 259,041 |
| 7.50%, with various maturities to 2032 ⁽¹⁷⁾ | 5,375 | 5,919,639 |
| 8.00%, with various maturities to 2034 ⁽¹⁷⁾ | 3,424 | 3,880,475 |
| 8.30%, with maturity at 2020 | 21 | 21,837 |
| 8.50%, with maturity at 2022 | 130 | 138,720 |
| 9.00%, with various maturities to 2025 | 632 | 694,606 |
| 9.50%, with various maturities to 2021 | 220 | 230,806 |
| 10.00%, with maturity at 2019 | 6 | 6,164 |
| | | \$ 54,746,568 |

**Total Mortgage Pass-Throughs
(identified cost \$162,358,785)**
\$ 163,710,422
Collateralized Mortgage Obligations 26.1%

| Security | Principal Amount (000 s omitted) | Value |
|--|---|--------------|
| Federal Home Loan Mortgage Corp.: | | |
| Series 24, Class J, 6.25%, 11/25/23 | \$ 279 | \$ 294,566 |
| Series 1497, Class K, 7.00%, 4/15/23 | 246 | 262,703 |
| Series 1529, Class Z, 7.00%, 6/15/23 | 363 | 389,727 |
| Series 1620, Class Z, 6.00%, 11/15/23 | 276 | 291,831 |
| Series 1677, Class Z, 7.50%, 7/15/23 | 206 | 222,473 |
| Series 1702, Class PZ, 6.50%, 3/15/24 | 2,570 | 2,748,468 |
| Series 2113, Class QG, 6.00%, 1/15/29 | 584 | 633,974 |
| Series 2122, Class K, 6.00%, 2/15/29 | 111 | 120,035 |
| Series 2130, Class K, 6.00%, 3/15/29 | 75 | 81,325 |
| Series 2167, Class BZ, 7.00%, 6/15/29 | 84 | 92,420 |
| Series 2182, Class ZB, 8.00%, 9/15/29 | 878 | 996,489 |

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| | | |
|---|-------|-----------|
| Series 2198, Class ZA, 8.50%, 11/15/29 | 998 | 1,128,374 |
| Series 2245, Class A, 8.00%, 8/15/27 | 2,360 | 2,674,191 |
| Series 2458, Class ZB, 7.00%, 6/15/32 | 909 | 1,031,769 |
| Series 3762, Class SH, 6.035%, (10.00% - 1 mo. USD LIBOR x 2.00), 11/15/40 ⁽²⁰⁾ | 770 | 796,185 |
| Series 4097, Class PE, 3.00%, 11/15/40 | 1,646 | 1,633,367 |
| Series 4273, Class PU, 4.00%, 11/15/43 | 2,263 | 2,258,444 |
| Series 4273, Class SP, 6.713%, (12.00% - 1 mo. USD LIBOR x 2.67), 11/15/43 ⁽²⁰⁾ | 503 | 556,157 |
| Series 4337, Class YT, 3.50%, 4/15/49 | 6,098 | 6,007,482 |
| Series 4407, Class LN, 4.701%, (9.32% - 1 mo. USD LIBOR x 2.33), 12/15/43 ⁽²⁰⁾ | 139 | 123,556 |
| Series 4416, Class SU, 4.635%, (8.60% - 1 mo. USD LIBOR x 2.00), 12/15/44 ⁽²⁰⁾ | 3,815 | 3,098,188 |

| Security | Principal Amount (000 s omitted) | Value |
|--|-------------------------------------|--------------|
| Series 4452, Class ZJ, 3.00%, 11/15/44 | \$ 2,976 | \$ 2,618,205 |
| Series 4584, Class PM, 3.00%, 5/15/46 | 5,889 | 5,771,158 |
| Series 4594, Class FM, 2.983%, (1 mo. USD LIBOR + 1.00%), 6/15/46 ⁽¹²⁾ | 685 | 691,228 |
| Series 4608, Class TV, 3.50%, 1/15/55 | 8,485 | 8,280,406 |
| Series 4616, Class EZ, 3.00%, 9/15/46 | 71 | 61,476 |
| Series 4617, Class CZ, 3.50%, 5/15/46 | 2,116 | 2,003,343 |
| Series 4630, Class CZ, 3.00%, 12/15/43 | 9,711 | 9,216,779 |
| Series 4637, Class CU, 3.00%, 8/15/44 | 6,659 | 6,235,616 |
| Series 4637, Class QF, 2.983%, (1 mo. USD LIBOR + 1.00%), 4/15/44 ⁽¹²⁾ | 12,383 | 12,452,112 |
| Series 4639, Class KF, 3.283%, (1 mo. USD LIBOR + 1.30%), 12/15/44 ⁽¹²⁾ | 4,637 | 4,709,685 |
| Series 4648, Class WF, 2.983%, (1 mo. USD LIBOR + 1.00%), 1/15/47 ⁽¹²⁾ | 1,044 | 1,058,306 |
| Series 4677, Class SB, 8.07%, (16.00% - 1 mo. USD LIBOR x 4.00), 4/15/47 ⁽²⁰⁾ | 3,369 | 3,317,253 |
| Series 4678, Class PC, 3.00%, 1/15/46 | 14,214 | 14,055,122 |
| Series 4746, Class CZ, 4.00%, 11/15/47 | 1,709 | 1,670,931 |
| Series 4751, Class ZC, 4.00%, 11/15/47 | 8,084 | 7,941,134 |
| Series 4774, Class MH, 4.50%, 12/15/42 | 9,562 | 9,909,590 |
| Series 4774, Class QD, 4.50%, 1/15/43 | 24,329 | 25,212,727 |
| Series 4776, Class C, 4.50%, 3/15/43 | 9,775 | 10,135,147 |
| Interest Only: ⁽²¹⁾ | | |
| Series 267, Class S5, 3.927%, (6.00% - 1 mo. USD LIBOR), 8/15/42 ⁽²⁰⁾ | 7,990 | 1,213,011 |
| Series 284, Class S6, 4.027%, (6.10% - 1 mo. USD LIBOR), 10/15/42 ⁽²⁰⁾ | 4,471 | 718,563 |
| Series 3727, Class PS, 4.627%, (6.70% - 1 mo. USD LIBOR), 11/15/38 ⁽²⁰⁾ | 596 | 6,102 |
| Series 3973, Class SG, 4.577%, (6.65% - 1 mo. USD LIBOR), 4/15/30 ⁽²⁰⁾ | 3,064 | 215,010 |
| Series 4067, Class JI, 3.50%, 6/15/27 | 4,532 | 470,668 |
| Series 4070, Class S, 4.027%, (6.10% - 1 mo. USD LIBOR), 6/15/32 ⁽²⁰⁾ | 8,994 | 1,227,823 |
| Series 4088, Class EI, 3.50%, 9/15/41 | 11,122 | 1,773,859 |
| Series 4094, Class CS, 3.927%, (6.00% - 1 mo. USD LIBOR), 8/15/42 ⁽²⁰⁾ | 4,327 | 725,244 |
| Series 4095, Class HS, 4.027%, (6.10% - 1 mo. USD LIBOR), 7/15/32 ⁽²⁰⁾ | 3,051 | 359,337 |
| Series 4109, Class ES, 4.077%, (6.15% - 1 mo. USD LIBOR), 12/15/41 ⁽²⁰⁾ | 90 | 13,964 |
| Series 4109, Class KS, 4.027%, (6.10% - 1 mo. USD LIBOR), 5/15/32 ⁽²⁰⁾ | 1,070 | 40,107 |
| Series 4110, Class SA, 3.577%, (5.65% - 1 mo. USD LIBOR), 9/15/42 ⁽²⁰⁾ | 5,485 | 659,904 |
| Series 4149, Class S, 4.177%, (6.25% - 1 mo. USD LIBOR), 1/15/33 ⁽²⁰⁾ | 4,406 | 635,813 |
| Series 4186, Class IQ, 4.00%, 12/15/28 | 302 | 3,388 |
| Series 4188, Class AI, 3.50%, 4/15/28 | 3,155 | 284,221 |
| Series 4203, Class QS, 4.177%, (6.25% - 1 mo. USD LIBOR), 5/15/43 ⁽²⁰⁾ | 8,292 | 1,049,361 |
| Series 4233, Class GI, 3.50%, 3/15/25 | 868 | 13,248 |
| Series 4408, Class IP, 3.50%, 4/15/44 | 7,213 | 1,355,296 |
| Series 4435, Class BI, 3.50%, 7/15/44 | 16,959 | 3,106,552 |
| Series 4629, Class QI, 3.50%, 11/15/46 | 8,792 | 1,499,461 |
| Series 4644, Class TI, 3.50%, 1/15/45 | 9,300 | 1,681,240 |
| Series 4653, Class PI, 3.50%, 7/15/44 | 4,786 | 722,265 |

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| | | |
|--|--------|-----------|
| Series 4667, Class PI, 3.50%, 5/15/42 | 11,948 | 1,839,734 |
| Series 4676, Class DI, 4.00%, 7/15/44 | 20,062 | 3,216,168 |
| Series 4744, Class IO, 4.00%, 11/15/47 | 12,334 | 2,602,014 |
| Series 4749, Class IL, 4.00%, 12/15/47 | 5,745 | 1,342,738 |
| Series 4767, Class IM, 4.00%, 5/15/45 | 9,753 | 1,592,817 |
| Principal Only: ⁽²²⁾ | | |
| Series 242, Class PO, 0.00%, 11/15/36 | 5,389 | 4,710,225 |
| Series 259, Class PO, 0.00%, 4/15/39 | 3,223 | 2,875,842 |
| Series 3606, Class PO, 0.00%, 12/15/39 | 3,593 | 3,038,228 |

| Security | Principal Amount (000 s omitted) | Value |
|--|---|-----------------------|
| Series 4417, Class KO, 0.00%, 12/15/43 | \$ 553 | \$ 340,900 |
| Series 4478, Class PO, 0.00%, 5/15/45 | 2,730 | 2,210,721 |
| Series 4754, Class JO, 0.00%, 4/15/44 | 2,319 | 1,593,759 |
| | | \$ 193,919,525 |

Federal Home Loan Mortgage Corp. Structured Agency Credit Risk**Debt Notes:**

| | | |
|--|----------|----------------------|
| Series 2016-DNA2, Class M3, 6.741%, (1 mo. USD LIBOR + 4.65%), 10/25/28 ⁽¹²⁾ | \$ 6,250 | \$ 7,232,181 |
| Series 2017-DNA2, Class M2, 5.541%, (1 mo. USD LIBOR + 3.45%), 10/25/29 ⁽¹²⁾ | 3,000 | 3,278,078 |
| | | \$ 10,510,259 |

Federal National Mortgage Association:

| | | |
|--|-------|-----------|
| Series G92-44, Class Z, 8.00%, 7/25/22 | \$ 1 | \$ 983 |
| Series G92-44, Class ZQ, 8.00%, 7/25/22 | 2 | 1,599 |
| Series G92-46, Class Z, 7.00%, 8/25/22 | 115 | 121,719 |
| Series G92-60, Class Z, 7.00%, 10/25/22 | 152 | 160,985 |
| Series G93-35, Class ZQ, 6.50%, 11/25/23 | 3,453 | 3,666,414 |
| Series G93-40, Class H, 6.40%, 12/25/23 | 736 | 781,190 |
| Series 1989-34, Class Y, 9.85%, 7/25/19 | 12 | 12,033 |
| Series 1990-17, Class G, 9.00%, 2/25/20 | 12 | 12,688 |
| Series 1990-27, Class Z, 9.00%, 3/25/20 | 12 | 12,145 |
| Series 1990-29, Class J, 9.00%, 3/25/20 | 13 | 13,867 |
| Series 1990-43, Class Z, 9.50%, 4/25/20 | 49 | 50,676 |
| Series 1991-98, Class J, 8.00%, 8/25/21 | 51 | 54,402 |
| Series 1992-77, Class ZA, 8.00%, 5/25/22 | 264 | 281,832 |
| Series 1992-103, Class Z, 7.50%, 6/25/22 | 19 | 20,025 |
| Series 1992-113, Class Z, 7.50%, 7/25/22 | 46 | 49,189 |
| Series 1992-185, Class ZB, 7.00%, 10/25/22 | 74 | 78,969 |
| Series 1993-16, Class Z, 7.50%, 2/25/23 | 186 | 198,966 |
| Series 1993-22, Class PM, 7.40%, 2/25/23 | 149 | 159,173 |
| Series 1993-25, Class J, 7.50%, 3/25/23 | 222 | 238,518 |
| Series 1993-30, Class PZ, 7.50%, 3/25/23 | 403 | 433,913 |
| Series 1993-42, Class ZQ, 6.75%, 4/25/23 | 548 | 582,014 |
| Series 1993-56, Class PZ, 7.00%, 5/25/23 | 83 | 88,808 |
| Series 1993-156, Class ZB, 7.00%, 9/25/23 | 98 | 105,771 |
| Series 1994-45, Class Z, 6.50%, 2/25/24 | 696 | 739,128 |
| Series 1994-89, Class ZQ, 8.00%, 7/25/24 | 476 | 522,521 |
| Series 1996-57, Class Z, 7.00%, 12/25/26 | 475 | 521,119 |
| Series 1997-77, Class Z, 7.00%, 11/18/27 | 245 | 270,637 |
| Series 1998-44, Class ZA, 6.50%, 7/20/28 | 255 | 278,884 |
| Series 1999-45, Class ZG, 6.50%, 9/25/29 | 71 | 78,099 |
| Series 2000-22, Class PN, 6.00%, 7/25/30 | 864 | 941,559 |

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| | | |
|--|-------|-----------|
| Series 2002-1, Class G, 7.00%, 7/25/23 | 119 | 126,669 |
| Series 2002-21, Class PE, 6.50%, 4/25/32 | 600 | 666,719 |
| Series 2005-75, Class CS, 15.836%, (24.20% - 1 mo. USD LIBOR x 4.00), 9/25/35 ⁽²⁰⁾ | 948 | 1,524,401 |
| Series 2007-74, Class AC, 5.00%, 8/25/37 ⁽¹⁷⁾ | 6,446 | 6,872,876 |
| Series 2011-49, Class NT, 6.00%, (66.00% - 1 mo. USD LIBOR x 10.00, Cap 6.00%), 6/25/41 ⁽²⁰⁾ | 699 | 750,122 |
| Series 2011-109, Class PE, 3.00%, 8/25/41 ⁽¹⁷⁾ | 4,351 | 4,279,621 |
| Series 2012-134, Class ZT, 2.00%, 12/25/42 | 3,790 | 3,077,236 |
| Series 2013-6, Class TA, 1.50%, 1/25/43 | 5,809 | 5,574,541 |
| Series 2013-52, Class MD, 1.25%, 6/25/43 | 6,081 | 5,463,674 |
| Series 2013-67, Class NF, 3.091%, (1 mo. USD LIBOR + 1.00%), 7/25/43 ⁽¹²⁾ | 2,784 | 2,792,685 |
| Series 2014-64, Class PA, 3.00%, 3/25/44 ⁽¹⁷⁾ | 4,873 | 4,813,224 |

| Security | Principal Amount (000 s omitted) | Value |
|---|--|------------|
| Series 2016-22, Class ZE, 3.00%, 6/25/44 | \$ 743 | \$ 653,803 |
| Series 2017-13, Class KF, 2.983%, (1 mo. USD LIBOR + 1.00%), 2/25/47 ⁽¹²⁾ | 1,592 | 1,609,496 |
| Series 2017-15, Class LE, 3.00%, 6/25/46 ⁽¹⁷⁾ | 16,535 | 16,279,726 |
| Series 2017-39, Class JZ, 3.00%, 5/25/47 | 1,128 | 1,049,199 |
| Series 2017-48, Class LG, 2.75%, 5/25/47 | 8,992 | 8,705,534 |
| Series 2017-66, Class ZJ, 3.00%, 9/25/57 | 3,611 | 3,205,465 |
| Series 2017-75, Class Z, 3.00%, 9/25/57 | 2,434 | 2,162,028 |
| Series 2017-76, Class Z, 3.00%, 10/25/57 | 3,050 | 2,787,514 |
| Series 2017-96, Class Z, 3.00%, 12/25/57 | 8,204 | 7,634,469 |
| Series 2017-110, Class Z, 3.00%, 2/25/57 | 7,027 | 6,499,074 |
| Series 2018-18, Class QD, 4.50%, 5/25/45 | 38,350 | 39,845,803 |
| Series 2018-50, Class MZ, 4.50%, 7/25/48 | 6,974 | 6,972,436 |
| Interest Only: ⁽²¹⁾ | | |
| Series 2010-99, Class NS, 4.509%, (6.60% - 1 mo. USD LIBOR), 3/25/39 ⁽²⁰⁾ | 1,676 | 73,685 |
| Series 2010-124, Class SJ, 3.959%, (6.05% - 1 mo. USD LIBOR), 11/25/38 ⁽²⁰⁾ | 2,557 | 140,028 |
| Series 2011-45, Class SA, 4.559%, (6.65% - 1 mo. USD LIBOR), 1/25/29 ⁽²⁰⁾ | 499 | 5,994 |
| Series 2011-101, Class IC, 3.50%, 10/25/26 | 10,939 | 956,901 |
| Series 2011-101, Class IE, 3.50%, 10/25/26 | 3,586 | 314,942 |
| Series 2012-24, Class S, 3.409%, (5.50% - 1 mo. USD LIBOR), 5/25/30 ⁽²⁰⁾ | 2,448 | 147,421 |
| Series 2012-33, Class CI, 3.50%, 3/25/27 | 6,201 | 567,256 |
| Series 2012-56, Class SU, 4.659%, (6.75% - 1 mo. USD LIBOR), 8/25/26 ⁽²⁰⁾ | 1,004 | 44,137 |
| Series 2012-94, Class KS, 4.559%, (6.65% - 1 mo. USD LIBOR), 5/25/38 ⁽²⁰⁾ | 6,722 | 788,058 |
| Series 2012-97, Class PS, 4.059%, (6.15% - 1 mo. USD LIBOR), 3/25/41 ⁽²⁰⁾ | 8,450 | 1,199,713 |
| Series 2012-103, Class GS, 4.009%, (6.10% - 1 mo. USD LIBOR), 2/25/40 ⁽²⁰⁾ | 6,333 | 474,429 |
| Series 2012-118, Class IN, 3.50%, 11/25/42 | 10,353 | 2,024,316 |
| Series 2012-124, Class IO, 1.301%, 11/25/42 ⁽¹⁹⁾ | 6,697 | 283,031 |
| Series 2012-150, Class SK, 4.059%, (6.15% - 1 mo. USD LIBOR), 1/25/43 ⁽²⁰⁾ | 6,023 | 795,255 |
| Series 2013-12, Class SP, 3.559%, (5.65% - 1 mo. USD LIBOR), 11/25/41 ⁽²⁰⁾ | 3,079 | 324,668 |
| Series 2013-15, Class DS, 4.109%, (6.20% - 1 mo. USD LIBOR), 3/25/33 ⁽²⁰⁾ | 12,046 | 1,585,047 |
| Series 2013-16, Class SY, 4.059%, (6.15% - 1 mo. USD LIBOR), 3/25/43 ⁽²⁰⁾ | 2,734 | 378,050 |
| Series 2013-54, Class HS, 4.209%, (6.30% - 1 mo. USD LIBOR), 10/25/41 ⁽²⁰⁾ | 3,776 | 335,573 |
| | 4,671 | 579,261 |

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Series 2013-64, Class PS, 4.159%, (6.25% - 1 mo. USD LIBOR),
4/25/43⁽²⁰⁾

| | | |
|--|--------|-----------|
| Series 2013-75, Class SC, 4.159%, (6.25% - 1 mo. USD LIBOR), 7/25/42 ⁽²⁰⁾ | 11,057 | 986,847 |
| Series 2014-32, Class EI, 4.00%, 6/25/44 | 1,682 | 365,434 |
| Series 2014-55, Class IN, 3.50%, 7/25/44 | 4,505 | 752,517 |
| Series 2014-89, Class IO, 3.50%, 1/25/45 | 5,726 | 1,073,617 |
| Series 2015-17, Class SA, 4.109%, (6.20% - 1 mo. USD LIBOR), 11/25/43 ⁽²⁰⁾ | 6,361 | 963,033 |
| Series 2015-52, Class MI, 3.50%, 7/25/45 | 4,972 | 860,759 |
| Series 2015-95, Class SB, 3.909%, (6.00% - 1 mo. USD LIBOR), 1/25/46 ⁽²⁰⁾ | 15,754 | 2,359,464 |
| Series 2016-1, Class SJ, 4.059%, (6.15% - 1 mo. USD LIBOR), 2/25/46 ⁽²⁰⁾ | 23,526 | 4,074,867 |
| Series 2017-46, Class NI, 3.00%, 8/25/42 | 13,171 | 1,892,953 |
| Series 2018-21, Class IO, 3.00%, 4/25/48 | 24,573 | 4,815,739 |
| Principal Only: ⁽²²⁾ | | |
| Series 379, Class 1, 0.00%, 5/25/37 | 3,550 | 3,092,396 |
| Series 2006-8, Class WQ, 0.00%, 3/25/36 | 4,893 | 4,171,229 |

\$ 180,250,761

Federal National Mortgage Association Connecticut Avenue Securities:

| | | |
|--|----------|--------------|
| Series 2017-C01, Class 1B1, 7.841%, (1 mo. USD LIBOR + 5.75%), 7/25/29 ⁽¹²⁾ | \$ 4,500 | \$ 5,378,823 |
| Series 2017-C03, Class 1B1, 6.941%, (1 mo. USD LIBOR + 4.85%), 10/25/29 ⁽¹²⁾ | 2,000 | 2,247,319 |
| Series 2017-C03, Class 1M2, 5.091%, (1 mo. USD LIBOR + 3.00%), 10/25/29 ⁽¹²⁾ | 2,750 | 2,933,726 |

\$ 10,559,868

| Security | Principal Amount (000 s omitted) | Value |
|---|--|-----------------------|
| Government National Mortgage Association: | | |
| Series 2011-156, Class GA, 2.00%, 12/16/41 | \$ 593 | \$ 495,098 |
| Series 2016-129, Class ZC, 2.00%, 6/20/45 | 972 | 899,828 |
| Series 2017-82, Class CZ, 2.50%, 2/16/43 | 214 | 213,585 |
| Series 2017-82, Class TZ, 2.50%, 2/16/43 | 623 | 570,684 |
| Series 2017-110, Class ZJ, 3.00%, 7/20/47 | 54 | 48,841 |
| Series 2017-121, Class DF, 2.584%, (1 mo. USD LIBOR + 0.50%), 8/20/47 ⁽¹²⁾ | 18,430 | 18,440,104 |
| Series 2017-137, Class AF, 2.584%, (1 mo. USD LIBOR + 0.50%), 9/20/47 ⁽¹²⁾ | 10,561 | 10,528,329 |
| Series 2017-141, Class KZ, 3.00%, 9/20/47 | 4,587 | 4,275,015 |
| Series 2018-6, Class JZ, 4.00%, 1/20/48 | 4,220 | 4,224,765 |
| Series 2018-67, Class LT, 4.50%, (13.50% - 1 mo. USD LIBOR x 2.25, Cap 4.50%), 4/20/48 ⁽²⁰⁾ | 3,882 | 3,946,320 |
| Interest Only: ⁽²¹⁾ | | |
| Series 2017-104, Class SD, 4.116%, (6.20% - 1 mo. USD LIBOR), 7/20/47 ⁽²⁰⁾ | 9,399 | 1,617,948 |
| | | \$ 45,260,517 |
| Total Collateralized Mortgage Obligations | | |
| (identified cost \$458,664,471) | | \$ 440,500,930 |

Commercial Mortgage-Backed Securities 4.4%

| Security | Principal Amount (000 s omitted) | Value |
|---|--|--------------|
| Agate Bay Mortgage Trust | | |
| Series 2015-1, Class A4, 3.50%, 1/25/45 ⁽⁸⁾⁽¹⁹⁾ | \$ 2,922 | \$ 2,948,138 |
| Bank of America Merrill Lynch Large Loan, Inc. | | |
| Series 2013-DSNY, Class E, 4.673%, (1 mo. USD LIBOR + 2.60%), 9/15/26 ⁽⁸⁾⁽¹²⁾ | 1,500 | 1,500,212 |
| CFCRE Commercial Mortgage Trust | | |
| Series 2016-C3, Class D, 3.052%, 1/10/48 ⁽⁸⁾ | 3,500 | 2,720,471 |
| Series 2016-C7, Class D, 4.588%, 12/10/54 ⁽⁸⁾ | 1,000 | 856,997 |
| Citigroup Commercial Mortgage Trust | | |
| Series 2015-P1, Class D, 3.225%, 9/15/48 ⁽⁸⁾ | 1,500 | 1,282,353 |
| COMM Mortgage Trust | | |
| Series 2012-CR2, Class D, 4.993%, 8/15/45 ⁽⁸⁾⁽¹⁹⁾ | 1,650 | 1,594,264 |
| Series 2013-CR11, Class D, 5.334%, 8/10/50 ⁽⁸⁾⁽¹⁹⁾ | 4,500 | 4,264,785 |
| Series 2015-CR22, Class D, 4.259%, 3/10/48 ⁽⁸⁾⁽¹⁹⁾ | 4,100 | 3,432,830 |
| Credit Suisse Mortgage Trust | | |
| Series 2016-NXSR, Class C, 4.508%, 12/15/49 ⁽¹⁹⁾ | 2,770 | 2,737,842 |

JPMBB Commercial Mortgage Securities Trust

| | | |
|---|-------|-----------|
| Series 2014-C19, Class A2, 3.046%, 4/15/47 | 2,396 | 2,398,099 |
| Series 2014-C19, Class D, 4.815%, 4/15/47 ⁽⁸⁾⁽¹⁹⁾ | 1,425 | 1,262,879 |
| Series 2014-C22, Class C, 4.71%, 9/15/47 ⁽¹⁹⁾ | 730 | 706,450 |
| Series 2014-C22, Class D, 4.71%, 9/15/47 ⁽⁸⁾⁽¹⁹⁾ | 2,000 | 1,657,963 |
| Series 2014-C25, Class C, 4.594%, 11/15/47 | 900 | 888,683 |
| Series 2014-C25, Class D, 4.094%, 11/15/47 ⁽⁸⁾⁽¹⁹⁾ | 2,080 | 1,712,289 |
| Series 2015-C29, Class D, 3.817%, 5/15/48 ⁽¹⁹⁾ | 2,000 | 1,628,924 |

JPMorgan Chase Commercial Mortgage Securities Trust

| | | |
|--|-------|-----------|
| Series 2006-LDP9, Class AM, 5.372%, 5/15/47 | 986 | 993,749 |
| Series 2010-C2, Class D, 5.828%, 11/15/43 ⁽⁸⁾⁽¹⁹⁾ | 3,247 | 3,287,396 |
| Series 2011-C5, Class D, 5.585%, 8/15/46 ⁽⁸⁾⁽¹⁹⁾ | 3,000 | 2,949,656 |

| Security | Principal Amount (000 s omitted) | Value |
|---|---|----------------------|
| Series 2012-CBX, Class AS, 4.271%, 6/15/45 | \$ 1,000 | \$ 1,022,511 |
| Series 2013-C13, Class D, 4.137%, 1/15/46 ⁽⁸⁾⁽¹⁹⁾ | 3,000 | 2,824,282 |
| Series 2014-DSTY, Class B, 3.771%, 6/10/27 ⁽⁸⁾ | 2,600 | 2,564,420 |
| Morgan Stanley Bank of America Merrill Lynch Trust | | |
| Series 2015-C23, Class D, 4.27%, 7/15/50 ⁽⁸⁾⁽¹⁹⁾ | 2,000 | 1,763,812 |
| Series 2016-C32, Class D, 3.396%, 12/15/49 ⁽⁸⁾⁽¹⁹⁾ | 1,600 | 1,241,075 |
| Morgan Stanley Capital I Trust | | |
| Series 2016-UB12, Class D, 3.312%, 12/15/49 ⁽⁸⁾ | 4,489 | 3,444,793 |
| Series 2017-CLS, Class A, 2.773%, (1 mo. USD LIBOR + 0.70%), 11/15/34 ⁽⁸⁾⁽¹²⁾ | 2,665 | 2,663,380 |
| Motel 6 Trust | | |
| Series 2017-MTL6, Class C, 3.473%, (1 mo. USD LIBOR + 1.40%), 8/15/34 ⁽⁸⁾⁽¹²⁾ | 2,933 | 2,938,926 |
| RETL Trust | | |
| Series 2018-RVP, Class C, 4.123%, (1 mo. USD LIBOR + 2.05%), 3/15/33 ⁽⁸⁾⁽¹²⁾ | 1,012 | 1,020,399 |
| UBS Commercial Mortgage Trust | | |
| Series 2012-C1, Class D, 5.729%, 5/10/45 ⁽⁸⁾⁽¹⁹⁾ | 3,000 | 2,952,587 |
| Wells Fargo Commercial Mortgage Trust | | |
| Series 2013-LC12, Class D, 4.423%, 7/15/46 ⁽⁸⁾⁽¹⁹⁾ | 3,000 | 2,522,613 |
| Series 2015-C31, Class D, 3.852%, 11/15/48 | 2,475 | 1,976,446 |
| Series 2015-LC22, Class C, 4.693%, 9/15/58 ⁽¹⁹⁾ | 1,250 | 1,232,458 |
| Series 2015-NXS1, Class D, 4.238%, 5/15/48 ⁽¹⁹⁾ | 2,500 | 2,183,266 |
| Series 2015-SG1, Class C, 4.618%, 9/15/48 ⁽¹⁹⁾ | 2,575 | 2,456,406 |
| WF-RBS Commercial Mortgage Trust | | |
| Series 2014-C24, Class B, 4.204%, 11/15/47 ⁽¹⁹⁾ | 2,500 | 2,422,711 |
| Total Commercial Mortgage-Backed Securities (identified cost \$75,159,797) | | \$ 74,054,065 |

Asset-Backed Securities 2.3%

| Security | Principal Amount (000 s omitted) | Value |
|--|---|--------------|
| AASET U.S., Ltd. | | |
| Series 2018-1A, Class A, 3.844%, 1/16/38 ⁽⁸⁾ | \$ 481 | \$ 477,304 |
| Alinea CLO, Ltd. | | |
| Series 2018-1A, Class E, (3 mo. USD LIBOR + 6.00%), 7/20/31 ⁽⁸⁾⁽²³⁾ | 1,000 | 1,000,000 |
| Apidos CLO XVII | | |
| Series 2014-17A, Class C, 5.653%, (3 mo. USD LIBOR + 3.30%), 4/17/26 ⁽⁸⁾⁽¹²⁾ | 1,000 | 1,004,987 |
| Ares CLO, Ltd. | | |
| Series 2015-35RA, Class E, (3 mo. USD LIBOR + 5.70%), 7/15/30 ⁽⁸⁾⁽²³⁾ | 2,000 | 2,000,000 |

Blackbird Capital Aircraft Lease Securitization, Ltd.

| | | |
|---|-------|-----------|
| Series 2016-1A, Class AA, 2.487% to 12/16/24, 12/16/41 ⁽⁸⁾⁽²⁴⁾ | 3,703 | 3,611,305 |
|---|-------|-----------|

Conn Funding II L.P.

| | | |
|---|-------|-----------|
| Series 2017-A, Class B, 5.11%, 2/15/20 ⁽⁸⁾ | 1,704 | 1,713,224 |
|---|-------|-----------|

| | | |
|---|-----|---------|
| Series 2017-B, Class A, 2.73%, 7/15/20 ⁽⁸⁾ | 313 | 313,167 |
|---|-----|---------|

DB Master Finance, LLC

| | | |
|---|-------|-----------|
| Series 2015-1A, Class A2II, 3.98%, 2/20/45 ⁽⁸⁾ | 2,153 | 2,160,890 |
|---|-------|-----------|

| | | |
|--|-----|---------|
| Series 2017-1A, Class A2I, 3.629%, 11/20/47 ⁽⁸⁾ | 186 | 182,950 |
|--|-----|---------|

Dell Equipment Finance Trust

| | | |
|---|-------|-----------|
| Series 2016-1, Class B, 2.03%, 7/22/21 ⁽⁸⁾ | 1,750 | 1,745,489 |
|---|-------|-----------|

Dryden Senior Loan Fund

| | | |
|--|-------|-----------|
| Series 2016-42I, Class ER, (3 mo. USD LIBOR + 5.55%), 7/15/30 ⁽⁸⁾⁽²³⁾ | 1,000 | 1,000,000 |
|--|-------|-----------|

| Security | Principal Amount (000 s omitted) | Value |
|--|--|---------------|
| First Investors Auto Owner Trust | | |
| Series 2015-1A, Class C, 2.71%, 6/15/21 ⁽⁸⁾ | \$ 1,400 | \$ 1,396,244 |
| FOCUS Brands Funding, LLC | | |
| Series 2017-1A, Class A2I, 3.857%, 4/30/47 ⁽⁸⁾ | 1,604 | 1,606,838 |
| Invitation Homes Trust | | |
| Series 2017-SFR2, Class B, 3.235%, (1 mo. USD LIBOR + 1.15%), 12/17/36 ⁽⁸⁾⁽¹²⁾ | 1,595 | 1,607,121 |
| Series 2018-SFR1, Class C, 3.335%, (1 mo. USD LIBOR + 1.25%), 3/17/37 ⁽⁸⁾⁽¹²⁾ | 615 | 616,922 |
| Marlette Funding Trust | | |
| Series 2018-1A, Class A, 2.61%, 3/15/28 ⁽⁸⁾ | 1,399 | 1,395,339 |
| MVW Owner Trust | | |
| Series 2014-1A, Class A, 2.25%, 9/22/31 ⁽⁸⁾ | 655 | 640,476 |
| Palmer Square CLO, Ltd. | | |
| Series 2018-2A, Class D, (3 mo. USD LIBOR + 5.60%), 7/16/31 ⁽⁸⁾⁽²³⁾ | 1,000 | 1,000,000 |
| Progress Residential Trust | | |
| Series 2016-SFR1, Class D, 4.835%, (1 mo. USD LIBOR + 2.75%), 9/17/33 ⁽⁸⁾⁽¹²⁾ | 1,000 | 1,005,960 |
| Prosper Marketplace Issuance Trust | | |
| Series 2017-1A, Class A, 2.56%, 6/15/23 ⁽⁸⁾ | 230 | 230,382 |
| Series 2017-2A, Class B, 3.48%, 9/15/23 ⁽⁸⁾ | 1,395 | 1,395,133 |
| Series 2017-3A, Class A, 2.36%, 11/15/23 ⁽⁸⁾ | 1,107 | 1,102,607 |
| Series 2018-1A, Class A, 3.11%, 6/17/24 ⁽⁸⁾ | 1,632 | 1,632,713 |
| Purchasing Power Funding, LLC | | |
| Series 2018-A, Class A, 3.34%, 8/15/22 ⁽⁸⁾ | 3,200 | 3,189,500 |
| Sierra Receivables Funding Co., LLC | | |
| Series 2014-1A, Class B, 2.42%, 3/20/30 ⁽⁸⁾ | 270 | 269,398 |
| Series 2015-1A, Class B, 3.05%, 3/22/32 ⁽⁸⁾ | 539 | 536,971 |
| Synchrony Credit Card Master Note Trust | | |
| Series 2015-3, Class A, 1.74%, 9/15/21 | 1,000 | 998,376 |
| Taco Bell Funding, LLC | | |
| Series 2016-1A, Class A2I, 3.832%, 5/25/46 ⁽⁸⁾ | 2,945 | 2,954,176 |
| Trafigura Securitisation Finance PLC | | |
| Series 2017-1A, Class B, 3.773%, (1 mo. USD LIBOR + 1.70%), 12/15/20 ⁽⁸⁾⁽¹²⁾ | 1,500 | 1,504,964 |
| Tricon American Homes | | |
| Series 2016-SFR1, Class D, 3.886%, 11/17/33 ⁽⁸⁾ | 1,300 | 1,288,869 |
| Total Asset-Backed Securities (identified cost \$39,715,442) | | \$ 39,581,305 |

U.S. Government Agency Obligations 0.6%

| | |
|-----------------|--------------|
| Security | Value |
|-----------------|--------------|

| | Principal Amount (000 s omitted) | |
|--|---|----------------------|
| Federal Farm Credit Bank | | |
| 3.25%, 7/1/30 | \$ 5,000 | \$ 4,940,680 |
| | | \$ 4,940,680 |
| Federal Home Loan Bank | | |
| 5.50%, 7/15/36 | \$ 4,000 | \$ 5,226,260 |
| | | \$ 5,226,260 |
| Total U.S. Government Agency Obligations (identified cost \$10,329,048) | | \$ 10,166,940 |

Common Stocks 0.8%

| Security | Shares | Value |
|---|---------------|-------------------|
| Aerospace and Defense 0.0% ⁽¹⁴⁾ | | |
| IAP Global Services, LLC ⁽³⁾⁽²⁵⁾⁽²⁶⁾ | 31 | \$ 356,951 |
| | | \$ 356,951 |

Automotive 0.1%

| | | |
|---|--------|-------------------|
| Dayco Products, LLC ⁽²⁵⁾⁽²⁶⁾ | 27,250 | \$ 981,000 |
| | | \$ 981,000 |

Business Equipment and Services 0.2%

| | | |
|---|-----------|---------------------|
| Education Management Corp. ⁽³⁾⁽²⁵⁾⁽²⁶⁾ | 5,580,468 | \$ 0 |
| RCS Capital Corp. ⁽²⁵⁾⁽²⁶⁾ | 37,523 | 2,607,849 |
| | | \$ 2,607,849 |

Electronics/Electrical 0.0%⁽¹⁴⁾

| | | |
|--------------------------------------|--------|-------------------|
| Answers Corp. ⁽³⁾⁽²⁵⁾⁽²⁶⁾ | 78,756 | \$ 574,131 |
| | | \$ 574,131 |

Health Care 0.0%⁽¹⁴⁾

| | | |
|---|--------|-----------------|
| New Millennium Holdco, Inc. ⁽²⁵⁾⁽²⁶⁾ | 42,216 | \$ 3,166 |
| | | \$ 3,166 |

Nonferrous Metals/Minerals 0.0%

| | | |
|--|--------|-------------|
| ASP United/GHX Holding, LLC ⁽³⁾⁽²⁵⁾⁽²⁶⁾ | 76,163 | \$ 0 |
| | | \$ 0 |

Oil and Gas 0.2%

| | | |
|---|--------|---------------------|
| AFG Holdings, Inc. ⁽³⁾⁽²⁵⁾⁽²⁶⁾ | 29,751 | \$ 2,023,068 |
| Fieldwood Energy, Inc. ⁽²⁵⁾⁽²⁶⁾ | 10,085 | 463,910 |
| Nine Point Energy Holdings, Inc. ⁽³⁾⁽²⁵⁾⁽²⁷⁾ | 25,410 | 28,205 |
| Paragon Offshore Finance Company, Class A ⁽²⁵⁾⁽²⁶⁾ | 2,021 | 2,463 |
| Paragon Offshore Finance Company, Class B ⁽²⁵⁾⁽²⁶⁾ | 1,011 | 31,594 |
| Samson Resources II, LLC, Class A ⁽²⁵⁾⁽²⁶⁾ | 45,294 | 1,064,409 |
| Southcross Holdings Group, LLC ⁽³⁾⁽²⁵⁾⁽²⁶⁾ | 78 | 0 |
| Southcross Holdings L.P., Class A ⁽²⁵⁾⁽²⁶⁾ | 78 | 20,670 |
| | | \$ 3,634,319 |

Publishing 0.3%

| | | |
|---|--------|------------|
| Cumulus Media, Inc. ⁽²⁵⁾⁽²⁶⁾ | 50,522 | \$ 846,244 |
| ION Media Networks, Inc. ⁽³⁾⁽²⁵⁾⁽²⁶⁾ | 5,187 | 3,714,359 |

| | |
|--|---------------------|
| | \$ 4,560,603 |
|--|---------------------|

| | |
|--|----------------------|
| Total Common Stocks (identified cost \$5,739,950) | \$ 12,718,019 |
|--|----------------------|

Convertible Bonds 0.0%⁽⁴⁾

| Security | Principal Amount (000 s omitted) | Value |
|---|---|--------------|
| Utilities 0.0% ⁽⁴⁾ | | |
| NRG Yield, Inc., 3.25%, 6/1/20 ⁽⁸⁾ | \$ 225 | \$ 223,793 |

| | |
|--|-------------------|
| Total Convertible Bonds (identified cost \$220,909) | \$ 223,793 |
|--|-------------------|

Convertible Preferred Stocks 0.1%

| Security | Shares | Value |
|--|--------|-------------|
| Business Equipment and Services 0.0% | | |
| Education Management Corp., Series A-1, 7.50% ⁽³⁾⁽²⁵⁾⁽²⁶⁾ | 6,209 | \$ 0 |
| | | \$ 0 |

Oil and Gas 0.1%

| | | |
|---|-----|-------------------|
| Nine Point Energy Holdings, Inc., Series A, 12.00% ⁽³⁾⁽²⁵⁾⁽²⁷⁾ | 555 | \$ 814,723 |
| | | \$ 814,723 |

| | | |
|---|--|-------------------|
| Total Convertible Preferred Stocks (identified cost \$993,211) | | \$ 814,723 |
|---|--|-------------------|

Preferred Stocks 0.0%⁽⁴⁾

| Security | Shares | Value |
|---|--------|-------------------|
| Pipelines 0.0%⁽⁴⁾ | | |
| NuStar Energy, L.P., Series B, 7.625% to 6/15/22 ⁽¹⁰⁾ | 31,500 | \$ 648,585 |
| | | |
| Total Preferred Stocks (identified cost \$702,450) | | \$ 648,585 |

Closed-End Funds 1.3%

| Security | Shares | Value |
|---|-----------|---------------|
| BlackRock Corporate High Yield Fund, Inc. | 2,073,855 | \$ 21,692,523 |

| | | |
|--|--|----------------------|
| Total Closed-End Funds (identified cost \$25,207,868) | | \$ 21,692,523 |
|--|--|----------------------|

Miscellaneous 0.0%

| Security | Principal Amount/ Shares | Value |
|---|-----------------------------|-------------|
| Cable and Satellite Television 0.0% | | |
| ACC Claims Holdings, LLC ⁽³⁾⁽²⁵⁾ | 2,257,600 | \$ 0 |
| | | \$ 0 |

Telecommunications 0.0%

| | | | | |
|---|----|-----------|----|---|
| Avaya, Inc., Escrow Certificates ⁽³⁾⁽²⁵⁾ | \$ | 1,135,000 | \$ | 0 |
| | | | \$ | 0 |

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

\$ 0

Short-Term Investments 2.5%**U.S. Treasury Obligations 0.0%**⁽⁴⁾

| Security | Principal Amount (000 s omitted) | Value |
|--|---|--------------|
| U.S. Treasury Bill, 0.00%, 8/23/18 ⁽²⁸⁾ | \$ 500 | \$ 498,686 |

Total U.S. Treasury Obligations
(identified cost \$498,620) **\$ 498,686**

Other 2.5%

| Description | Units | Value |
|--|--------------|---------------|
| Eaton Vance Cash Reserves Fund, LLC, 2.09% ⁽²⁹⁾ | 42,468,457 | \$ 42,468,457 |

Total Other
(identified cost \$42,469,429) **\$ 42,468,457**

Total Short-Term Investments
(identified cost \$42,968,049) **\$ 42,967,143**

Total Investments 159.7%
(identified cost \$2,736,699,617) **\$ 2,694,238,860**

Less Unfunded Loan Commitments (0.1)% **\$ (1,330,680)**

Net Investments 159.6%
(identified cost \$2,735,368,937) **\$ 2,692,908,180**

Other Assets, Less Liabilities (43.8)% **\$ (738,845,413)**

Auction Preferred Shares Plus Cumulative Unpaid Dividends (15.8)% **\$ (266,711,688)**

Net Assets Applicable to Common Shares 100.0% **\$ 1,687,351,079**

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

* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate loans (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will typically have an expected average life of approximately two to four years. Senior Loans typically have rates of interest which are redetermined periodically by reference to a base lending rate, plus a spread. 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). Base lending rates may be subject to a floor, or minimum rate.
- (2) Unfunded or partially unfunded loan commitments. The Fund may enter into certain loan agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the borrower's discretion. The stated interest rate reflects the weighted average of the reference rate and spread for the funded portion and the commitment fees on the portion of the loan that is unfunded.

- (3) For fair value measurement disclosure purposes, security is categorized as Level 3.
- (4) The stated interest rate represents the weighted average interest rate at June 30, 2018 of contracts within the senior loan facility. Interest rates on contracts are primarily redetermined either weekly, monthly or quarterly by reference to the indicated base lending rate and spread and the reset period.
- (5) This Senior Loan will settle after June 30, 2018, at which time the interest rate will be determined.
- (6) Issuer is in default with respect to interest and/or principal payments. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
- (7) Fixed-rate loan.
- (8) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be sold in certain transactions in reliance on an exemption from registration (normally to qualified institutional buyers). At June 30, 2018, the aggregate value of these securities is \$556,026,338 or 33.0% of the Fund's net assets applicable to common shares.
- (9) Security exempt from registration under Regulation S of the Securities Act of 1933, which exempts from registration securities offered and sold outside the United States. Security may not be offered or sold in the United States except pursuant to an exemption from, or in a transaction not subject to, the registration requirements of the Securities Act of 1933. At June 30, 2018, the aggregate value of these securities is \$99,647,930 or 5.9% of the Fund's net assets applicable to common shares.
- (10) Security converts to floating rate after the indicated fixed-rate coupon period.
- (11) Perpetual security with no stated maturity date but may be subject to calls by the issuer.
- (12) Variable rate security. The stated interest rate represents the rate in effect at June 30, 2018.
- (13) When-issued security.
- (14) Amount is less than 0.05%.
- (15) Represents a payment-in-kind security which may pay interest in additional principal at the issuer's discretion.
- (16) Loan is subject to scheduled mandatory prepayments. Maturity date shown reflects the final maturity date.

- (17) Security (or a portion thereof) has been pledged for the benefit of the counterparty for reverse repurchase agreements.
- (18) Adjustable rate mortgage security whose interest rate generally adjusts monthly based on a weighted average of interest rates on the underlying mortgages. The coupon rate may not reflect the applicable index value as interest rates on the underlying mortgages may adjust on various dates and at various intervals and may be subject to lifetime ceilings and lifetime floors and lookback periods. Rate shown is the coupon rate at June 30, 2018.
- (19) Weighted average fixed-rate coupon that changes/updates monthly. Rate shown is the rate at June 30, 2018.
- (20) Inverse floating-rate security whose coupon varies inversely with changes in the interest rate index. The stated interest rate represents the coupon rate in effect at June 30, 2018.
- (21) Interest only security that entitles the holder to receive only interest payments on the underlying mortgages. Principal amount shown is the notional amount of the underlying mortgages on which coupon interest is calculated.
- (22) Principal only security that entitles the holder to receive only principal payments on the underlying mortgages.
- (23) When-issued, variable rate security whose rate will be determined after June 30, 2018.
- (24) Multi-step coupon bond. Interest rate represents the rate in effect at June 30, 2018.
- (25) Non-income producing security.
- (26) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (27) Restricted security.
- (28) Security (or a portion thereof) has been pledged to cover margin requirements on open financial futures contracts.
- (29) 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, 2018. Net income from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended June 30, 2018 was \$236,625.

Forward Foreign Currency Exchange Contracts

| Currency Purchased | | Currency Sold | | Counterparty | Settlement Date | Unrealized Appreciation | Unrealized Depreciation |
|--------------------|------------|---------------|------------|-------------------------------------|-----------------|-------------------------|-------------------------|
| EUR | 155,000 | USD | 180,912 | State Street Bank and Trust Company | 7/6/18 | \$ 135 | \$ |
| EUR | 109,183 | USD | 131,044 | Goldman Sachs International | 7/12/18 | | (3,459) |
| EUR | 110,016 | USD | 135,950 | Goldman Sachs International | 7/12/18 | | (7,391) |
| EUR | 129,880 | USD | 161,363 | Goldman Sachs International | 7/12/18 | | (9,593) |
| USD | 2,632,665 | EUR | 2,096,338 | Goldman Sachs International | 7/12/18 | 183,009 | |
| USD | 2,364,602 | EUR | 1,889,112 | Goldman Sachs International | 7/12/18 | 157,097 | |
| EUR | 1,746,570 | USD | 2,107,202 | Goldman Sachs International | 7/19/18 | | (65,221) |
| USD | 2,178,972 | EUR | 1,746,570 | Deutsche Bank AG | 7/19/18 | 136,991 | |
| EUR | 239,490 | USD | 280,105 | Citibank, N.A. | 7/30/18 | 117 | |
| EUR | 929,696 | USD | 1,079,912 | Goldman Sachs International | 7/30/18 | 7,904 | |
| USD | 2,545,730 | EUR | 2,172,933 | Citibank, N.A. | 7/30/18 | 3,229 | |
| USD | 2,091,191 | EUR | 1,784,957 | Citibank, N.A. | 7/30/18 | 2,653 | |
| USD | 971,364 | EUR | 829,117 | Citibank, N.A. | 7/30/18 | 1,232 | |
| USD | 556,300 | EUR | 474,835 | Citibank, N.A. | 7/30/18 | 706 | |
| USD | 456,135 | EUR | 389,339 | Citibank, N.A. | 7/30/18 | 579 | |
| USD | 422,935 | EUR | 361,000 | Citibank, N.A. | 7/30/18 | 537 | |
| USD | 371,941 | EUR | 315,129 | JPMorgan Chase Bank, N.A. | 7/30/18 | 3,215 | |
| EUR | 132,587 | USD | 154,052 | State Street Bank and Trust Company | 7/31/18 | 1,097 | |
| EUR | 83,576 | USD | 97,056 | State Street Bank and Trust Company | 7/31/18 | 742 | |
| EUR | 119,334 | USD | 138,951 | State Street Bank and Trust Company | 7/31/18 | 689 | |
| EUR | 102,615 | USD | 120,729 | State Street Bank and Trust Company | 7/31/18 | | (653) |
| EUR | 105,220 | USD | 124,384 | State Street Bank and Trust Company | 7/31/18 | | (1,260) |
| EUR | 102,311 | USD | 122,585 | State Street Bank and Trust Company | 7/31/18 | | (2,864) |
| EUR | 520,252 | USD | 627,796 | State Street Bank and Trust Company | 7/31/18 | | (19,016) |
| EUR | 604,496 | USD | 737,110 | State Street Bank and Trust Company | 7/31/18 | | (29,751) |
| EUR | 1,762,101 | USD | 2,148,591 | State Street Bank and Trust Company | 7/31/18 | | (86,645) |
| GBP | 257,086 | USD | 351,136 | State Street Bank and Trust Company | 7/31/18 | | (11,415) |
| GBP | 884,511 | USD | 1,237,878 | State Street Bank and Trust Company | 7/31/18 | | (69,060) |
| USD | 21,283,978 | EUR | 17,459,551 | Goldman Sachs International | 7/31/18 | 853,451 | |
| USD | 21,360,428 | EUR | 17,518,096 | State Street Bank and Trust Company | 7/31/18 | 861,393 | |
| USD | 1,638,312 | EUR | 1,343,250 | State Street Bank and Trust Company | 7/31/18 | 66,490 | |
| USD | 1,238,588 | EUR | 1,015,790 | State Street Bank and Trust Company | 7/31/18 | 49,948 | |
| USD | 253,001 | EUR | 207,483 | State Street Bank and Trust Company | 7/31/18 | 10,212 | |
| USD | 598,370 | EUR | 504,168 | State Street Bank and Trust Company | 7/31/18 | 8,411 | |
| USD | 206,517 | EUR | 169,804 | State Street Bank and Trust Company | 7/31/18 | 7,819 | |
| USD | 354,918 | EUR | 299,749 | State Street Bank and Trust Company | 7/31/18 | 4,162 | |
| USD | 286,030 | EUR | 241,112 | State Street Bank and Trust Company | 7/31/18 | 3,890 | |
| USD | 181,246 | EUR | 155,000 | State Street Bank and Trust Company | 7/31/18 | | (129) |
| USD | 345,057 | EUR | 295,000 | State Street Bank and Trust Company | 7/31/18 | | (141) |
| USD | 138,276 | EUR | 118,740 | State Street Bank and Trust Company | 7/31/18 | | (670) |
| USD | 163,993 | EUR | 141,434 | State Street Bank and Trust Company | 7/31/18 | | (1,507) |
| USD | 973,768 | GBP | 696,500 | HSBC Bank USA, N.A. | 7/31/18 | 53,394 | |
| USD | 7,829,125 | GBP | 5,594,210 | State Street Bank and Trust Company | 7/31/18 | 436,780 | |
| USD | 1,334,666 | GBP | 954,294 | State Street Bank and Trust Company | 7/31/18 | 73,635 | |

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| | | | | | | |
|-----|------------|-----|------------|-------------------------------------|----------|-----------|
| USD | 2,032,783 | CAD | 2,606,241 | HSBC Bank USA, N.A. | 8/31/18 | 48,340 |
| USD | 579,578 | EUR | 495,000 | State Street Bank and Trust Company | 8/31/18 | (992) |
| USD | 21,176,378 | EUR | 18,182,299 | Goldman Sachs International | 9/28/18 | (196,071) |
| USD | 267,858 | EUR | 215,338 | JPMorgan Chase Bank, N.A. | 10/5/18 | 14,596 |
| USD | 169,779 | EUR | 135,594 | JPMorgan Chase Bank, N.A. | 10/5/18 | 10,304 |
| USD | 235,271 | EUR | 197,833 | Deutsche Bank AG | 11/15/18 | 1,800 |

| Currency Purchased | Currency Sold | Counterparty | Settlement Date | Unrealized Appreciation | Unrealized (Depreciation) |
|--------------------|---------------|------------------|-----------------|-------------------------|---------------------------|
| USD 123,726 | EUR 103,381 | Deutsche Bank AG | 11/15/18 | \$ 1,722 | \$ |
| USD 117,849 | EUR 98,409 | Deutsche Bank AG | 11/15/18 | 1,712 | |
| USD 123,168 | EUR 103,229 | Deutsche Bank AG | 11/15/18 | 1,343 | |
| USD 77,834 | EUR 65,840 | Deutsche Bank AG | 11/15/18 | 133 | |
| USD 161,337 | EUR 138,009 | Deutsche Bank AG | 11/15/18 | | (1,534) |
| USD 3,416,084 | EUR 2,884,524 | Deutsche Bank AG | 12/20/18 | 1,959 | |
| | | | | \$ 3,011,426 | \$ (507,372) |

Futures Contracts

| Description | Number of Contracts | Position | Expiration Month/Year | Notional Amount | Value/Net Unrealized Appreciation (Depreciation) |
|--|---------------------|----------|-----------------------|-----------------|--|
| Interest Rate Futures | | | | | |
| 5-Year USD Deliverable Interest Rate Swap | 95 | Short | Sep-18 | \$ (9,203,125) | \$ (38,594) |
| 10-Year USD Deliverable Interest Rate Swap | 133 | Short | Sep-18 | (12,747,219) | (128,844) |
| U.S. 2-Year Treasury Note | 537 | Short | Sep-18 | (113,751,704) | 71,061 |
| U.S. 5-Year Treasury Note | 1,064 | Short | Sep-18 | (120,888,688) | (27,446) |
| U.S. 10-Year Treasury Note | 300 | Long | Sep-18 | 36,056,250 | 187,500 |
| U.S. 10-Year Treasury Note | 777 | Short | Sep-18 | (93,385,687) | (303,906) |
| U.S. Ultra 10-Year Treasury Note | 406 | Short | Sep-18 | (52,063,156) | (302,969) |
| | | | | | \$ (543,198) |

Centrally Cleared Interest Rate Swaps

| Counterparty | Notional Amount (000 s omitted) | Fund Pays/Receives | Floating Rate | Annual Fixed Rate | Termination Date | Value/Net Unrealized Appreciation (Depreciation) |
|--------------|---------------------------------|--------------------|--|--------------------------------------|------------------|--|
| LCH.Clearnet | EUR 5,528 | Receives | 6-month Euro Interbank Offered Rate (pays semi-annually) | 0.25% (pays annually) ⁽¹⁾ | 9/20/22 | \$ (49,873) |
| LCH.Clearnet | EUR 500 | Receives | 6-month Euro Interbank Offered Rate (pays semi-annually) | 1.00% (pays annually) ⁽¹⁾ | 3/21/23 | (8,919) |
| LCH.Clearnet | EUR 2,250 | Receives | 6-month Euro Interbank Offered Rate (pays semi-annually) | 0.37% (pays annually) | 5/9/23 | (17,649) |
| LCH.Clearnet | EUR 240 | Receives | | | 3/20/28 | (5,356) |

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6-month Euro Interbank
Offered Rate 1.01%
(pays semi-annually) (pays annually)

6-month Euro Interbank
Offered Rate 1.01%
(pays semi-annually) (pays annually) 3/21/28 (6,975)

6-month Euro Interbank
Offered Rate 1.47%
(pays semi-annually) (pays annually) 4/5/48 (742)

6-month Euro Interbank
Offered Rate 1.36%
(pays semi-annually) (pays annually) 4/5/48 (2,893)

LCH.Clearnet EUR 290 Receives

LCH.Clearnet EUR 95 Receives

LCH.Clearnet EUR 265 Receives

| Counterparty | Notional Amount (000 s omitted) | | Fund Pays/Receives | Floating Rate | Annual Fixed Rate | Termination Date | Value/Net Unrealized Appreciation (Depreciation) |
|--------------|------------------------------------|-------|--------------------|---|--|------------------|--|
| LCH.Clearnet | EUR | 140 | Receives | 6-month Euro Interbank Offered Rate (pays semi-annually) | 1.60% (pays annually) | 5/18/48 | \$ (6,338) |
| LCH.Clearnet | EUR | 159 | Receives | 6-month Euro Interbank Offered Rate (pays semi-annually) | 1.54% (pays annually) | 5/29/48 | (3,807) |
| LCH.Clearnet | EUR | 71 | Receives | 6-month Euro Interbank Offered Rate (pays semi-annually) | 1.46% (pays annually) | 5/31/48 | (87) |
| LCH.Clearnet | USD | 1,700 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 1.75% (pays semi-annually) ⁽¹⁾ | 9/20/19 | 12,886 |
| LCH.Clearnet | USD | 2,250 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 1.50% (pays semi-annually) ⁽¹⁾ | 3/20/20 | 29,263 |
| LCH.Clearnet | USD | 760 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 1.93% (pays semi-annually) | 11/3/20 | 15,865 |
| LCH.Clearnet | USD | 100 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 1.96% (pays semi-annually) | 11/17/20 | 1,795 |
| LCH.Clearnet | USD | 550 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.68% (pays semi-annually) | 3/16/21 | (1,863) |
| LCH.Clearnet | USD | 650 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.69% (pays semi-annually) | 3/16/21 | (1,822) |
| LCH.Clearnet | USD | 650 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.68% (pays semi-annually) | 3/16/21 | (2,183) |
| LCH.Clearnet | USD | 500 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.68% (pays semi-annually) | 3/19/21 | (1,315) |
| LCH.Clearnet | USD | 375 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.77% (pays semi-annually) | 3/26/21 | (1,208) |
| LCH.Clearnet | USD | 665 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.09% (pays semi-annually) | 11/7/22 | 21,906 |
| LCH.Clearnet | USD | 1,750 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.07% (pays semi-annually) | 11/14/22 | 59,101 |
| LCH.Clearnet | USD | 170 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.09% (pays semi-annually) | 11/17/22 | 5,329 |
| LCH.Clearnet | USD | 210 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.09% (pays semi-annually) | 11/17/22 | 6,563 |
| LCH.Clearnet | USD | 2,000 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.21% (pays semi-annually) | 12/7/22 | 55,624 |
| LCH.Clearnet | USD | 350 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.76% (pays semi-annually) | 3/20/23 | (616) |
| LCH.Clearnet | USD | 1,600 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.36% (pays semi-annually) | 11/21/27 | 73,122 |
| LCH.Clearnet | USD | 330 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.68% (pays semi-annually) | 1/30/28 | 4,451 |
| LCH.Clearnet | USD | 140 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.72% (pays semi-annually) | 1/31/28 | 1,334 |
| LCH.Clearnet | USD | 503 | Receives | | | 2/1/28 | 4,249 |

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| | | | | | | | |
|--------------|-----|-----|----------|---|-------------------------------|---------|-------|
| | | | | 3-month USD-LIBOR-BBA (pays quarterly) | 2.74% (pays semi-annually) | | |
| LCH.Clearnet | USD | 250 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.85% (pays semi-annually) | 3/16/28 | (416) |
| LCH.Clearnet | USD | 490 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.86% (pays semi-annually) | 3/20/28 | (934) |

| Counterparty | Notional Amount (000 s omitted) | | Fund Pays/Receives Floating Rate | Floating Rate | Annual Fixed Rate | Termination Date | Value/Net Unrealized Appreciation (Depreciation) |
|--------------|------------------------------------|-------|-------------------------------------|---|-------------------------------|------------------|---|
| LCH.Clearnet | USD | 1,046 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 3.02% (pays semi-annually) | 5/10/28 | \$ (10,892) |
| LCH.Clearnet | USD | 2,339 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.88% (pays semi-annually) | 6/1/28 | 7,555 |
| LCH.Clearnet | USD | 279 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.92% (pays semi-annually) | 4/16/48 | 671 |
| LCH.Clearnet | USD | 310 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 2.91% (pays semi-annually) | 4/17/48 | 1,526 |
| LCH.Clearnet | USD | 648 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 3.12% (pays semi-annually) | 5/17/48 | (10,272) |
| LCH.Clearnet | USD | 39 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 3.12% (pays semi-annually) | 5/18/48 | (1,335) |
| LCH.Clearnet | USD | 40 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 3.12% (pays semi-annually) | 5/23/48 | (1,478) |
| LCH.Clearnet | USD | 30 | Receives | 3-month USD-LIBOR-BBA (pays quarterly) | 3.02% (pays semi-annually) | 5/29/48 | (519) |
| | | | | | | | \$ 163,748 |

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

Centrally Cleared Credit Default Swaps Sell Protection

| Reference Entity | Counterparty | Notional Amount* (000 s omitted) | Contract Annual Fixed Rate** | Termination Date | Current Market Annual Fixed Rate*** | Market Value | Unamortized Upfront Payments | Net Unrealized Depreciation |
|------------------|------------------|-------------------------------------|--|------------------|-------------------------------------|-------------------|------------------------------|-----------------------------|
| Russia | ICE Clear Credit | \$ 700 | 1.00% (pays quarterly) ⁽¹⁾ | 12/20/22 | 1.33% | \$ (9,334) | \$ 7,953 | \$ (1,381) |
| Total | | \$ 700 | | | | \$ (9,334) | \$ 7,953 | \$ (1,381) |

Credit Default Swaps Sell Protection

| Reference Entity | Counterparty | Notional Amount* (000 s omitted) | Contract Annual Fixed Rate** | Termination Date | Current Market Annual Fixed Rate*** | Market Value | Unamortized Upfront Payments Received (Paid) | Net Unrealized Appreciation (Depreciation) |
|------------------|-----------------------------|-------------------------------------|--|------------------|-------------------------------------|--------------|--|--|
| Argentina | Goldman Sachs International | \$ 1,559 | 5.00% (pays quarterly) ⁽¹⁾ | 6/20/23 | 4.68% | \$ 22,802 | \$ (153,915) | \$ (131,113) |
| Argentina | | 1,559 | | 6/20/23 | 4.68 | 22,802 | (159,624) | (136,822) |

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| | | | | | | | | |
|---------|-----------------------------|-------|--|----------|------|-----------|---------|-----------|
| | Goldman Sachs International | | 5.00% (pays quarterly) ⁽¹⁾ | | | | | |
| Bahamas | Deutsche Bank AG | 1,150 | 1.00% (pays quarterly) ⁽¹⁾ | 6/20/22 | 2.08 | (44,869) | 82,118 | 37,249 |
| Brazil | Citibank, N.A. | 3,549 | 1.00% (pays quarterly) ⁽¹⁾ | 6/20/23 | 2.70 | (264,264) | 105,371 | (158,893) |
| Brazil | Goldman Sachs International | 900 | 1.00% (pays quarterly) ⁽¹⁾ | 6/20/23 | 2.70 | (67,015) | 27,111 | (39,904) |
| Russia | Citibank, N.A. | 1,300 | 1.00% (pays quarterly) ⁽¹⁾ | 12/20/22 | 1.33 | (17,335) | 24,063 | 6,728 |

| Reference Entity | Counterparty | Notional Amount* (000 s omitted) | Contract Annual Fixed Rate** | Termination Date | Current Market Annual Fixed Rate*** | Market Value | Unamortized Upfront Payments Received (Paid) | Net Unrealized Appreciation (Depreciation) |
|------------------|---------------------|-------------------------------------|---------------------------------------|------------------|-------------------------------------|---------------------|--|--|
| Russia | HSBC Bank USA, N.A. | \$ 500 | 1.00% (pays quarterly) ⁽¹⁾ | 12/20/22 | 1.33% | \$ (6,667) | \$ 7,220 | \$ 553 |
| Russia | HSBC Bank USA, N.A. | 300 | 1.00% (pays quarterly) ⁽¹⁾ | 6/20/23 | 1.41 | (5,431) | 2,655 | (2,776) |
| Turkey | Citibank, N.A. | 290 | 1.00% (pays quarterly) ⁽¹⁾ | 6/20/23 | 2.94 | (24,143) | 20,353 | (3,790) |
| Total | | \$ 11,107 | | | | \$ (384,120) | \$ (44,648) | \$ (428,768) |

* If the Fund is the seller of credit protection, the notional amount is the maximum potential amount of future payments the Fund could be required to make if a credit event, as defined in the credit default swap agreement, were to occur. At June 30, 2018, such maximum potential amount for all open credit default swaps in which the Fund is the seller was \$11,807,000.

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

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

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

Abbreviations:

CMT - Constant Maturity Treasury
COF - Cost of Funds 11th District
EURIBOR - Euro Interbank Offered Rate
LIBOR - London Interbank Offered Rate
PIK - Payment In Kind

Currency Abbreviations:

CAD - Canadian Dollar

EUR - Euro

GBP - British Pound Sterling

USD - United States Dollar

At June 30, 2018, the Fund had sufficient cash and/or securities to cover commitments under open derivative contracts.

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

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

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

Interest Rate Risk: The Fund utilizes various interest rate derivatives including futures contracts and interest rate swaps 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, 2018 was as follows:

| Risk | Derivative | Fair Value | |
|------------------|---|-----------------------------|---------------------------------|
| | | Asset Derivative | Liability Derivative |
| Credit | Credit default swaps | \$ 45,604 | \$ (429,724) |
| Credit | Credit default swaps (centrally cleared) | | (9,334) |
| Total | | \$ 45,604 | \$ (439,058) |
| | | | |
| Foreign Exchange | Forward foreign currency exchange contracts | \$ 3,011,426 | \$ (507,372) |
| Total | | \$ 3,011,426 | \$ (507,372) |
| | | | |
| Interest Rate | Financial futures contracts* | \$ 258,561 | \$ (801,759) |
| Interest Rate | Interest rate swaps (centrally cleared) | 301,240 | (137,492) |
| Total | | \$ 559,801 | \$ (939,251) |

* For futures contracts, amount represents cumulative unrealized appreciation or (depreciation).

Reverse Repurchase Agreements

Reverse repurchase agreements outstanding as of June 30, 2018 were as follows:

| Counterparty | Trade Date | Maturity Date | Interest Rate | Principal Amount | Value Including Accrued Interest | U.S. Government Agency Securities Pledged as Collateral |
|---------------------|-------------------|----------------------|----------------------|-------------------------|---|--|
| Bank of America | 6/7/18 | 7/12/18 | 2.25% | \$ 60,390,143 | \$ 60,476,954 | \$ 62,505,605 |
| KGS Alpha Capital | 6/7/18 | 7/12/18 | 2.15 | 50,422,042 | 50,491,303 | 52,642,670 |
| Total | | | | \$ 110,812,185 | \$ 110,968,257 | \$ 115,148,275 |

At June 30, 2018, the remaining contractual maturity of all reverse repurchase agreements was less than 30 days.

Based on the short-term nature of the borrowings under the reverse repurchase agreements, the carrying value of the payable for reverse repurchase agreements approximated its fair value at June 30, 2018. 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, 2018.

Restricted Securities

At June 30, 2018, the Fund owned the following securities (representing 0.1% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Fund has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

| Description | Date of Acquisition | Shares | Cost | Value |
|--|---------------------|--------|---------------------|-------------------|
| Common Stocks | | | | |
| Nine Point Energy Holdings, Inc. | 7/15/14 | 25,410 | \$ 1,370,397 | \$ 28,205 |
| Convertible Preferred Stocks | | | | |
| Nine Point Energy Holdings, Inc., Series A, 12.00% | 5/26/17 | 555 | \$ 555,000 | \$ 814,723 |
| Total Restricted Securities | | | \$ 1,925,397 | \$ 842,928 |

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

Level 1 quoted prices in active markets for identical investments

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

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

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

At June 30, 2018, the hierarchy of inputs used in valuing the Fund's investments and open derivative instruments, which are carried at value, were as follows:

| Asset Description | Level 1 | Level 2 | Level 3* | Total |
|---|---------|----------------|--------------|----------------|
| Senior Floating-Rate Loans (Less Unfunded Loan Commitments) | \$ | \$ 933,328,343 | \$ 4,665,168 | \$ 937,993,511 |
| Corporate Bonds & Notes | | 856,763,075 | | 856,763,075 |
| Foreign Corporate Bonds | | 1,564,957 | | 1,564,957 |
| Foreign Government Securities | | 81,524,257 | | 81,524,257 |
| Sovereign Loans | | 7,983,932 | | 7,983,932 |
| Mortgage Pass-Throughs | | 163,710,422 | | 163,710,422 |
| Collateralized Mortgage Obligations | | 440,500,930 | | 440,500,930 |
| Commercial Mortgage-Backed Securities | | 74,054,065 | | 74,054,065 |
| Asset-Backed Securities | | 39,581,305 | | 39,581,305 |
| U.S. Government Agency Obligations | | 10,166,940 | | 10,166,940 |
| Common Stocks | | 6,021,305 | 6,696,714 | 12,718,019 |
| Convertible Bonds | | 223,793 | | 223,793 |

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|------------------------------|----------------------|-------------------------|----------------------|-------------------------|--|
| Convertible Preferred | | | | | |
| Stocks | | 814,723 | | 814,723 | |
| Preferred Stocks | 648,585 | | | 648,585 | |
| Closed-End Funds | 21,692,523 | | | 21,692,523 | |
| Miscellaneous | | 0 | | 0 | |
| Short-Term | | | | | |
| Investments | | | | | |
| U.S. Treasury | | | | | |
| Obligations | | 498,686 | | 498,686 | |
| Other | | 42,468,457 | | 42,468,457 | |
| Total Investments | \$ 22,341,108 | \$ 2,658,390,467 | \$ 12,176,605 | \$ 2,692,908,180 | |
| Forward Foreign | | | | | |
| Currency Exchange | | | | | |
| Contracts | \$ | \$ 3,011,426 | \$ | \$ 3,011,426 | |
| Futures Contracts | 258,561 | | | 258,561 | |
| Swap Contracts | | 346,844 | | 346,844 | |
| Total | \$ 22,599,669 | \$ 2,661,748,737 | \$ 12,176,605 | \$ 2,696,525,011 | |
| Liability Description | | | | | |
| Forward Foreign | | | | | |
| Currency Exchange | | | | | |
| Contracts | \$ | \$ (507,372) | \$ | \$ (507,372) | |
| Futures Contracts | (801,759) | | | (801,759) | |
| Swap Contracts | | (576,550) | | (576,550) | |
| Total | \$ (801,759) | \$ (1,083,922) | \$ | \$ (1,885,681) | |

* 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, 2018 is not presented. At June 30, 2018, 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.

Item 3. Exhibits

A separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act is attached hereto.

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 21, 2018

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 21, 2018

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

Date: August 21, 2018