

EATON VANCE LTD DURATION INCOME FUND
Form N-CSR
May 25, 2016

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

Form N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED
MANAGEMENT INVESTMENT COMPANIES
Investment Company Act File Number: 811-21323

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)

March 31

Date of Fiscal Year End

March 31, 2016

Date of Reporting Period

Item 1. Reports to Stockholders

Eaton Vance

Limited Duration Income

Fund (EVV)

Annual Report

March 31, 2016

Commodity Futures Trading Commission Registration. Effective December 31, 2012, the Commodity Futures Trading Commission (CFTC) adopted certain regulatory changes that subject registered investment companies and advisers to regulation by the CFTC if a fund invests more than a prescribed level of its assets in certain CFTC-regulated instruments (including futures, certain options and swap agreements) or markets itself as providing investment exposure to such instruments. The Fund has claimed an exclusion from the definition of the term commodity pool operator under the Commodity Exchange Act. Accordingly, neither the Fund nor the adviser with respect to the operation of the Fund is subject to CFTC regulation. Because of its management of other strategies, the Fund's adviser is registered with the CFTC as a commodity pool operator and a commodity trading advisor.

Fund shares are not insured by the FDIC and are not deposits or other obligations of, or guaranteed by, any depository institution. Shares are subject to investment risks, including possible loss of principal invested.

Annual Report March 31, 2016

Eaton Vance

Limited Duration Income Fund

Table of Contents

| | |
|---|----|
| Management's Discussion of Fund Performance | 2 |
| Performance | 3 |
| Fund Profile | 3 |
| Endnotes and Additional Disclosures | 4 |
| Financial Statements | 5 |
| Report of Independent Registered Public Accounting Firm | 60 |
| Federal Tax Information | 61 |
| Annual Meeting of Shareholders | 62 |
| Dividend Reinvestment Plan | 63 |
| Management and Organization | 65 |
| Important Notices | 68 |

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Management's Discussion of Fund Performance

Economic and Market Conditions

The world's financial markets delivered a mixed performance for the 12 months ended March 31, 2016, as the period was dominated by risk-averse sentiment among investors. Slowing growth in China, declining prices for oil and other commodities, weakness in the global economic recovery and uncertainty regarding the Federal Reserve's (the Fed) plans for rate hikes all dragged on returns of risk assets.

Modest U.S. growth and inflation, combined with slowing growth overseas and volatility in the financial markets, prompted the Fed to delay the start of its first monetary tightening cycle since 2004. The central bank hinted in October 2015 that a rate hike might be imminent and ultimately raised rates in December 2015 following two strong jobs reports. Yields increased modestly on both the short and long end of the U.S. Treasury curve during the 12-month period, although yields fell for the three-, five- and 10-year U.S. Treasury. Against this backdrop, the BofA Merrill Lynch 1-3 Year U.S. Treasury Index² and the Barclays U.S. Aggregate Bond Index returned 0.92% and 1.96%, respectively.

U.S. high-yield corporate bonds posted a modest decline for the 12-month period despite modestly improving U.S. economic growth, continued low interest rates and relatively healthy fundamentals. The asset class was impacted this past year by a sharp downturn in energy and commodity prices, which pressured performance in the energy and metals/ mining sectors. The BofA Merrill Lynch U.S. High Yield Index returned -3.99% for the 12-month period.

The U.S. floating-rate loan market experienced broadly declining loan prices, which were only partially offset by interest income, that detracted from total returns. As a result, the S&P/LSTA Leveraged Loan Index, a loan market barometer, returned -1.25% for the 12-month period.

Fund Performance

For the 12-month period ended March 31, 2016, Eaton Vance Limited Duration Income Fund (the Fund) had total returns of -0.62% at net asset value (NAV) and 0.44% at market price.

The leading driver of the Fund's return during the period was its investment in agency mortgage-backed securities (MBS). Overall, the Fund received a benefit from its use of leverage⁶ during the 12-month period. Use of leverage

creates an opportunity for increased income but, at the same time, creates special risks (including the likelihood of greater volatility of NAV and market price).

The Fund's investments in seasoned agency MBS underperformed the Treasury market, as measured by the BofA Merrill Lynch 1-10 Year U.S. Treasury Index (Treasury Index). The Fund's investments in agency MBS have shorter duration than the Treasury Index, which was a drag on performance as long end Treasury yields rallied. Agency MBS spreads widened during the period as a rally in Treasury yields caused fears that mortgage prepayments would increase in the future.

The Fund's high-yield bond investments outperformed the high-yield market, as measured by the BofA Merrill Lynch U.S. High Yield Index. The Fund's performance was primarily driven by credit selection, with energy and metals/mining among the top-performing sectors. Performance in the energy sector continued to benefit from high-quality, low-cost exploration and production companies, lack of exposure to offshore drillers and underweight in energy services. Performance in metals/mining was boosted by the Fund's lack of exposure to unsecured iron ore and coal bonds. Credit selection in B-rated and CCC-rated bonds aided relative performance with respect to credit quality. An underweight position in bonds with a duration between five and 10 years and an overweight position in bonds with a duration between two and five years

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

slightly impaired performance.

The Fund's floating-rate loan investments outperformed the loan market, as measured by the S&P/LSTA Leveraged Loan Index (Loan Index). The Fund's bank loan holdings were overweight BB-rated securities, which outperformed the Loan Index. Also, Fund bank loan performance was enhanced by market overweights in financial intermediaries, food products and health care, sectors that outperformed the Loan Index during the period. Fund performance also benefited from a market underweight to utilities, which underperformed the Loan Index during the period. Slightly offsetting this, an overweight to brokerage/securities dealers and nonferrous metals/minerals, which underperformed the Loan Index, detracted from performance during the period.

See Endnotes and Additional Disclosures in this report.

Past performance is no guarantee of future results. Returns are historical and are calculated by determining the percentage change in net asset value (NAV) or market price (as applicable) with all distributions reinvested and includes management fees and other expenses. Fund performance at market price will differ from its results at NAV due to factors such as changing perceptions about the Fund, market conditions, fluctuations in supply and demand for Fund shares, or changes in Fund distributions. Investment return and principal value will fluctuate so that shares, when sold, may be worth more or less than their original cost. Performance less than or equal to one year is cumulative. Performance is for the stated time period only; due to market volatility, current Fund performance may be lower or higher than the quoted return. For performance as of the most recent month-end, please refer to eatonvance.com.

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Performance³

Portfolio Managers Scott H. Page, CFA, Payson F. Swaffield, CFA, Michael W. Weilheimer, CFA, Catherine McDermott, Andrew Szczurowski, CFA, and Eric A. Stein, CFA

| % Average Annual Total Returns | Inception Date | One Year | Five Years | Ten Years |
|--------------------------------|----------------|----------|------------|-----------|
| Fund at NAV | 05/30/2003 | 0.62% | 5.20% | 6.77% |
| Fund at Market Price | | 0.44 | 4.39 | 6.31 |

% Premium/Discount to NAV⁴

9.17%

Distributions⁵

| | |
|--|----------|
| Total Distributions per share for the period | \$ 1.220 |
| Distribution Rate at NAV | 8.41% |
| Distribution Rate at Market Price | 9.26% |

% Total Leverage⁶

| | |
|--------------------------------|-------|
| Auction Preferred Shares (APS) | 9.65% |
| Borrowings | 29.35 |

Fund Profile

Asset Allocation (% of total investments)⁷

See Endnotes and Additional Disclosures in this report.

Past performance is no guarantee of future results. Returns are historical and are calculated by determining the percentage change in net asset value (NAV) or market price (as applicable) with all distributions reinvested and includes management fees and other expenses. Fund performance at market price will differ from its results at NAV due to factors such as changing perceptions about the Fund, market conditions, fluctuations in supply and demand for Fund shares, or changes in Fund distributions. Investment return and principal value will fluctuate so that shares, when sold, may be worth more or less than their original cost. Performance less than or equal to one year is cumulative. Performance is for the stated time period only; due to market volatility, current Fund performance may be lower or higher than the quoted return. For performance as of the most recent month-end, please refer to eatonvance.com.

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Endnotes and Additional Disclosures

- ¹ The views expressed in this report are those of the portfolio manager(s) and are current only through the date stated at the top of this page. These views are subject to change at any time based upon market or other conditions, and Eaton Vance and the Fund(s) disclaim any responsibility to update such views. These views may not be relied upon as investment advice and, because investment decisions are based on many factors, may not be relied upon as an indication of trading intent on behalf of any Eaton Vance fund. This commentary may contain statements that are not historical facts, referred to as forward looking statements. The Fund's actual future results may differ significantly from those stated in any forward looking statement, depending on factors such as changes in securities or financial markets or general economic conditions, the volume of sales and purchases of Fund shares, the continuation of investment advisory, administrative and service contracts, and other risks discussed from time to time in the Fund's filings with the Securities and Exchange Commission.
- ² BofA Merrill Lynch 1-3 Year U.S. Treasury Index is an unmanaged index of short-term U.S. Treasury securities. BofA Merrill Lynch U. S. High Yield Index is an unmanaged index of below-investment grade U.S. corporate bonds. BofA Merrill Lynch 1-10 Year U.S. Treasury Index is an unmanaged index of Treasury securities with maturities ranging from 1 to 10 years. BofA Merrill Lynch® indices not for redistribution or other uses; provided **as is**, **without warranties, and with no liability**. Eaton Vance has prepared this report. BofAML does not endorse it, or guarantee, review, or endorse Eaton Vance's products. Barclays U.S. Aggregate Bond Index is an unmanaged index of domestic investment-grade bonds, including corporate, government and mortgage-backed securities. S&P/LSTA Leveraged Loan Index is an unmanaged index of the institutional leveraged loan market. Unless otherwise stated, index returns do not reflect the effect of any applicable sales charges, commissions, expenses, taxes or leverage, as applicable. It is not possible to invest directly in an index.
- ³ Performance results reflect the effects of leverage. The Fund's performance for certain periods reflects the effects of expense reductions. Absent these reductions, performance would have been lower.
- ⁴ The shares of the Fund often trade at a discount or premium from their net asset value. The discount or premium of the Fund may vary over time and may be higher or lower than what is quoted in this report. For up-to-date premium/discount information, please refer to <http://eatonvance.com/closedend>.
- ⁵ The Distribution Rate is based on the Fund's last regular distribution per share in the period (annualized) divided by the Fund's NAV or market price at the end of the period. The Fund's distributions may be comprised of amounts characterized for federal income tax purposes as tax-exempt income, qualified and non-qualified ordinary dividends, capital gains and nondividend distributions, also known as return of capital. For additional information about nondividend distributions, please refer to Eaton Vance Closed-End Fund Distribution Notices (19a) posted on our website, eatonvance.com. The Fund will determine the federal income tax character of distributions paid to a shareholder after the end of the calendar year. This is reported on the IRS form 1099-DIV and provided to the shareholder shortly after each year-end. For information about the tax character of distributions made in prior calendar years, please refer to Performance-Tax Character of Distributions on the Fund's webpage available at eatonvance.com. The Fund's distributions are determined by the investment adviser based on its current assessment of the Fund's long-term return potential. Fund distributions may be affected by numerous factors including changes in Fund performance, the cost of financing for leverage, portfolio holdings, realized and projected returns, and other factors. As portfolio and market conditions change, the rate of distributions paid by the Fund could change.
- ⁶ Leverage represents the liquidation value of the Fund's APS and borrowings outstanding as a percentage of Fund net assets applicable to common shares plus APS and borrowings outstanding. Use of leverage creates an opportunity for income, but creates risks including greater price volatility. The cost of leverage rises and falls with changes in short-term interest rates. The Fund may be required to maintain prescribed asset coverage for its leverage and may be required to reduce its leverage at an inopportune time.
- ⁷ Asset allocation as a percentage of the Fund's net assets amounted to 164.7%.

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

⁸ Duration is a measure of the expected change in price of a bond in percentage terms given a one percent change in interest rates, all else being constant. Securities with lower durations tend to be less sensitive to interest rate changes.

⁹ Credit ratings are categorized using S&P. Ratings, which are subject to change, apply to the creditworthiness of the issuers of the underlying securities and not to the Fund or its shares. Credit ratings measure the quality of a bond based on the issuer's creditworthiness, with ratings ranging from AAA, being the highest, to D, being the lowest based on S&P's measures. Ratings of BBB or higher by S&P are considered to be investment-grade quality. Credit ratings are based largely on the ratings agency's analysis at the time of rating. The rating assigned to any particular security is not necessarily a reflection of the issuer's current financial condition and does not necessarily reflect its assessment of the volatility of a security's market value or of the liquidity of an investment in the security.

Fund profile subject to change due to active management.

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments

Senior Floating-Rate Loans 58.8%

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|---------------------|
| Aerospace and Defense 0.5% | | |
| IAP Worldwide Services, Inc. | | |
| Revolving Loan, Maturing July 18, 2018 ⁽²⁾ | 172 | \$ 159,824 |
| Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 ⁽³⁾ | 234 | 187,388 |
| Silver II US Holdings, LLC | | |
| Term Loan, 4.00%, Maturing December 13, 2019 | 4,741 | 4,151,103 |
| TransDigm, Inc. | | |
| Term Loan, 3.75%, Maturing February 28, 2020 | 2,273 | 2,248,732 |
| Term Loan, 3.75%, Maturing June 4, 2021 | 2,407 | 2,383,053 |
| | | \$ 9,130,100 |
| Air Transport 0.2% | | |
| Virgin America, Inc. | | |
| Term Loan, 4.50%, Maturing April 4, 2019 | 3,075 | \$ 2,599,913 |
| | | \$ 2,599,913 |
| Automotive 1.9% | | |
| Affinia Group Intermediate Holdings, Inc. | | |
| Term Loan, 4.75%, Maturing April 27, 2020 | 449 | \$ 449,324 |
| Allison Transmission, Inc. | | |
| Term Loan, 3.50%, Maturing August 23, 2019 | 3,176 | 3,178,269 |
| CS Intermediate Holdco 2, LLC | | |
| Term Loan, 4.00%, Maturing April 4, 2021 | 3,318 | 3,295,855 |
| Dayco Products, LLC | | |
| Term Loan, 5.25%, Maturing December 12, 2019 | 1,299 | 1,259,545 |
| FCA US, LLC | | |
| Term Loan, 3.50%, Maturing May 24, 2017 | 3,331 | 3,334,340 |
| Term Loan, 3.25%, Maturing December 31, 2018 | 1,597 | 1,597,009 |
| Federal-Mogul Holdings Corporation | | |
| Term Loan, 4.75%, Maturing April 15, 2021 | 5,147 | 4,679,142 |
| Goodyear Tire & Rubber Company (The) | | |
| Term Loan - Second Lien, 3.75%, Maturing April 30, 2019 | 3,388 | 3,394,912 |
| Horizon Global Corporation | | |
| Term Loan, 7.00%, Maturing June 30, 2021 | 553 | 532,684 |
| MPG Holdco I, Inc. | | |
| Term Loan, 3.75%, Maturing October 20, 2021 | 6,104 | 6,035,809 |

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

TI Group Automotive Systems, LLC

| | | | |
|--|-----|-------|-----------|
| Term Loan, 4.50%, Maturing June 30, 2022 | EUR | 945 | 1,051,735 |
| Term Loan, 4.50%, Maturing June 30, 2022 | | 1,418 | 1,409,013 |

Tower Automotive Holdings USA, LLC

| | | | |
|---|--|-------|-----------|
| Term Loan, 4.00%, Maturing April 23, 2020 | | 1,223 | 1,217,309 |
|---|--|-------|-----------|

\$ 31,434,946

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|------------------------------|--------------------------------------|-------|
|------------------------------|--------------------------------------|-------|

Beverage and Tobacco 0.1%

Flavors Holdings, Inc.

| | | |
|---|-------|------------|
| Term Loan, 6.75%, Maturing April 3, 2020 | 971 | \$ 874,125 |
| Term Loan - Second Lien, 11.00%, Maturing October 3, 2021 | 1,000 | 845,000 |

\$ 1,719,125

Brokerage / Securities Dealers / Investment Houses 0.1%

Astro AB Borrower, Inc.

| | | |
|---|-----|------------|
| Term Loan, 5.50%, Maturing April 30, 2022 | 397 | \$ 393,774 |
|---|-----|------------|

Salient Partners L.P.

| | | |
|---|-----|---------|
| Term Loan, 7.50%, Maturing May 19, 2021 | 933 | 905,374 |
|---|-----|---------|

\$ 1,299,148

Building and Development 1.3%

ABC Supply Co., Inc.

| | | |
|---|-------|--------------|
| Term Loan, 3.50%, Maturing April 16, 2020 | 1,225 | \$ 1,224,052 |
|---|-------|--------------|

Auction.com, LLC

| | | |
|---|-------|-----------|
| Term Loan, 6.00%, Maturing May 12, 2019 | 1,238 | 1,226,672 |
|---|-------|-----------|

Capital Automotive L.P.

| | | |
|---|-------|-----------|
| Term Loan, 4.00%, Maturing April 10, 2019 | 1,551 | 1,553,768 |
|---|-------|-----------|

CPG International, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 4.75%, Maturing September 30, 2020 | 1,753 | 1,718,006 |
|---|-------|-----------|

DTZ U.S. Borrower, LLC

| | | |
|---|-------|-----------|
| Term Loan, 4.25%, Maturing November 4, 2021 | 3,827 | 3,795,234 |
|---|-------|-----------|

Gates Global, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 4.25%, Maturing July 6, 2021 | 5,852 | 5,533,566 |
|---|-------|-----------|

Headwaters, Incorporated

| | | |
|---|-----|---------|
| Term Loan, 4.50%, Maturing March 24, 2022 | 248 | 248,900 |
|---|-----|---------|

Quikrete Holdings, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 4.00%, Maturing September 28, 2020 | 1,158 | 1,153,344 |
|---|-------|-----------|

| | | |
|---|-------|-----------|
| Term Loan - Second Lien, 7.00%, Maturing March 26, 2021 | 1,500 | 1,500,938 |
|---|-------|-----------|

RE/MAX International, Inc.

| | | |
|--|-------|-----------|
| Term Loan, 4.25%, Maturing July 31, 2020 | 1,750 | 1,724,997 |
|--|-------|-----------|

Realogy Corporation

| | | |
|--|-------|-----------|
| Term Loan, 3.75%, Maturing March 5, 2020 | 1,584 | 1,586,825 |
|--|-------|-----------|

Summit Materials Companies I, LLC

| | | |
|--|-----|---------|
| Term Loan, 4.00%, Maturing July 17, 2022 | 720 | 715,065 |
|--|-----|---------|

WireCo WorldGroup, Inc.

| | | |
|--|-----|---------|
| Term Loan, 6.00%, Maturing February 15, 2017 | 639 | 629,915 |
|--|-----|---------|

\$ 22,611,282

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|--------------|
| Business Equipment and Services 4.4% | | |
| Acosta Holdco, Inc. | | |
| Term Loan, 4.25%, Maturing September 26, 2021 | 4,390 | \$ 4,307,474 |
| AlixPartners, LLP | | |
| Term Loan, 4.50%, Maturing July 28, 2022 | 2,417 | 2,410,064 |
| Altisource Solutions S.a.r.l. | | |
| Term Loan, 4.50%, Maturing December 9, 2020 | 1,773 | 1,577,890 |
| BakerCorp International, Inc. | | |
| Term Loan, 4.25%, Maturing February 7, 2020 | 699 | 631,101 |
| Brock Holdings III, Inc. | | |
| Term Loan, 6.00%, Maturing March 16, 2017 | 963 | 921,141 |
| CCC Information Services, Inc. | | |
| Term Loan, 4.00%, Maturing December 20, 2019 | 484 | 478,819 |
| Ceridian, LLC | | |
| Term Loan, 4.50%, Maturing September 15, 2020 | 745 | 726,123 |
| Corporate Capital Trust, Inc. | | |
| Term Loan, 4.00%, Maturing May 20, 2019 | 2,247 | 2,214,599 |
| CPM Holdings, Inc. | | |
| Term Loan, 6.00%, Maturing April 11, 2022 | 347 | 343,467 |
| Crossmark Holdings, Inc. | | |
| Term Loan, 4.50%, Maturing December 20, 2019 | 2,010 | 1,467,561 |
| Education Management, LLC | | |
| Term Loan, 5.50%, Maturing July 2, 2020 ⁽³⁾ | 466 | 270,992 |
| Term Loan, 8.50%, (2.00% Cash, 6.50% PIK), Maturing July 2, 2020 ⁽³⁾ | 829 | 46,998 |
| EIG Investors Corp. | | |
| Term Loan, 6.23%, Maturing November 9, 2019 | 4,594 | 4,366,001 |
| Emdeon Business Services, LLC | | |
| Term Loan, 3.75%, Maturing November 2, 2018 | 2,489 | 2,480,863 |
| Extreme Reach, Inc. | | |
| Term Loan, 7.25%, Maturing February 7, 2020 | 829 | 826,020 |
| Garda World Security Corporation | | |
| Term Loan, 4.00%, Maturing November 6, 2020 | 520 | 501,065 |
| Term Loan, 4.00%, Maturing November 6, 2020 | 3,224 | 3,105,122 |
| Term Loan, 4.75%, Maturing November 6, 2020 | CAD 806 | 598,425 |
| Global Payments, Inc. | | |
| Term Loan, Maturing March 23, 2023 ⁽²⁾ | 800 | 805,750 |
| IG Investment Holdings, LLC | | |
| Term Loan, 6.00%, Maturing October 29, 2021 | 2,098 | 2,087,400 |
| IMS Health Incorporated | | |
| Term Loan, 3.50%, Maturing March 17, 2021 | 5,819 | 5,809,400 |
| Information Resources, Inc. | | |
| Term Loan, 4.75%, Maturing September 30, 2020 | 2,536 | 2,533,766 |
| ION Trading Finance Limited | | |
| Term Loan, 4.25%, Maturing June 10, 2021 | 547 | 541,778 |
| Term Loan, 4.50%, Maturing June 10, 2021 | EUR 1,353 | 1,540,348 |

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--------------------------------------|----------------------|
| Business Equipment and Services (continued) | | |
| KAR Auction Services, Inc. | | |
| Term Loan, 3.94%, Maturing March 11, 2021 | 3,395 | \$ 3,402,801 |
| Kronos Incorporated | | |
| Term Loan, 4.50%, Maturing October 30, 2019 | 5,032 | 5,005,216 |
| Term Loan - Second Lien, 9.75%, Maturing April 30, 2020 | 2,396 | 2,390,311 |
| MCS AMS Sub-Holdings, LLC | | |
| Term Loan, 7.50%, Maturing October 15, 2019 | 1,488 | 1,347,378 |
| Monitronics International, Inc. | | |
| Term Loan, 4.25%, Maturing March 23, 2018 | 801 | 759,598 |
| Term Loan, 4.50%, Maturing April 11, 2022 | 1,015 | 953,231 |
| National CineMedia, LLC | | |
| Term Loan, 3.19%, Maturing November 26, 2019 | 575 | 574,041 |
| PGX Holdings, Inc. | | |
| Term Loan, 5.75%, Maturing September 29, 2020 | 1,711 | 1,702,931 |
| Quintiles Transnational Corp. | | |
| Term Loan, 3.25%, Maturing May 12, 2022 | 2,208 | 2,210,384 |
| RCS Capital Corporation | | |
| DIP Loan, 8.00%, Maturing August 8, 2016 | 450 | 447,750 |
| Term Loan, 0.00%, Maturing April 29, 2019 ⁽³⁾⁽⁴⁾ | 2,417 | 1,595,022 |
| Term Loan - Second Lien, 0.00%, Maturing April 29, 2021 ⁽³⁾⁽⁴⁾ | 500 | 87,700 |
| Sensus USA, Inc. | | |
| Term Loan, 4.50%, Maturing May 9, 2017 | 689 | 686,216 |
| ServiceMaster Company | | |
| Term Loan, 4.25%, Maturing July 1, 2021 | 4,149 | 4,154,655 |
| TNS, Inc. | | |
| Term Loan, 5.00%, Maturing February 14, 2020 | 724 | 714,352 |
| TransUnion, LLC | | |
| Term Loan, 3.50%, Maturing April 9, 2021 | 299 | 296,743 |
| Travelport Finance (Luxembourg) S.a.r.l. | | |
| Term Loan, 5.75%, Maturing September 2, 2021 | 1,553 | 1,554,309 |
| WASH Multifamily Laundry Systems, LLC | | |
| Term Loan, 4.25%, Maturing May 14, 2022 | 55 | 54,219 |
| Term Loan, 4.25%, Maturing May 14, 2022 | 317 | 309,594 |
| West Corporation | | |
| Term Loan, 3.25%, Maturing June 30, 2018 | 5,357 | 5,338,526 |
| | | \$ 74,177,144 |
| Cable and Satellite Television 1.7% | | |
| Altice US Finance I Corporation | | |
| Term Loan, 4.25%, Maturing December 14, 2022 | 5,040 | \$ 5,031,197 |
| Atlantic Broadband Finance, LLC | | |
| Term Loan, 3.25%, Maturing November 30, 2019 | 799 | 798,515 |

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Borrower/Tranche Description | | Principal Amount* (000 s omitted) | Value |
|---|-----|---|----------------------|
| Cable and Satellite Television (continued) | | | |
| Charter Communications Operating, LLC | | | |
| Term Loan, 3.00%, Maturing July 1, 2020 | | 364 \$ | 362,753 |
| MCC Iowa, LLC | | | |
| Term Loan, 3.25%, Maturing January 29, 2021 | | 1,118 | 1,112,434 |
| Term Loan, 3.75%, Maturing June 30, 2021 | | 1,154 | 1,151,371 |
| Mediacom Illinois, LLC | | | |
| Term Loan, 3.40%, Maturing October 23, 2017 | | 340 | 338,989 |
| Term Loan, 3.50%, Maturing June 30, 2021 | | 640 | 635,640 |
| Neptune Finco Corp. | | | |
| Term Loan, 5.00%, Maturing October 9, 2022 | | 4,675 | 4,691,363 |
| Numericable Group SA | | | |
| Term Loan, 4.56%, Maturing July 29, 2022 | EUR | 823 | 928,227 |
| Term Loan, 4.56%, Maturing July 31, 2022 | | 449 | 444,760 |
| Numericable U.S., LLC | | | |
| Term Loan, 4.50%, Maturing May 21, 2020 | | 428 | 425,933 |
| Term Loan, 4.50%, Maturing May 21, 2020 | | 495 | 492,331 |
| UPC Financing Partnership | | | |
| Term Loan, 3.34%, Maturing June 30, 2021 | | 2,054 | 2,038,295 |
| Virgin Media Investment Holdings Limited | | | |
| Term Loan, 3.50%, Maturing June 30, 2023 | | 4,719 | 4,685,399 |
| Term Loan, 4.25%, Maturing June 30, 2023 | GBP | 1,800 | 2,538,068 |
| Ziggo B.V. | | | |
| Term Loan, 3.75%, Maturing January 15, 2022 | EUR | 508 | 573,338 |
| Term Loan, 3.75%, Maturing January 15, 2022 | EUR | 789 | 889,981 |
| Term Loan, 3.75%, Maturing January 15, 2022 | EUR | 1,428 | 1,610,881 |
| | | | \$ 28,749,475 |

Chemicals and Plastics 3.5%

Allnex (Luxembourg) & Cy S.C.A.

| | | |
|--|----------|-----------|
| Term Loan, 4.50%, Maturing October 3, 2019 | 1,186 \$ | 1,180,317 |
|--|----------|-----------|

Allnex USA, Inc.

| | | |
|--|-----|---------|
| Term Loan, 4.50%, Maturing October 3, 2019 | 615 | 612,410 |
|--|-----|---------|

Aruba Investments, Inc.

| | | |
|---|-----|---------|
| Term Loan, 4.50%, Maturing February 2, 2022 | 374 | 366,558 |
|---|-----|---------|

Axalta Coating Systems US Holdings, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 3.75%, Maturing February 1, 2020 | 3,830 | 3,810,527 |
|---|-------|-----------|

Chemours Company (The)

| | | |
|---|-------|-----------|
| Term Loan, 3.75%, Maturing May 12, 2022 | 2,729 | 2,602,574 |
|---|-------|-----------|

ECO Services Operations, LLC

| | | |
|---|-----|---------|
| Term Loan, 4.75%, Maturing December 1, 2021 | 518 | 505,477 |
|---|-----|---------|

Emerald Performance Materials, LLC

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

| | | |
|---|--------------------------|--------------|
| Term Loan, 4.50%, Maturing August 1, 2021 | 653 | 642,813 |
| Term Loan - Second Lien, 7.75%, Maturing August 1, 2022 | 725 | 663,375 |
| | Principal Amount* | |
| Borrower/Tranche Description | (000 s omitted) | Value |
| Chemicals and Plastics (continued) | | |
| Flint Group GmbH | | |
| Term Loan, 4.50%, Maturing September 7, 2021 | 196 | \$ 192,202 |
| Flint Group US, LLC | | |
| Term Loan, 4.50%, Maturing September 7, 2021 | 1,183 | 1,153,790 |
| GCP Applied Technologies, Inc. | | |
| Term Loan, 5.25%, Maturing February 3, 2022 | 650 | 652,437 |
| Gemini HDPE, LLC | | |
| Term Loan, 4.75%, Maturing August 7, 2021 | 2,069 | 2,053,016 |
| Huntsman International, LLC | | |
| Term Loan, 3.50%, Maturing April 19, 2019 | 2,059 | 2,054,414 |
| Term Loan, 3.75%, Maturing October 1, 2021 | 2,518 | 2,503,961 |
| Term Loan, Maturing March 23, 2023 ⁽²⁾ | 650 | 648,375 |
| Ineos Finance PLC | | |
| Term Loan, 4.25%, Maturing March 31, 2022 | EUR 520 | 580,378 |
| Ineos US Finance, LLC | | |
| Term Loan, 3.75%, Maturing May 4, 2018 | 6,480 | 6,434,061 |
| Term Loan, 4.25%, Maturing March 31, 2022 | 841 | 831,108 |
| Kraton Polymers, LLC | | |
| Term Loan, 6.00%, Maturing January 6, 2022 | 1,650 | 1,560,624 |
| Kronos Worldwide, Inc. | | |
| Term Loan, 4.00%, Maturing February 18, 2020 | 392 | 353,453 |
| MacDermid, Inc. | | |
| Term Loan, 5.50%, Maturing June 7, 2020 | 672 | 650,374 |
| Term Loan, 5.50%, Maturing June 7, 2020 | 1,614 | 1,563,089 |
| Term Loan, 5.50%, Maturing June 7, 2020 | 2,265 | 2,193,636 |
| Minerals Technologies, Inc. | | |
| Term Loan, 3.75%, Maturing May 9, 2021 | 1,578 | 1,574,407 |
| Orion Engineered Carbons GmbH | | |
| Term Loan, 5.00%, Maturing July 25, 2021 | 820 | 820,525 |
| Term Loan, 5.00%, Maturing July 25, 2021 | EUR 1,112 | 1,273,569 |
| OXEA Finance, LLC | | |
| Term Loan, 4.25%, Maturing January 15, 2020 | 2,248 | 2,194,854 |
| PolyOne Corporation | | |
| Term Loan, 3.75%, Maturing November 11, 2022 | 599 | 599,061 |
| PQ Corporation | | |
| Term Loan, 4.00%, Maturing August 7, 2017 | 3,193 | 3,169,376 |
| SIG Combibloc US Acquisition, Inc. | | |
| Term Loan, 4.25%, Maturing March 13, 2022 | 2,935 | 2,928,211 |
| Solenis International L.P. | | |
| Term Loan, 4.25%, Maturing July 31, 2021 | 394 | 379,595 |
| Term Loan, 4.50%, Maturing July 31, 2021 | EUR 1,281 | 1,444,331 |
| Sonneborn Refined Products B.V. | | |
| Term Loan, 4.75%, Maturing December 10, 2020 | 84 | 83,436 |
| Sonneborn, LLC | | |
| Term Loan, 4.75%, Maturing December 10, 2020 | 475 | 472,802 |

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|----------------------|
| Chemicals and Plastics (continued) | | |
| Tata Chemicals North America, Inc. | | |
| Term Loan, 3.75%, Maturing August 7, 2020 | 1,264 | \$ 1,244,918 |
| Trinseo Materials Operating S.C.A. | | |
| Term Loan, 4.25%, Maturing November 5, 2021 | 2,878 | 2,868,657 |
| Tronox Pigments (Netherlands) B.V. | | |
| Term Loan, 4.50%, Maturing March 19, 2020 | 2,427 | 2,264,347 |
| Univar, Inc. | | |
| Term Loan, 4.25%, Maturing July 1, 2022 | 3,831 | 3,782,069 |
| Zep, Inc. | | |
| Term Loan, 5.50%, Maturing June 27, 2022 | 397 | 393,899 |
| | | \$ 59,303,026 |
| Clothing / Textiles 0.1% | | |
| Ascena Retail Group, Inc. | | |
| Term Loan, 5.25%, Maturing August 21, 2022 | 1,895 | \$ 1,853,026 |
| | | \$ 1,853,026 |
| Conglomerates 0.4% | | |
| Bestway UK Holdco Limited | | |
| Term Loan, 5.01%, Maturing October 6, 2021 | GBP 1,103 | \$ 1,581,574 |
| Match Group, Inc. | | |
| Term Loan, 5.50%, Maturing November 16, 2022 | 1,383 | 1,386,820 |
| RGIS Services, LLC | | |
| Term Loan, 5.50%, Maturing October 18, 2017 | 3,289 | 2,351,899 |
| Spectrum Brands, Inc. | | |
| Term Loan, 3.50%, Maturing June 23, 2022 | 2,189 | 2,199,238 |
| | | \$ 7,519,531 |
| Containers and Glass Products 1.4% | | |
| Berry Plastics Holding Corporation | | |
| Term Loan, 3.50%, Maturing February 8, 2020 | 2,522 | \$ 2,515,171 |
| Term Loan, 3.75%, Maturing January 6, 2021 | 5,670 | 5,659,950 |
| Term Loan, 4.00%, Maturing October 1, 2022 | 1,273 | 1,275,294 |
| Hilex Poly Co., LLC | | |
| Term Loan, 6.00%, Maturing December 5, 2021 | 3,726 | 3,726,480 |
| Libbey Glass, Inc. | | |

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

| | | |
|--|--------------------------|----------------------|
| Term Loan, 3.75%, Maturing April 9, 2021 | 534 | 529,785 |
| Owens-Illinois, Inc. | | |
| Term Loan, 3.50%, Maturing September 1, 2022 | 1,457 | 1,460,052 |
| Pelican Products, Inc. | | |
| Term Loan, 5.25%, Maturing April 10, 2020 | 360 | 323,940 |
| Reynolds Group Holdings, Inc. | | |
| Term Loan, 4.50%, Maturing December 1, 2018 | 5,944 | 5,948,615 |
| | Principal Amount* | |
| | (000 s omitted) | Value |
| Borrower/Tranche Description | | |
| Containers and Glass Products (continued) | | |
| TricorBraun, Inc. | | |
| Term Loan, 4.00%, Maturing May 3, 2018 | 620 | \$ 610,563 |
| Verallia | | |
| Term Loan, 5.00%, Maturing October 29, 2022 | EUR 1,925 | 2,197,758 |
| | | \$ 24,247,608 |
| Cosmetics / Toiletries 0.6% | | |
| Coty, Inc. | | |
| Term Loan, 3.75%, Maturing October 27, 2022 | 1,050 | \$ 1,050,875 |
| Galleria Co. | | |
| Term Loan, 3.75%, Maturing January 26, 2023 | 2,100 | 2,097,375 |
| KIK Custom Products, Inc. | | |
| Term Loan, 6.00%, Maturing August 26, 2022 | 1,841 | 1,767,120 |
| Prestige Brands, Inc. | | |
| Term Loan, 3.50%, Maturing September 3, 2021 | 757 | 759,157 |
| Revlon Consumer Products Corporation | | |
| Term Loan, 4.00%, Maturing October 8, 2019 | 1,415 | 1,415,332 |
| Sun Products Corporation (The) | | |
| Term Loan, 5.50%, Maturing March 23, 2020 | 3,070 | 2,978,053 |
| | | \$ 10,067,912 |
| Drugs 1.3% | | |
| Alkermes, Inc. | | |
| Term Loan, 3.50%, Maturing September 25, 2019 | 1,159 | \$ 1,141,702 |
| AMAG Pharmaceuticals, Inc. | | |
| Term Loan, 4.75%, Maturing August 13, 2021 | 1,243 | 1,227,586 |
| DPx Holdings B.V. | | |
| Term Loan, 4.25%, Maturing March 11, 2021 | 2,152 | 2,078,825 |
| Endo Luxembourg Finance Company I S.a.r.l. | | |
| Term Loan, 3.75%, Maturing September 26, 2022 | 3,616 | 3,566,218 |
| Horizon Pharma, Inc. | | |
| Term Loan, 4.50%, Maturing May 7, 2021 | 273 | 263,982 |
| Mallinckrodt International Finance S.A. | | |
| Term Loan, 3.25%, Maturing March 19, 2021 | 1,985 | 1,922,129 |
| Term Loan, 3.50%, Maturing March 19, 2021 | 1,478 | 1,438,716 |
| Valeant Pharmaceuticals International, Inc. | | |
| Term Loan, 5.50%, Maturing December 11, 2019 | 3,432 | 3,247,283 |
| Term Loan, 3.75%, Maturing August 5, 2020 | 4,646 | 4,377,651 |
| Term Loan, 4.00%, Maturing April 1, 2022 | 3,448 | 3,263,294 |
| | | \$ 22,527,386 |

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|---------------------|
| Ecological Services and Equipment 0.4% | | |
| ADS Waste Holdings, Inc. | | |
| Term Loan, 3.75%, Maturing October 9, 2019 | 5,039 | \$ 5,001,203 |
| EnergySolutions, LLC | | |
| Term Loan, 6.75%, Maturing May 29, 2020 | 2,579 | 2,398,038 |
| | | \$ 7,399,241 |
| Electronics / Electrical 5.9% | | |
| Answers Corporation | | |
| Term Loan, 6.25%, Maturing October 3, 2021 | 1,506 | \$ 1,010,861 |
| Applied Systems, Inc. | | |
| Term Loan, 4.31%, Maturing January 25, 2021 | 2,092 | 2,073,914 |
| Avago Technologies Cayman Ltd. | | |
| Term Loan, 4.25%, Maturing February 1, 2023 | 10,900 | 10,859,877 |
| Campaign Monitor Finance Pty. Limited | | |
| Term Loan, 6.25%, Maturing March 18, 2021 | 925 | 894,525 |
| CommScope, Inc. | | |
| Term Loan, 3.83%, Maturing December 29, 2022 | 2,095 | 2,086,646 |
| CompuCom Systems, Inc. | | |
| Term Loan, 4.25%, Maturing May 11, 2020 | 1,818 | 1,278,799 |
| Dell International, LLC | | |
| Term Loan, 4.00%, Maturing April 29, 2020 | 7,022 | 7,020,624 |
| Dell, Inc. | | |
| Term Loan, 3.75%, Maturing October 29, 2018 | 964 | 965,264 |
| Deltek, Inc. | | |
| Term Loan, 5.00%, Maturing June 25, 2022 | 1,592 | 1,587,025 |
| Term Loan - Second Lien, 9.50%, Maturing June 25, 2023 | 475 | 460,750 |
| Entegris, Inc. | | |
| Term Loan, 3.50%, Maturing April 30, 2021 | 436 | 432,963 |
| Excelitas Technologies Corp. | | |
| Term Loan, 6.00%, Maturing October 31, 2020 | 2,002 | 1,786,488 |
| Eze Castle Software, Inc. | | |
| Term Loan, 4.00%, Maturing April 6, 2020 | 733 | 728,485 |
| Go Daddy Operating Company, LLC | | |
| Term Loan, 4.25%, Maturing May 13, 2021 | 5,019 | 5,016,390 |
| Hyland Software, Inc. | | |
| Term Loan, 4.75%, Maturing July 1, 2022 | 1,699 | 1,677,963 |
| Term Loan - Second Lien, 8.25%, Maturing July 1, 2023 | 675 | 634,500 |
| Infor (US), Inc. | | |
| Term Loan, 3.75%, Maturing June 3, 2020 | 8,538 | 8,297,572 |
| Informatica Corporation | | |
| Term Loan, 4.50%, Maturing August 5, 2022 | 3,657 | 3,593,548 |

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--------------------------------------|------------|
| Electronics / Electrical (continued) | | |
| Lattice Semiconductor Corporation | | |
| Term Loan, 5.25%, Maturing March 10, 2021 | 693 | \$ 651,420 |
| M/A-COM Technology Solutions Holdings, Inc. | | |
| Term Loan, 4.50%, Maturing May 7, 2021 | 663 | 663,188 |
| MA FinanceCo., LLC | | |
| Term Loan, 4.50%, Maturing November 20, 2019 | 2,388 | 2,379,741 |
| Term Loan, 5.25%, Maturing November 19, 2021 | 2,552 | 2,552,930 |
| Magic Newco, LLC | | |
| Term Loan, 5.00%, Maturing December 12, 2018 | 2,856 | 2,861,411 |
| MH Sub I, LLC | | |
| Term Loan, 4.75%, Maturing July 8, 2021 | 1,576 | 1,537,747 |
| Microsemi Corporation | | |
| Term Loan, 5.25%, Maturing January 15, 2023 | 1,343 | 1,351,275 |
| NXP B.V. | | |
| Term Loan, 3.25%, Maturing January 11, 2020 | 2,535 | 2,525,494 |
| Term Loan, 3.75%, Maturing December 7, 2020 | 2,120 | 2,127,802 |
| ON Semiconductor Corporation | | |
| Term Loan, Maturing March 31, 2023 ⁽²⁾ | 1,325 | 1,329,637 |
| Orbotech, Inc. | | |
| Term Loan, 5.00%, Maturing August 6, 2020 | 428 | 426,986 |
| Renaissance Learning, Inc. | | |
| Term Loan, 4.50%, Maturing April 9, 2021 | 907 | 882,138 |
| Term Loan - Second Lien, 8.00%, Maturing April 11, 2022 | 300 | 267,750 |
| Rocket Software, Inc. | | |
| Term Loan, 5.75%, Maturing February 8, 2018 | 427 | 425,377 |
| RP Crown Parent, LLC | | |
| Term Loan, 6.00%, Maturing December 21, 2018 | 5,112 | 4,758,050 |
| SGS Cayman L.P. | | |
| Term Loan, 6.00%, Maturing April 23, 2021 | 260 | 258,597 |
| SkillSoft Corporation | | |
| Term Loan, 5.75%, Maturing April 28, 2021 | 4,171 | 3,364,851 |
| Smart Technologies ULC | | |
| Term Loan, 10.50%, Maturing January 31, 2018 | 605 | 600,334 |
| Southwire Company | | |
| Term Loan, 3.25%, Maturing February 10, 2021 | 1,308 | 1,244,491 |
| SS&C Technologies, Inc. | | |
| Term Loan, 4.01%, Maturing July 8, 2022 | 2,306 | 2,313,260 |
| Term Loan, 4.02%, Maturing July 8, 2022 | 334 | 335,321 |
| SunEdison Semiconductor B.V. | | |
| Term Loan, 6.50%, Maturing May 27, 2019 | 912 | 891,418 |
| SurveyMonkey, Inc. | | |
| Term Loan, 6.25%, Maturing February 5, 2019 | 2,994 | 2,919,271 |
| Sutherland Global Services, Inc. | | |
| Term Loan, 6.00%, Maturing April 23, 2021 | 1,119 | 1,110,922 |

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Electronics / Electrical (continued) | | |
| Sybil Software, LLC | | |
| Term Loan, 4.25%, Maturing March 20, 2020 | 1,581 | \$ 1,582,567 |
| Vertafore, Inc. | | |
| Term Loan, 4.25%, Maturing October 3, 2019 | 1,871 | 1,869,003 |
| Wall Street Systems Delaware, Inc. | | |
| Term Loan, 4.25%, Maturing April 30, 2021 | 1,534 | 1,523,151 |
| Western Digital Corporation | | |
| Term Loan, Maturing March 16, 2023 ⁽²⁾ | 3,400 | 3,363,875 |
| Zebra Technologies Corporation | | |
| Term Loan, 4.75%, Maturing October 27, 2021 | 2,555 | 2,571,377 |
| | | \$ 99,095,578 |
| Equipment Leasing 0.5% | | |
| Delos Finance S.a.r.l. | | |
| Term Loan, 3.50%, Maturing March 6, 2021 | 3,275 | \$ 3,287,281 |
| Flying Fortress, Inc. | | |
| Term Loan, 3.50%, Maturing April 30, 2020 | 4,712 | 4,711,667 |
| | | \$ 7,998,948 |
| Financial Intermediaries 2.2% | | |
| Armor Holding II, LLC | | |
| Term Loan, 5.75%, Maturing June 26, 2020 | 1,751 | \$ 1,712,255 |
| Term Loan - Second Lien, 10.25%, Maturing December 26, 2020 | 2,475 | 2,400,750 |
| Citco Funding, LLC | | |
| Term Loan, 4.25%, Maturing June 29, 2018 | 3,177 | 3,177,296 |
| Clipper Acquisitions Corp. | | |
| Term Loan, 3.00%, Maturing February 6, 2020 | 1,597 | 1,573,753 |
| First Data Corporation | | |
| Term Loan, 3.93%, Maturing March 24, 2018 | 2,503 | 2,500,834 |
| Term Loan, 3.93%, Maturing September 24, 2018 | 4,650 | 4,643,220 |
| Term Loan, 4.18%, Maturing July 8, 2022 | 900 | 895,969 |
| Grosvenor Capital Management Holdings, LLP | | |
| Term Loan, 3.75%, Maturing January 4, 2021 | 1,453 | 1,430,930 |
| Guggenheim Partners, LLC | | |
| Term Loan, 4.25%, Maturing July 22, 2020 | 3,564 | 3,562,053 |
| Harbourvest Partners, LLC | | |
| Term Loan, 3.25%, Maturing February 4, 2021 | 889 | 880,122 |
| LPL Holdings, Inc. | | |

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

| | | |
|---|-------|-----------|
| Term Loan, 4.25%, Maturing March 29, 2021 | 3,908 | 3,791,231 |
| Medley, LLC | | |
| Term Loan, 6.50%, Maturing June 15, 2019 | 648 | 660,164 |
| MIP Delaware, LLC | | |
| Term Loan, 4.00%, Maturing March 9, 2020 | 498 | 498,757 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|-------------------------------------|--|--------------|
|-------------------------------------|--|--------------|

Financial Intermediaries (continued)

NXT Capital, Inc.

| | | |
|--|-----|------------|
| Term Loan, 6.25%, Maturing September 4, 2018 | 171 | \$ 171,482 |
| Term Loan, 6.25%, Maturing September 4, 2018 | 767 | 767,132 |
| Term Loan, 6.25%, Maturing September 4, 2018 | 902 | 901,875 |

Ocwen Financial Corporation

| | | |
|--|-------|-----------|
| Term Loan, 5.50%, Maturing February 15, 2018 | 2,311 | 2,273,852 |
|--|-------|-----------|

Sesac Holdco II, LLC

| | | |
|---|-------|-----------|
| Term Loan, 5.25%, Maturing February 8, 2019 | 1,900 | 1,868,794 |
|---|-------|-----------|

Starwood Property Trust, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 3.50%, Maturing April 17, 2020 | 1,266 | 1,255,468 |
|---|-------|-----------|

Walker & Dunlop, Inc.

| | | |
|--|-----|---------|
| Term Loan, 5.25%, Maturing December 11, 2020 | 841 | 841,825 |
|--|-----|---------|

Walter Investment Management Corp.

| | | |
|--|-------|-----------|
| Term Loan, 4.75%, Maturing December 19, 2020 | 1,979 | 1,729,174 |
|--|-------|-----------|

\$ 37,536,936

Food Products 2.0%

AdvancePierre Foods, Inc.

| | | |
|---|-------|--------------|
| Term Loan, 5.75%, Maturing July 10, 2017 | 4,275 | \$ 4,282,596 |
| Term Loan - Second Lien, 9.50%, Maturing October 10, 2017 | 1,750 | 1,744,531 |

Blue Buffalo Company Ltd.

| | | |
|---|-------|-----------|
| Term Loan, 3.75%, Maturing August 8, 2019 | 1,351 | 1,354,754 |
|---|-------|-----------|

Charger OpCo B.V.

| | | |
|---|---------|-----------|
| Term Loan, 4.25%, Maturing July 2, 2022 | EUR 552 | 630,878 |
| Term Loan, 4.25%, Maturing July 2, 2022 | 2,766 | 2,773,327 |

Clearwater Seafoods Limited Partnership

| | | |
|--|-----|---------|
| Term Loan, 4.75%, Maturing June 26, 2019 | 993 | 994,789 |
|--|-----|---------|

Del Monte Foods, Inc.

| | | |
|--|-------|-----------|
| Term Loan, 4.25%, Maturing February 18, 2021 | 1,694 | 1,594,660 |
|--|-------|-----------|

Dole Food Company, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 4.50%, Maturing November 1, 2018 | 2,028 | 2,022,994 |
|---|-------|-----------|

High Liner Foods Incorporated

| | | |
|---|-------|-----------|
| Term Loan, 4.25%, Maturing April 24, 2021 | 1,061 | 1,025,828 |
|---|-------|-----------|

JBS USA, LLC

| | | |
|---|-------|-----------|
| Term Loan, 3.75%, Maturing May 25, 2018 | 2,667 | 2,658,204 |
|---|-------|-----------|

| | | |
|---|-------|-----------|
| Term Loan, 3.75%, Maturing September 18, 2020 | 1,950 | 1,942,687 |
|---|-------|-----------|

| | | |
|---|-----|---------|
| Term Loan, 4.00%, Maturing October 30, 2022 | 798 | 795,340 |
|---|-----|---------|

Maple Holdings Acquisition Corp.

| | | |
|--|-------|-----------|
| Term Loan, 5.25%, Maturing March 3, 2023 | 1,207 | 1,212,784 |
|--|-------|-----------|

NBTY, Inc.

| | | |
|--|-------|-----------|
| Term Loan, 3.50%, Maturing October 1, 2017 | 9,127 | 9,100,063 |
|--|-------|-----------|

Pinnacle Foods Finance, LLC

| | | |
|---|-----|---------|
| Term Loan, 3.00%, Maturing April 29, 2020 | 829 | 829,096 |
|---|-----|---------|

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Food Products (continued) | | |
| Post Holdings, Inc. | | |
| Term Loan, 3.75%, Maturing June 2, 2021 | 337 | \$ 337,907 |
| | | \$ 33,300,438 |
| Food Service 1.6% | | |
| 1011778 B.C. Unlimited Liability Company | | |
| Term Loan, 3.75%, Maturing December 10, 2021 | 6,276 | \$ 6,279,039 |
| Aramark Services, Inc. | | |
| Term Loan, 3.93%, Maturing July 26, 2016 | 16 | 16,105 |
| Term Loan, 3.93%, Maturing July 26, 2016 | 29 | 28,789 |
| Centerplate, Inc. | | |
| Term Loan, 4.75%, Maturing November 26, 2019 | 1,143 | 1,051,266 |
| Landry's, Inc. | | |
| Term Loan, 4.00%, Maturing April 24, 2018 | 2,268 | 2,262,930 |
| Manitowoc Foodservice, Inc. | | |
| Term Loan, 5.75%, Maturing March 3, 2023 | 2,225 | 2,237,053 |
| NPC International, Inc. | | |
| Term Loan, 4.75%, Maturing December 28, 2018 | 668 | 664,875 |
| P.F. Chang's China Bistro, Inc. | | |
| Term Loan, 4.25%, Maturing July 2, 2019 | 896 | 854,521 |
| Seminole Hard Rock Entertainment, Inc. | | |
| Term Loan, 3.50%, Maturing May 14, 2020 | 316 | 313,692 |
| US Foods, Inc. | | |
| Term Loan, 4.50%, Maturing March 31, 2019 | 6,615 | 6,593,072 |
| Weight Watchers International, Inc. | | |
| Term Loan, 4.00%, Maturing April 2, 2020 | 8,713 | 6,469,098 |
| | | \$ 26,770,440 |
| Food / Drug Retailers 0.7% | | |
| Albertsons, LLC | | |
| Term Loan, 5.50%, Maturing March 21, 2019 | 1,350 | \$ 1,352,062 |
| Term Loan, 5.13%, Maturing August 25, 2019 | 2,826 | 2,828,774 |
| Term Loan, 5.50%, Maturing August 25, 2021 | 2,673 | 2,678,849 |
| Rite Aid Corporation | | |
| Term Loan - Second Lien, 5.75%, Maturing August 21, 2020 | 550 | 552,750 |
| Term Loan - Second Lien, 4.88%, Maturing June 21, 2021 | 700 | 702,187 |
| Supervalu, Inc. | | |
| Term Loan, 4.50%, Maturing March 21, 2019 | 2,887 | 2,833,677 |

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

\$ 10,948,299

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|------------|
| Health Care 6.5% | | |
| Acadia Healthcare Company, Inc. | | |
| Term Loan, 4.25%, Maturing February 11, 2022 | 296 | \$ 297,269 |
| ADMI Corp. | | |
| Term Loan, 5.50%, Maturing April 30, 2022 | 1,897 | 1,899,371 |
| Akorn, Inc. | | |
| Term Loan, 6.00%, Maturing April 16, 2021 | 1,115 | 1,113,164 |
| Albany Molecular Research, Inc. | | |
| Term Loan, 5.75%, Maturing July 16, 2021 | 1,418 | 1,414,330 |
| Alere, Inc. | | |
| Term Loan, 4.25%, Maturing June 18, 2022 | 1,896 | 1,887,081 |
| Alliance Healthcare Services, Inc. | | |
| Term Loan, 4.25%, Maturing June 3, 2019 | 1,370 | 1,271,971 |
| Amneal Pharmaceuticals, LLC | | |
| Term Loan, 4.50%, Maturing November 1, 2019 | 2,228 | 2,207,827 |
| AmSurg Corp. | | |
| Term Loan, 3.50%, Maturing July 16, 2021 | 786 | 787,255 |
| Ardent Legacy Acquisitions, Inc. | | |
| Term Loan, 6.50%, Maturing August 4, 2021 | 1,321 | 1,324,177 |
| ATI Holdings, Inc. | | |
| Term Loan, 5.25%, Maturing December 20, 2019 | 508 | 508,085 |
| Auris Luxembourg III S.a.r.l. | | |
| Term Loan, 4.25%, Maturing January 15, 2022 | 990 | 988,163 |
| BSN Medical, Inc. | | |
| Term Loan, 4.00%, Maturing August 28, 2019 | 618 | 612,161 |
| CareCore National, LLC | | |
| Term Loan, 5.50%, Maturing March 5, 2021 | 3,564 | 3,350,194 |
| CeramTec Acquisition Corporation | | |
| Term Loan, 4.25%, Maturing August 30, 2020 | 175 | 174,766 |
| CHG Healthcare Services, Inc. | | |
| Term Loan, 4.25%, Maturing November 19, 2019 | 2,046 | 2,037,076 |
| Community Health Systems, Inc. | | |
| Term Loan, 3.74%, Maturing December 31, 2018 | 1,900 | 1,885,251 |
| Term Loan, 3.75%, Maturing December 31, 2019 | 2,922 | 2,876,221 |
| Concentra, Inc. | | |
| Term Loan, 4.00%, Maturing June 1, 2022 | 372 | 370,327 |
| Convatec, Inc. | | |
| Term Loan, 4.25%, Maturing June 15, 2020 | 1,318 | 1,314,214 |
| CPI Buyer, LLC | | |
| Term Loan, 5.50%, Maturing August 18, 2021 | 1,330 | 1,273,238 |
| DaVita HealthCare Partners, Inc. | | |
| Term Loan, 3.50%, Maturing June 24, 2021 | 4,176 | 4,189,325 |
| DJO Finance, LLC | | |
| Term Loan, 4.25%, Maturing June 8, 2020 | 2,612 | 2,561,270 |
| Envision Healthcare Corporation | | |
| Term Loan, 4.25%, Maturing May 25, 2018 | 4,179 | 4,185,478 |

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|------------|
| Health Care (continued) | | |
| Faenza Acquisition GmbH | | |
| Term Loan, 4.25%, Maturing August 30, 2020 | 502 | \$ 501,012 |
| Term Loan, 4.25%, Maturing August 30, 2020 | 1,646 | 1,644,108 |
| Global Healthcare Exchange, LLC | | |
| Term Loan, 5.50%, Maturing August 15, 2022 | 1,269 | 1,267,039 |
| Greatbatch Ltd. | | |
| Term Loan, 5.25%, Maturing October 27, 2022 | 1,150 | 1,150,539 |
| Grifols Worldwide Operations USA, Inc. | | |
| Term Loan, 3.43%, Maturing February 27, 2021 | 6,174 | 6,180,316 |
| Iasis Healthcare, LLC | | |
| Term Loan, 4.50%, Maturing May 3, 2018 | 3,212 | 3,199,876 |
| Indivior Finance S.a.r.l. | | |
| Term Loan, 7.00%, Maturing December 19, 2019 | 1,195 | 1,147,500 |
| inVentiv Health, Inc. | | |
| Term Loan, 7.75%, Maturing May 15, 2018 | 1,249 | 1,245,758 |
| Term Loan, 7.75%, Maturing May 15, 2018 | 4,116 | 4,110,566 |
| Jaguar Holding Company II | | |
| Term Loan, 4.25%, Maturing August 18, 2022 | 5,136 | 5,097,666 |
| Kindred Healthcare, Inc. | | |
| Term Loan, 4.25%, Maturing April 9, 2021 | 3,335 | 3,247,440 |
| Kinetic Concepts, Inc. | | |
| Term Loan, 4.50%, Maturing May 4, 2018 | 6,689 | 6,660,300 |
| Knowledge Universe Education, LLC | | |
| Term Loan, 6.00%, Maturing July 28, 2022 | 1,318 | 1,306,839 |
| LHP Hospital Group, Inc. | | |
| Term Loan, 9.00%, Maturing July 3, 2018 | 2,170 | 2,127,040 |
| MMM Holdings, Inc. | | |
| Term Loan, 9.75%, Maturing December 12, 2017 ⁽³⁾ | 1,227 | 766,699 |
| MSO of Puerto Rico, Inc. | | |
| Term Loan, 9.75%, Maturing December 12, 2017 ⁽³⁾ | 892 | 557,386 |
| National Mentor Holdings, Inc. | | |
| Term Loan, 4.25%, Maturing January 31, 2021 | 686 | 680,212 |
| New Millennium HoldCo, Inc. | | |
| Term Loan, 7.50%, Maturing December 21, 2020 | 1,441 | 1,378,394 |
| Onex Carestream Finance L.P. | | |
| Term Loan, 5.00%, Maturing June 7, 2019 | 3,577 | 3,335,313 |
| Opal Acquisition, Inc. | | |
| Term Loan, 5.00%, Maturing November 27, 2020 | 2,826 | 2,479,621 |
| Ortho-Clinical Diagnostics, Inc. | | |
| Term Loan, 4.75%, Maturing June 30, 2021 | 4,137 | 3,816,383 |
| Physio-Control International, Inc. | | |
| Term Loan, 5.50%, Maturing June 6, 2022 | 549 | 549,140 |
| PRA Holdings, Inc. | | |
| Term Loan, 4.50%, Maturing September 23, 2020 | 4,575 | 4,579,348 |

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|-----------------------|
| Health Care (continued) | | |
| Radnet Management, Inc. | | |
| Term Loan, 4.25%, Maturing October 10, 2018 | 3,296 \$ | 3,246,658 |
| RCHP, Inc. | | |
| Term Loan, 6.00%, Maturing April 23, 2019 | 1,992 | 1,993,029 |
| Sage Products Holdings III, LLC | | |
| Term Loan, 4.25%, Maturing December 13, 2019 | 1,346 | 1,346,137 |
| Select Medical Corporation | | |
| Term Loan, 6.00%, Maturing June 1, 2018 | 1,381 | 1,382,853 |
| Sterigenics-Nordion Holdings, LLC | | |
| Term Loan, 4.25%, Maturing May 15, 2022 | 846 | 835,178 |
| Steward Health Care System, LLC | | |
| Term Loan, 6.75%, Maturing April 12, 2020 | 1,386 | 1,337,309 |
| Tecomet, Inc. | | |
| Term Loan, 5.75%, Maturing December 5, 2021 | 1,481 | 1,392,375 |
| Truven Health Analytics, Inc. | | |
| Term Loan, 4.50%, Maturing June 6, 2019 | 2,500 | 2,498,335 |
| | | \$ 109,588,583 |
| Home Furnishings 0.4% | | |
| Serta Simmons Holdings, LLC | | |
| Term Loan, 4.25%, Maturing October 1, 2019 | 6,487 \$ | 6,490,142 |
| | | \$ 6,490,142 |
| Industrial Equipment 1.9% | | |
| Apex Tool Group, LLC | | |
| Term Loan, 4.50%, Maturing January 31, 2020 | 2,354 \$ | 2,269,760 |
| Delachaux S.A. | | |
| Term Loan, 4.50%, Maturing October 28, 2021 | 565 | 549,795 |
| Doosan Infracore International, Inc. | | |
| Term Loan, 4.50%, Maturing May 28, 2021 | 1,336 | 1,327,378 |
| Filtration Group Corporation | | |
| Term Loan - Second Lien, 8.25%, Maturing November 21, 2021 | 262 | 250,659 |
| Gardner Denver, Inc. | | |
| Term Loan, 4.25%, Maturing July 30, 2020 | 4,793 | 4,349,842 |
| Term Loan, 4.75%, Maturing July 30, 2020 | EUR 463 | 472,446 |
| Generac Power Systems, Inc. | | |
| Term Loan, 3.50%, Maturing May 31, 2020 | 1,630 | 1,620,244 |
| Husky Injection Molding Systems Ltd. | | |
| Term Loan, 4.25%, Maturing June 30, 2021 | 3,601 | 3,497,617 |
| Term Loan - Second Lien, 7.25%, Maturing June 30, 2022 | 573 | 516,386 |
| Milacron, LLC | | |
| Term Loan, 4.50%, Maturing September 28, 2020 | 1,387 | 1,379,642 |

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Borrower/Tranche Description | | Principal Amount* (000 s omitted) | Value |
|--|-----|---|----------------------|
| Industrial Equipment (continued) | | | |
| Paladin Brands Holding, Inc. | | | |
| Term Loan, 7.25%, Maturing August 16, 2019 | | 784 \$ | 651,022 |
| Paternoster Holding IV GmbH | | | |
| Term Loan, 6.00%, Maturing February 10, 2022 | EUR | 1,100 | 1,216,642 |
| Rexnord, LLC | | | |
| Term Loan, 4.00%, Maturing August 21, 2020 | | 8,142 | 8,042,033 |
| Signode Industrial Group US, Inc. | | | |
| Term Loan, 3.75%, Maturing May 1, 2021 | | 1,246 | 1,211,303 |
| STS Operating, Inc. | | | |
| Term Loan, 4.75%, Maturing February 12, 2021 | | 392 | 341,040 |
| Tank Holding Corp. | | | |
| Term Loan, 5.25%, Maturing March 16, 2022 | | 797 | 751,154 |
| Terex Corporation | | | |
| Term Loan, 3.50%, Maturing August 13, 2021 | EUR | 2,069 | 2,350,804 |
| Unifrax Corporation | | | |
| Term Loan, 4.25%, Maturing November 28, 2018 | | 509 | 460,538 |
| VAT Lux III S.a.r.l. | | | |
| Term Loan, 4.25%, Maturing February 11, 2021 | | 392 | 383,945 |
| | | | \$ 31,642,250 |
| Insurance 1.9% | | | |
| Alliant Holdings I, Inc. | | | |
| Term Loan, 4.50%, Maturing August 12, 2022 | | 2,208 \$ | 2,186,229 |
| AmWINS Group, LLC | | | |
| Term Loan, 5.25%, Maturing September 6, 2019 | | 4,965 | 4,979,508 |
| AssuredPartners, Inc. | | | |
| Term Loan, 5.75%, Maturing October 21, 2022 | | 898 | 895,506 |
| Term Loan - Second Lien, 10.00%, Maturing October 20, 2023 | | 875 | 840,000 |
| Asurion, LLC | | | |
| Term Loan, 5.00%, Maturing May 24, 2019 | | 3,369 | 3,330,111 |
| Term Loan, 5.00%, Maturing August 4, 2022 | | 6,132 | 6,011,549 |
| Term Loan - Second Lien, 8.50%, Maturing March 3, 2021 | | 2,850 | 2,675,437 |
| CGSC of Delaware Holding Corporation | | | |
| Term Loan, 5.00%, Maturing April 16, 2020 | | 1,558 | 1,546,099 |
| Cunningham Lindsey U.S., Inc. | | | |
| Term Loan, 5.00%, Maturing December 10, 2019 | | 1,834 | 1,334,473 |
| Term Loan - Second Lien, 9.25%, Maturing June 10, 2020 | | 572 | 296,686 |
| Hub International Limited | | | |
| Term Loan, 4.00%, Maturing October 2, 2020 | | 3,486 | 3,399,704 |
| Borrower/Tranche Description | | Principal Amount* | Value |

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

(000 \$ omitted)

Insurance (continued)

USI, Inc.

| | | |
|--|-------|----------------------|
| Term Loan, 4.25%, Maturing December 27, 2019 | 3,833 | \$ 3,780,024 |
| | | \$ 31,275,326 |

Leisure Goods / Activities / Movies 2.6%

Ancestry.com, Inc.

| | | |
|--|-------|--------------|
| Term Loan, 5.00%, Maturing August 17, 2022 | 2,786 | \$ 2,782,517 |
|--|-------|--------------|

Bombardier Recreational Products, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 3.75%, Maturing January 30, 2019 | 4,582 | 4,533,191 |
|---|-------|-----------|

Bright Horizons Family Solutions, Inc.

| | | |
|---|-----|---------|
| Term Loan, 3.75%, Maturing January 30, 2020 | 218 | 217,733 |
|---|-----|---------|

CDS U.S. Intermediate Holdings, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 5.00%, Maturing July 8, 2022 | 1,994 | 1,907,346 |
|---|-------|-----------|

ClubCorp Club Operations, Inc.

| | | |
|--|-------|-----------|
| Term Loan, 4.25%, Maturing December 15, 2022 | 3,350 | 3,331,853 |
|--|-------|-----------|

Emerald Expositions Holding, Inc.

| | | |
|--|-------|-----------|
| Term Loan, 4.75%, Maturing June 17, 2020 | 1,132 | 1,129,230 |
|--|-------|-----------|

Fender Musical Instruments Corporation

| | | |
|--|-----|---------|
| Term Loan, 5.75%, Maturing April 3, 2019 | 317 | 313,667 |
|--|-----|---------|

Kasima, LLC

| | | |
|---|-----|---------|
| Term Loan, 3.25%, Maturing May 17, 2021 | 728 | 723,619 |
|---|-----|---------|

Lindblad Expeditions, Inc.

| | | |
|--|-----|---------|
| Term Loan, 5.50%, Maturing May 8, 2021 | 276 | 274,890 |
|--|-----|---------|

Live Nation Entertainment, Inc.

| | | |
|--|-------|-----------|
| Term Loan, 5.50%, Maturing May 8, 2021 | 2,136 | 2,130,395 |
|--|-------|-----------|

Live Nation Entertainment, Inc.

| | | |
|--|-------|-----------|
| Term Loan, 3.50%, Maturing August 16, 2020 | 6,902 | 6,916,722 |
|--|-------|-----------|

LTF Merger Sub, Inc.

| | | |
|--|-------|-----------|
| Term Loan, 4.25%, Maturing June 10, 2022 | 2,588 | 2,563,737 |
|--|-------|-----------|

Nord Anglia Education Finance, LLC

| | | |
|---|-------|-----------|
| Term Loan, 5.00%, Maturing March 31, 2021 | 3,682 | 3,617,544 |
|---|-------|-----------|

Regal Cinemas Corporation

| | | |
|--|-----|---------|
| Term Loan, 3.75%, Maturing April 1, 2022 | 862 | 865,041 |
|--|-----|---------|

Sabre, Inc.

| | | |
|--|-------|-----------|
| Term Loan, 4.00%, Maturing February 19, 2019 | 1,403 | 1,405,505 |
|--|-------|-----------|

SeaWorld Parks & Entertainment, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 3.00%, Maturing May 14, 2020 | 2,283 | 2,222,734 |
|---|-------|-----------|

Sonifi Solutions, Inc.

| | | |
|--|-----|---------|
| Term Loan, 6.75%, Maturing March 28, 2018 ⁽³⁾ | 561 | 168,388 |
|--|-----|---------|

SRAM, LLC

| | | |
|---|-------|-----------|
| Term Loan, 4.01%, Maturing April 10, 2020 | 2,068 | 1,694,381 |
|---|-------|-----------|

Steinway Musical Instruments, Inc.

| | | |
|---|-------|-----------|
| Term Loan, 4.75%, Maturing September 19, 2019 | 1,777 | 1,714,880 |
|---|-------|-----------|

Town Sports International, Inc.

| | | |
|--|-------|---------|
| Term Loan, 4.50%, Maturing November 15, 2020 | 1,522 | 662,052 |
|--|-------|---------|

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Leisure Goods / Activities / Movies (continued) | | |
| WMG Acquisition Corp. | | |
| Term Loan, 3.75%, Maturing July 1, 2020 | 1,146 | \$ 1,131,018 |
| Zuffa, LLC | | |
| Term Loan, 3.75%, Maturing February 25, 2020 | 3,410 | 3,382,777 |
| | | \$ 43,689,220 |
| Lodging and Casinos 2.6% | | |
| Affinity Gaming, LLC | | |
| Term Loan, 5.25%, Maturing November 9, 2017 | 1,553 | \$ 1,561,747 |
| Amaya Holdings B.V. | | |
| Term Loan, 5.00%, Maturing August 1, 2021 | 5,264 | 4,872,252 |
| Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 | 1,006 | 985,316 |
| Boyd Gaming Corporation | | |
| Term Loan, 4.00%, Maturing August 14, 2020 | 484 | 484,772 |
| Caesars Entertainment Operating Company | | |
| Term Loan, 0.00%, Maturing March 1, 2017 ⁽⁴⁾ | 1,594 | 1,470,200 |
| CityCenter Holdings, LLC | | |
| Term Loan, 4.30%, Maturing October 16, 2020 | 2,027 | 2,028,221 |
| Four Seasons Holdings, Inc. | | |
| Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 | 3,100 | 3,071,582 |
| Gala Group Finance PLC | | |
| Term Loan, 5.01%, Maturing May 27, 2018 | GBP 2,775 | 3,988,912 |
| Golden Nugget, Inc. | | |
| Term Loan, 5.50%, Maturing November 21, 2019 | 522 | 518,899 |
| Term Loan, 5.50%, Maturing November 21, 2019 | 1,218 | 1,210,765 |
| Hilton Worldwide Finance, LLC | | |
| Term Loan, 3.50%, Maturing October 26, 2020 | 6,629 | 6,639,303 |
| La Quinta Intermediate Holdings, LLC | | |
| Term Loan, 3.75%, Maturing April 14, 2021 | 2,281 | 2,248,200 |
| MGM Resorts International | | |
| Term Loan, 3.50%, Maturing December 20, 2019 | 6,313 | 6,307,985 |
| Pinnacle Entertainment, Inc. | | |
| Term Loan, 3.75%, Maturing August 13, 2020 | 215 | 215,020 |
| Playa Resorts Holding B.V. | | |
| Term Loan, 4.00%, Maturing August 9, 2019 | 2,585 | 2,546,225 |
| RHP Hotel Properties L.P. | | |
| Term Loan, 3.50%, Maturing January 15, 2021 | 860 | 861,299 |
| Scientific Games International, Inc. | | |
| Term Loan, 6.00%, Maturing October 18, 2020 | 4,106 | 3,993,453 |
| Term Loan, 6.00%, Maturing October 1, 2021 | 1,136 | 1,104,218 |

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

\$ 44,108,369

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|----------------------|
| Nonferrous Metals / Minerals 0.7% | | |
| Alpha Natural Resources, LLC | | |
| DIP Loan, 10.00%, Maturing February 6, 2017 | 150 | \$ 142,500 |
| Term Loan, 3.50%, Maturing May 22, 2020 | 904 | 297,629 |
| Arch Coal, Inc. | | |
| DIP Loan, 5.00%, Maturing January 31, 2017 ⁽⁵⁾ | 700 | 675,500 |
| Term Loan, 7.50%, Maturing May 16, 2018 | 2,993 | 1,068,523 |
| Dynacast International, LLC | | |
| Term Loan, 4.50%, Maturing January 28, 2022 | 767 | 762,436 |
| Fairmount Santrol, Inc. | | |
| Term Loan, 4.13%, Maturing March 15, 2017 | 488 | 330,281 |
| Term Loan, 4.50%, Maturing September 5, 2019 | 3,157 | 1,688,744 |
| Murray Energy Corporation | | |
| Term Loan, 7.00%, Maturing April 16, 2017 | 372 | 235,961 |
| Term Loan, 7.50%, Maturing April 16, 2020 | 2,257 | 1,168,155 |
| Noranda Aluminum Acquisition Corporation | | |
| Term Loan, 5.75%, Maturing February 28, 2019 | 1,011 | 303,187 |
| Novelis, Inc. | | |
| Term Loan, 4.00%, Maturing June 2, 2022 | 3,796 | 3,712,479 |
| Oxbow Carbon, LLC | | |
| Term Loan, 4.25%, Maturing July 19, 2019 | 422 | 402,850 |
| Term Loan - Second Lien, 8.00%, Maturing January 17, 2020 | 1,425 | 1,125,750 |
| United Central Industrial Supply Company, LLC | | |
| Term Loan - Second Lien, 12.50%, Maturing April 9, 2019 ⁽³⁾ | 500 | 249,700 |
| | | \$ 12,163,695 |

Oil and Gas 1.3%

| | | |
|---|-------|--------------|
| Ameriforge Group, Inc. | | |
| Term Loan, 5.00%, Maturing December 19, 2019 | 3,077 | \$ 1,463,982 |
| Bronco Midstream Funding, LLC | | |
| Term Loan, 5.00%, Maturing August 15, 2020 ⁽³⁾ | 1,812 | 1,037,399 |
| CITGO Holding, Inc. | | |
| Term Loan, 9.50%, Maturing May 12, 2018 | 1,024 | 1,028,010 |
| CITGO Petroleum Corporation | | |
| Term Loan, 4.50%, Maturing July 29, 2021 | 1,281 | 1,237,283 |
| Crestwood Holdings, LLC | | |
| Term Loan, 9.00%, Maturing June 19, 2019 ⁽³⁾ | 944 | 305,145 |
| Drillships Ocean Ventures, Inc. | | |
| Term Loan, 5.50%, Maturing July 25, 2021 | 1,604 | 740,514 |
| Energy Transfer Equity L.P. | | |
| Term Loan, 3.25%, Maturing December 2, 2019 | 2,200 | 1,970,375 |
| Term Loan, 4.00%, Maturing December 2, 2019 | 1,488 | 1,342,867 |

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Oil and Gas (continued) | | |
| Fieldwood Energy, LLC | | |
| Term Loan, 3.88%, Maturing October 1, 2018 | 1,296 | \$ 890,147 |
| Term Loan - Second Lien, 8.38%, Maturing September 30, 2020 | 875 | 155,313 |
| Floatel International, Ltd. | | |
| Term Loan, 6.00%, Maturing June 27, 2020 | 748 | 340,410 |
| MEG Energy Corp. | | |
| Term Loan, 3.75%, Maturing March 31, 2020 | 6,577 | 5,351,639 |
| Paragon Offshore Finance Company | | |
| Term Loan, 5.25%, Maturing July 18, 2021 | 1,111 | 246,258 |
| Samson Investment Company | | |
| Term Loan - Second Lien, 0.00%, Maturing September 25, 2018 ⁽⁴⁾ | 1,900 | 33,250 |
| Seadrill Partners Finco, LLC | | |
| Term Loan, 4.00%, Maturing February 21, 2021 | 5,605 | 2,498,883 |
| Sheridan Investment Partners II L.P. | | |
| Term Loan, 4.25%, Maturing December 16, 2020 | 47 | 19,906 |
| Term Loan, 4.25%, Maturing December 16, 2020 | 126 | 53,375 |
| Term Loan, 4.25%, Maturing December 16, 2020 | 903 | 383,700 |
| Sheridan Production Partners I, LLC | | |
| Term Loan, 4.25%, Maturing October 1, 2019 | 259 | 123,463 |
| Term Loan, 4.25%, Maturing October 1, 2019 | 423 | 202,132 |
| Term Loan, 4.25%, Maturing October 1, 2019 | 3,195 | 1,525,429 |
| Southcross Holdings Borrower L.P. | | |
| Term Loan, 0.00%, Maturing August 4, 2021 ⁽⁴⁾ | 517 | 60,332 |
| Targa Resources Corp. | | |
| Term Loan, 5.75%, Maturing February 25, 2022 | 316 | 288,605 |
| Tervita Corporation | | |
| Term Loan, 6.25%, Maturing May 15, 2018 | 1,196 | 992,857 |
| | | \$ 22,291,274 |

Publishing 1.2%

| | | |
|---|-------|------------|
| 682534 N.B., Inc. | | |
| Term Loan, 12.00%, (8.00% Cash, 4.00% PIK), Maturing October 1, 2020 ⁽³⁾ | 442 | \$ 353,826 |
| Getty Images, Inc. | | |
| Term Loan, 4.75%, Maturing October 18, 2019 | 8,925 | 6,701,325 |
| Laureate Education, Inc. | | |
| Term Loan, 5.00%, Maturing June 15, 2018 | 6,003 | 5,207,578 |
| McGraw-Hill Global Education Holdings, LLC | | |
| Term Loan, 4.91%, Maturing March 22, 2019 | 2,327 | 2,317,059 |
| Merrill Communications, LLC | | |
| Term Loan, 6.25%, Maturing June 1, 2022 | 696 | 574,046 |
| Penton Media, Inc. | | |

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

| | | |
|---|--------------------------|----------------------|
| Term Loan, 4.75%, Maturing October 3, 2019 | 797 | 789,979 |
| | Principal Amount* | |
| Borrower/Tranche Description | (000 s omitted) | Value |
| Publishing (continued) | | |
| ProQuest, LLC | | |
| Term Loan, 5.75%, Maturing October 24, 2021 | 889 | \$ 864,291 |
| Springer Science+Business Media Deutschland GmbH | | |
| Term Loan, 4.75%, Maturing August 14, 2020 | 2,663 | 2,580,124 |
| | | \$ 19,388,228 |
| | | |
| Radio and Television 1.7% | | |
| ALM Media Holdings, Inc. | | |
| Term Loan, 5.50%, Maturing July 31, 2020 | 553 | \$ 518,405 |
| AP NMT Acquisition B.V. | | |
| Term Loan, 6.75%, Maturing August 13, 2021 | 591 | 517,125 |
| Block Communications, Inc. | | |
| Term Loan, 4.00%, Maturing November 7, 2021 | 296 | 296,610 |
| CCO Safari III, LLC | | |
| Term Loan, 3.50%, Maturing January 24, 2023 | 2,425 | 2,430,847 |
| Cumulus Media Holdings, Inc. | | |
| Term Loan, 4.25%, Maturing December 23, 2020 | 5,477 | 3,724,074 |
| Entercom Radio, LLC | | |
| Term Loan, 4.00%, Maturing November 23, 2018 | 1,379 | 1,376,197 |
| Entravision Communications Corporation | | |
| Term Loan, 3.50%, Maturing May 31, 2020 | 1,135 | 1,114,771 |
| Gray Television, Inc. | | |
| Term Loan, 3.94%, Maturing June 13, 2021 | 334 | 333,529 |
| Hubbard Radio, LLC | | |
| Term Loan, 4.25%, Maturing May 27, 2022 | 743 | 710,944 |
| iHeartCommunications, Inc. | | |
| Term Loan, 7.18%, Maturing January 30, 2019 | 1,066 | 732,845 |
| Term Loan, 7.93%, Maturing July 30, 2019 | 1,682 | 1,159,405 |
| MGOC, Inc. | | |
| Term Loan, 4.00%, Maturing July 31, 2020 | 1,632 | 1,631,859 |
| Mission Broadcasting, Inc. | | |
| Term Loan, 3.75%, Maturing October 1, 2020 | 926 | 924,454 |
| Nexstar Broadcasting, Inc. | | |
| Term Loan, 3.75%, Maturing October 1, 2020 | 1,050 | 1,048,919 |
| Raycom TV Broadcasting, LLC | | |
| Term Loan, 3.75%, Maturing August 4, 2021 | 3,371 | 3,320,597 |
| Sinclair Television Group, Inc. | | |
| Term Loan, 3.00%, Maturing April 9, 2020 | 509 | 506,490 |
| Townsquare Media, Inc. | | |
| Term Loan, 4.25%, Maturing April 1, 2022 | 2,406 | 2,382,194 |
| Univision Communications, Inc. | | |
| Term Loan, 4.00%, Maturing March 1, 2020 | 6,521 | 6,464,989 |
| | | \$ 29,194,254 |

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Borrower/Tranche Description | Principal Amount* (000 \$ omitted) | Value |
|--|--|------------|
| Retailers (Except Food and Drug) 3.0% | | |
| 99 Cents Only Stores | | |
| Term Loan, 4.50%, Maturing January 11, 2019 | 1,082 | \$ 738,437 |
| B&M Retail Limited | | |
| Term Loan, 3.26%, Maturing May 21, 2019 | GBP 475 | 671,010 |
| Term Loan, 3.76%, Maturing April 28, 2020 | GBP 375 | 531,608 |
| Bass Pro Group, LLC | | |
| Term Loan, 4.00%, Maturing June 5, 2020 | 3,120 | 3,010,333 |
| CDW, LLC | | |
| Term Loan, 3.25%, Maturing April 29, 2020 | 2,590 | 2,585,495 |
| David's Bridal, Inc. | | |
| Term Loan, 5.25%, Maturing October 11, 2019 | 669 | 606,947 |
| Dollar Tree, Inc. | | |
| Term Loan, 3.50%, Maturing July 6, 2022 | 2,488 | 2,494,463 |
| Evergreen Acqco 1 L.P. | | |
| Term Loan, 5.00%, Maturing July 9, 2019 | 1,948 | 1,572,809 |
| Harbor Freight Tools USA, Inc. | | |
| Term Loan, 4.75%, Maturing July 26, 2019 | 1,146 | 1,151,569 |
| J. Crew Group, Inc. | | |
| Term Loan, 4.00%, Maturing March 5, 2021 | 3,883 | 3,048,668 |
| Jo-Ann Stores, Inc. | | |
| Term Loan, 4.00%, Maturing March 16, 2018 | 3,836 | 3,744,060 |
| Men's Wearhouse, Inc. (The) | | |
| Term Loan, 4.50%, Maturing June 18, 2021 | 1,187 | 1,144,453 |
| Michaels Stores, Inc. | | |
| Term Loan, 3.75%, Maturing January 28, 2020 | 4,437 | 4,433,393 |
| Term Loan, 4.00%, Maturing January 28, 2020 | 1,071 | 1,073,646 |
| Neiman Marcus Group, Inc. (The) | | |
| Term Loan, 4.25%, Maturing October 25, 2020 | 3,355 | 3,081,601 |
| Party City Holdings, Inc. | | |
| Term Loan, 4.25%, Maturing August 19, 2022 | 4,159 | 4,131,658 |
| PetSmart, Inc. | | |
| Term Loan, 4.25%, Maturing March 11, 2022 | 5,856 | 5,838,915 |
| PFS Holding Corporation | | |
| Term Loan, 4.50%, Maturing January 31, 2021 | 294 | 261,660 |
| Pier 1 Imports (U.S.), Inc. | | |
| Term Loan, 4.50%, Maturing April 30, 2021 | 663 | 613,449 |
| Pilot Travel Centers, LLC | | |
| Term Loan, 3.75%, Maturing October 1, 2021 | 1,977 | 1,989,072 |
| Rent-A-Center, Inc. | | |
| Term Loan, 3.75%, Maturing March 19, 2021 | 581 | 556,917 |
| Spin Holdco, Inc. | | |
| Term Loan, 4.25%, Maturing November 14, 2019 | 1,952 | 1,907,050 |
| Toys 'R Us Property Company I, LLC | | |
| Term Loan, 6.00%, Maturing August 21, 2019 | 2,335 | 2,060,278 |

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

| Borrower/Tranche Description | | Principal Amount* (000 s omitted) | Value |
|--|-----|--|----------------------|
| Retailers (Except Food and Drug) (continued) | | | |
| Vivarte SA | | | |
| Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁶⁾ | EUR | 836 | \$ 954,548 |
| Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁷⁾ | EUR | 1,252 | 1,020,141 |
| Term Loan, 0.10%, (0.10% Cash, 0.00% PIK), Maturing October 29, 2021 ⁽³⁾ | EUR | 204 | 0 |
| Wilton Brands, LLC | | | |
| Term Loan, 8.51%, Maturing August 30, 2018 | | 503 | 460,131 |
| | | | \$ 49,682,311 |
| Steel 0.6% | | | |
| FMG Resources (August 2006) Pty. Ltd. | | | |
| Term Loan, 4.25%, Maturing June 30, 2019 | | 8,431 | \$ 7,145,506 |
| JMC Steel Group, Inc. | | | |
| Term Loan, 4.75%, Maturing April 1, 2017 | | 1,194 | 1,192,951 |
| Neenah Foundry Company | | | |
| Term Loan, 6.75%, Maturing April 26, 2017 | | 2,012 | 2,001,715 |
| | | | \$ 10,340,172 |
| Surface Transport 0.4% | | | |
| Hertz Corporation (The) | | | |
| Term Loan, 3.00%, Maturing March 11, 2018 | | 3,185 | \$ 3,172,071 |
| Term Loan, 3.75%, Maturing March 11, 2018 | | 1,000 | 983,750 |
| Kenan Advantage Group, Inc. | | | |
| Term Loan, 1.69%, Maturing January 31, 2017 ⁽⁵⁾ | | 57 | 57,088 |
| Term Loan, 4.00%, Maturing July 31, 2022 | | 131 | 129,734 |
| Term Loan, 4.00%, Maturing July 31, 2022 | | 409 | 406,732 |
| Stena International S.a.r.l. | | | |
| Term Loan, 4.00%, Maturing March 3, 2021 | | 2,058 | 1,718,430 |
| | | | \$ 6,467,805 |
| Telecommunications 1.7% | | | |
| Ciena Corporation | | | |
| Term Loan, 3.75%, Maturing July 15, 2019 | | 1,749 | \$ 1,738,249 |
| Intelsat Jackson Holdings S.A. | | | |
| Term Loan, 3.75%, Maturing June 30, 2019 | | 11,600 | 10,849,631 |
| IPC Corp. | | | |
| Term Loan, 5.50%, Maturing August 6, 2021 | | 2,079 | 1,949,062 |
| Mitel US Holdings, Inc. | | | |
| Term Loan, 5.50%, Maturing April 29, 2022 | | 2,949 | 2,947,597 |
| Syniverse Holdings, Inc. | | | |
| Term Loan, 4.00%, Maturing April 23, 2019 | | 2,400 | 1,799,674 |
| Term Loan, 4.00%, Maturing April 23, 2019 | | 2,841 | 2,130,887 |

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|-----------------------|
| Telecommunications (continued) | | |
| Telesat Canada | | |
| Term Loan, 3.50%, Maturing March 28, 2019 | 5,738 | \$ 5,721,106 |
| Windstream Corporation | | |
| Term Loan, 3.50%, Maturing August 8, 2019 | 965 | 941,753 |
| | | \$ 28,077,959 |
| Utilities 1.5% | | |
| Calpine Construction Finance Company L.P. | | |
| Term Loan, 3.00%, Maturing May 3, 2020 | 1,216 | \$ 1,194,352 |
| Term Loan, 3.25%, Maturing January 31, 2022 | 1,219 | 1,198,154 |
| Calpine Corporation | | |
| Term Loan, 4.00%, Maturing October 9, 2019 | 4,729 | 4,712,740 |
| Term Loan, 4.00%, Maturing October 31, 2020 | 464 | 461,991 |
| Term Loan, 3.50%, Maturing May 27, 2022 | 3,747 | 3,705,414 |
| Dynegy Holdings, Inc. | | |
| Term Loan, 4.00%, Maturing April 23, 2020 | 4,122 | 4,065,172 |
| EFS Cogen Holdings I, LLC | | |
| Term Loan, 3.75%, Maturing December 17, 2020 | 533 | 526,681 |
| Electrical Components International, Inc. | | |
| Term Loan, 5.75%, Maturing May 28, 2021 | 1,273 | 1,263,810 |
| EWT Holdings III Corp. | | |
| Term Loan, 4.75%, Maturing January 15, 2021 | 513 | 504,207 |
| Granite Acquisition, Inc. | | |
| Term Loan, 5.00%, Maturing December 19, 2021 | 143 | 134,220 |
| Term Loan, 5.00%, Maturing December 19, 2021 | 3,216 | 3,012,317 |
| Invenergy Thermal Operating I, LLC | | |
| Term Loan, 6.50%, Maturing October 7, 2022 | 224 | 212,681 |
| La Frontera Generation, LLC | | |
| Term Loan, 4.50%, Maturing September 30, 2020 | 1,404 | 1,400,086 |
| Lonestar Generation, LLC | | |
| Term Loan, 5.25%, Maturing February 22, 2021 ⁽³⁾ | 1,336 | 874,860 |
| Longview Power, LLC | | |
| Term Loan, 7.00%, Maturing April 13, 2021 | 347 | 309,164 |
| TPF II Power, LLC | | |
| Term Loan, 5.50%, Maturing October 2, 2021 | 1,791 | 1,743,626 |
| | | \$ 25,319,475 |
| Total Senior Floating-Rate Loans (identified cost \$1,048,155,010) | | \$ 990,008,565 |

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

Corporate Bonds & Notes 57.0%

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Aerospace and Defense 0.8% | | |
| Aerojet Rocketdyne Holdings, Inc. 7.125%, 3/15/21 | 2,215 | \$ 2,309,138 |
| CBC Ammo, LLC/CBC FinCo, Inc. 7.25%, 11/15/21 ⁽⁸⁾ | 2,415 | 1,859,550 |
| Hexcel Corp. 4.70%, 8/15/25 | 369 | 372,131 |
| Huntington Ingalls Industries, Inc. 5.00%, 11/15/25 ⁽⁸⁾ | 675 | 708,750 |
| Orbital ATK, Inc. 5.25%, 10/1/21 | 1,515 | 1,581,281 |
| TransDigm, Inc. 7.50%, 7/15/21 | 460 | 484,150 |
| 6.00%, 7/15/22 | 2,850 | 2,853,562 |
| 6.50%, 7/15/24 | 2,785 | 2,777,202 |
| VistaJet Malta Finance PLC/VistaJet Co. Finance, LLC 7.75%, 6/1/20 ⁽⁸⁾ | 2,490 | 1,114,275 |
| | | \$ 14,060,039 |
| Agriculture 0.0% | | |
| Lorillard Tobacco Co. 7.00%, 8/4/41 | 237 | \$ 281,405 |
| | | \$ 281,405 |
| Automotive 1.4% | | |
| American Axle & Manufacturing, Inc. 5.125%, 2/15/19 | 660 | \$ 670,725 |
| FTE Verwaltungs GmbH 9.00%, 7/15/20 ⁽¹⁰⁾ | EUR 400 | 482,754 |
| General Motors Co. 6.60%, 4/1/36 | 930 | 1,026,473 |
| General Motors Financial Co., Inc. 2.75%, 5/15/16 | 3,070 | 3,075,624 |
| 4.75%, 8/15/17 | 1,615 | 1,667,828 |
| 6.75%, 6/1/18 | 1,365 | 1,475,388 |
| Jaguar Land Rover Automotive PLC 5.00%, 2/15/22 ⁽¹⁰⁾ | GBP 400 | 584,381 |
| Magna International, Inc. 4.15%, 10/1/25 | 945 | 1,003,638 |
| Navistar International Corp. 8.25%, 11/1/21 | 865 | 644,425 |

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Automotive (continued) | | |
| Schaeffler Holding Finance B.V. 6.875%, 8/15/18 ⁽⁸⁾⁽¹¹⁾ | 4,785 | \$ 4,940,512 |
| 6.75%, 11/15/22 ⁽⁸⁾⁽¹¹⁾ | 4,135 | 4,517,487 |
| Volkswagen International Finance N.V. 4.00%, 8/12/20 ⁽⁸⁾ | 1,500 | 1,565,738 |
| ZF North America Capital, Inc. 4.00%, 4/29/20 ⁽⁸⁾ | 1,200 | 1,219,500 |
| 4.50%, 4/29/22 ⁽⁸⁾ | 720 | 737,100 |
| 4.75%, 4/29/25 ⁽⁸⁾ | 630 | 629,213 |
| | | \$ 24,240,786 |
| Banks and Thrifts 0.7% | | |
| Banco Bilbao Vizcaya Argentaria SA 4.875%, 4/21/25 ⁽⁸⁾ | 2,010 | \$ 1,949,700 |
| Banco do Brasil SA 9.00% to 6/18/24, 6/29/49 ⁽⁸⁾⁽¹²⁾ | 801 | 559,899 |
| BankUnited, Inc. 4.875%, 11/17/25 | 1,815 | 1,824,627 |
| Capital One Financial Corp. 4.20%, 10/29/25 | 950 | 964,178 |
| First Horizon National Corp. 3.50%, 12/15/20 | 1,900 | 1,901,499 |
| Morgan Stanley 4.35%, 9/8/26 | 1,578 | 1,628,059 |
| Santander Issuances SAU 5.179%, 11/19/25 | 2,000 | 1,942,344 |
| Societe Generale SA 8.25% to 11/29/18, 12/31/49 ⁽¹⁰⁾⁽¹²⁾ | 1,500 | 1,516,875 |
| | | \$ 12,287,181 |
| Beverage and Tobacco 0.3% | | |
| Constellation Brands, Inc. 6.00%, 5/1/22 | 1,530 | \$ 1,728,900 |
| 4.25%, 5/1/23 | 2,910 | 2,990,025 |
| | | \$ 4,718,925 |

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

Brokerage / Securities Dealers / Investment Houses 0.1%

Alliance Data Systems Corp.

6.375%, 4/1/20⁽⁸⁾

1,210 \$ 1,235,713

\$ 1,235,713

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Building and Development 2.0% | | |
| Builders FirstSource, Inc. | | |
| 7.625%, 6/1/21 ⁽⁸⁾ | 773 | \$ 806,811 |
| 10.75%, 8/15/23 ⁽⁸⁾ | 745 | 754,313 |
| Greystar Real Estate Partners, LLC | | |
| 8.25%, 12/1/22 ⁽⁸⁾ | 1,855 | 1,924,562 |
| HD Supply, Inc. | | |
| 7.50%, 7/15/20 | 3,650 | 3,891,812 |
| 5.25%, 12/15/21 ⁽⁸⁾ | 1,545 | 1,628,044 |
| Hillman Group, Inc. (The) | | |
| 6.375%, 7/15/22 ⁽⁸⁾ | 2,665 | 2,238,600 |
| MDC Holdings, Inc. | | |
| 5.625%, 2/1/20 | 778 | 791,615 |
| 6.00%, 1/15/43 | 657 | 505,890 |
| Nortek, Inc. | | |
| 8.50%, 4/15/21 | 1,840 | 1,918,200 |
| Pfleiderer GmbH | | |
| 7.875%, 8/1/19 ⁽¹⁰⁾ | EUR 400 | 478,551 |
| Reliance Intermediate Holdings, L.P. | | |
| 6.50%, 4/1/23 ⁽⁸⁾ | 4,610 | 4,765,587 |
| Rexel SA | | |
| 5.25%, 6/15/20 ⁽⁸⁾ | 2,710 | 2,784,525 |
| Standard Industries, Inc. | | |
| 5.375%, 11/15/24 ⁽⁸⁾ | 2,825 | 2,881,500 |
| 6.00%, 10/15/25 ⁽⁸⁾ | 2,230 | 2,369,375 |
| TRI Pointe Group, Inc./TRI Pointe Homes, Inc. | | |
| 4.375%, 6/15/19 | 1,725 | 1,720,688 |
| 5.875%, 6/15/24 | 2,235 | 2,232,206 |
| USG Corp. | | |
| 5.875%, 11/1/21 ⁽⁸⁾ | 870 | 913,500 |
| 5.50%, 3/1/25 ⁽⁸⁾ | 345 | 360,094 |
| | | \$ 32,965,873 |

Business Equipment and Services 2.0%

Acosta, Inc.

7.75%, 10/1/22⁽⁸⁾

5,360 \$ 4,984,800

Carlson Travel Holdings, Inc.

7.50%, 8/15/19⁽⁸⁾⁽¹¹⁾

1,700 1,606,500

Carlson Wagonlit B.V.

6.875%, 6/15/19⁽⁸⁾

3,600 3,730,500

FTI Consulting, Inc.

6.00%, 11/15/22

3,974 4,177,667

National CineMedia, LLC

7.875%, 7/15/21

3,090 3,229,050

6.00%, 4/15/22

3,625 3,779,063

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Business Equipment and Services (continued) | | |
| ServiceMaster Co., LLC (The) | | |
| 7.45%, 8/15/27 | 1,775 | \$ 1,757,250 |
| United Rentals North America, Inc. | | |
| 7.375%, 5/15/20 | 4,375 | 4,580,078 |
| 8.25%, 2/1/21 | 203 | 213,150 |
| 7.625%, 4/15/22 | 3,665 | 3,921,550 |
| 6.125%, 6/15/23 | 1,060 | 1,099,750 |
| | | \$ 33,079,358 |
| Cable and Satellite Television 3.0% | | |
| Cable One, Inc. | | |
| 5.75%, 6/15/22 ⁽⁸⁾ | 810 | \$ 832,275 |
| Cablevision Systems Corp. | | |
| 7.75%, 4/15/18 | 1,055 | 1,102,475 |
| CCO Holdings, LLC/CCO Holdings Capital Corp. | | |
| 5.25%, 9/30/22 | 4,295 | 4,434,587 |
| 5.75%, 1/15/24 | 1,980 | 2,066,625 |
| 5.875%, 4/1/24 ⁽⁸⁾ | 230 | 241,500 |
| 5.375%, 5/1/25 ⁽⁸⁾ | 3,605 | 3,677,100 |
| CSC Holdings, LLC | | |
| 8.625%, 2/15/19 | 190 | 209,475 |
| 6.75%, 11/15/21 | 2,780 | 2,862,010 |
| 5.25%, 6/1/24 | 355 | 317,281 |
| DISH DBS Corp. | | |
| 6.75%, 6/1/21 | 3,310 | 3,425,850 |
| 5.875%, 7/15/22 | 3,495 | 3,320,250 |
| 5.875%, 11/15/24 | 2,145 | 1,973,400 |
| IAC/InterActiveCorp | | |
| 4.875%, 11/30/18 | 1,825 | 1,879,750 |
| Neptune Finco Corp. | | |
| 10.125%, 1/15/23 ⁽⁸⁾ | 2,880 | 3,088,800 |
| 10.875%, 10/15/25 ⁽⁸⁾ | 3,350 | 3,668,250 |
| Numericable-SFR SAS | | |
| 4.875%, 5/15/19 ⁽⁸⁾ | 1,470 | 1,470,000 |
| 6.00%, 5/15/22 ⁽⁸⁾ | 4,020 | 3,939,600 |
| 6.25%, 5/15/24 ⁽⁸⁾ | 555 | 540,848 |
| UPCB Finance V, Ltd. | | |
| 7.25%, 11/15/21 ⁽⁸⁾ | 2,750 | 2,917,907 |
| UPCB Finance VI, Ltd. | | |
| 6.875%, 1/15/22 ⁽⁸⁾ | 1,823 | 1,934,128 |
| Virgin Media Secured Finance PLC | | |

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

| | | |
|---|--------------------------|----------------------|
| 5.50%, 1/15/25 ⁽⁸⁾ | 725 | 748,563 |
| 5.25%, 1/15/26 ⁽⁸⁾ | 2,430 | 2,442,150 |
| 6.25%, 3/28/29 ⁽¹⁰⁾ | GBP 400 | 572,489 |
| | Principal Amount* | |
| Security | (000 s omitted) | Value |
| Cable and Satellite Television (continued) | | |
| VTR Finance B.V. | | |
| 6.875%, 1/15/24 ⁽⁸⁾ | 1,575 | \$ 1,547,910 |
| Ziggo Bond Finance B.V. | | |
| 5.875%, 1/15/25 ⁽⁸⁾ | 930 | 914,887 |
| | | \$ 50,128,110 |
| Capital Goods 0.0% | | |
| Valmont Industries, Inc. | | |
| 5.00%, 10/1/44 | 475 | \$ 426,125 |
| | | \$ 426,125 |
| Chemicals and Plastics 0.7% | | |
| Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding B B.V. | | |
| 7.375%, 5/1/21 ⁽⁸⁾ | 2,810 | \$ 2,985,625 |
| Platform Specialty Products Corp. | | |
| 10.375%, 5/1/21 ⁽⁸⁾ | 660 | 640,200 |
| 6.50%, 2/1/22 ⁽⁸⁾ | 2,325 | 1,973,344 |
| Scotts Miracle-Gro Co. (The) | | |
| 6.00%, 10/15/23 ⁽⁸⁾ | 670 | 710,200 |
| Tronox Finance, LLC | | |
| 6.375%, 8/15/20 | 3,475 | 2,693,125 |
| 7.50%, 3/15/22 ⁽⁸⁾ | 910 | 684,775 |
| W.R. Grace & Co. | | |
| 5.125%, 10/1/21 ⁽⁸⁾ | 2,170 | 2,262,225 |
| 5.625%, 10/1/24 ⁽⁸⁾ | 490 | 512,662 |
| | | \$ 12,462,156 |
| Clothing / Textiles 0.3% | | |
| PVH Corp. | | |
| 7.75%, 11/15/23 | 3,740 | \$ 4,338,400 |
| | | \$ 4,338,400 |
| Commercial Services 0.2% | | |
| Block Financial, LLC | | |
| 4.125%, 10/1/20 | 1,550 | \$ 1,602,447 |
| CEB, Inc. | | |
| 5.625%, 6/15/23 ⁽⁸⁾ | 710 | 724,200 |
| ExamWorks Group, Inc. | | |
| 5.625%, 4/15/23 | 1,170 | 1,197,788 |
| Verisure Holding AB | | |
| 6.00%, 11/1/22 ⁽⁸⁾ | EUR 400 | 484,859 |
| | | \$ 4,009,294 |

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Conglomerates 0.3% | | |
| Spectrum Brands, Inc. | | |
| 6.375%, 11/15/20 | 1,100 | \$ 1,163,800 |
| 5.75%, 7/15/25 | 2,995 | 3,197,162 |
| TMS International Corp. | | |
| 7.625%, 10/15/21 ⁽⁸⁾ | 1,625 | 995,313 |
| | | \$ 5,356,275 |
| Consumer Products 0.1% | | |
| Central Garden & Pet Co. | | |
| 6.125%, 11/15/23 | 880 | \$ 919,600 |
| | | \$ 919,600 |
| Containers and Glass Products 0.9% | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc. | | |
| 3.634%, 12/15/19 ⁽⁸⁾⁽¹³⁾ | 1,020 | \$ 1,007,250 |
| 7.00%, 11/15/20 ⁽⁸⁾ | 784 | 751,074 |
| 6.00%, 6/30/21 ⁽⁸⁾ | 615 | 587,325 |
| Ball Corp. | | |
| 4.375%, 12/15/20 | 2,375 | 2,467,031 |
| 4.375%, 12/15/23 | 800 | 976,227 |
| Berry Plastics Corp. | | |
| 6.00%, 10/15/22 ⁽⁸⁾ | 970 | 1,020,925 |
| Beverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holdings II Issuer, Inc. | | |
| 5.625%, 12/15/16 ⁽⁸⁾ | 385 | 384,278 |
| Owens-Brockway Glass Container, Inc. | | |
| 5.875%, 8/15/23 ⁽⁸⁾ | 1,345 | 1,403,844 |
| 6.375%, 8/15/25 ⁽⁸⁾ | 625 | 658,203 |
| Reynolds Group Holdings, Inc. | | |
| 9.875%, 8/15/19 | 4,150 | 4,297,844 |
| 5.75%, 10/15/20 | 250 | 257,188 |
| Smurfit Kappa Acquisitions | | |
| 2.75%, 2/1/25 ⁽¹⁰⁾ | 400 | 450,893 |
| | | \$ 14,262,082 |
| Cosmetics / Toiletries 0.2% | | |
| Alphabet Holding Co., Inc. | | |

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

| 7.75%, 11/1/17 ⁽¹¹⁾ | | 3,785 | \$ | 3,822,850 |
|--|-----|----------------------|----|----------------------|
| | | | | \$ 3,822,850 |
| Security | | Principal Amount* | | Value |
| (000 s omitted) | | | | |
| Distribution & Wholesale 0.1% | | | | |
| Alliance Automotive Finance PLC | | | | |
| 6.25%, 12/1/21 ⁽¹⁰⁾ | EUR | 400 | \$ | 484,518 |
| American Tire Distributors, Inc. | | | | |
| 10.25%, 3/1/22 ⁽⁸⁾ | | 1,875 | | 1,696,875 |
| | | | | \$ 2,181,393 |
| Diversified Financial Services 0.9% | | | | |
| AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust | | | | |
| 4.625%, 10/30/20 | | 730 | \$ | 750,988 |
| 4.625%, 7/1/22 | | 210 | | 214,988 |
| BPCE SA | | | | |
| 4.625%, 7/11/24 ⁽⁸⁾ | | 1,775 | | 1,741,161 |
| Citigroup, Inc. | | | | |
| 4.30%, 11/20/26 | | 92 | | 91,794 |
| Deutsche Bank AG | | | | |
| 4.50%, 4/1/25 | | 2,490 | | 2,168,924 |
| Goldman Sachs Group, Inc. (The) | | | | |
| 4.25%, 10/21/25 | | 615 | | 626,356 |
| Legg Mason, Inc. | | | | |
| 4.75%, 3/15/26 | | 985 | | 1,001,141 |
| Leucadia National Corp. | | | | |
| 6.625%, 10/23/43 | | 683 | | 541,636 |
| Lock AS | | | | |
| 7.00%, 8/15/21 ⁽¹⁰⁾ | EUR | 400 | | 482,083 |
| Och-Ziff Finance Co., LLC | | | | |
| 4.50%, 11/20/19 ⁽⁸⁾ | | 1,509 | | 1,510,696 |
| Quicken Loans, Inc. | | | | |
| 5.75%, 5/1/25 ⁽⁸⁾ | | 1,210 | | 1,179,750 |
| Royal Bank of Canada | | | | |
| 4.65%, 1/27/26 | | 1,000 | | 1,017,172 |
| Royal Bank of Scotland Group PLC | | | | |
| 8.00% to 8/10/25, 12/29/49 ⁽¹²⁾ | | 2,537 | | 2,425,372 |
| Suntrust Banks, Inc. | | | | |
| 2.90%, 3/3/21 | | 680 | | 691,123 |
| | | | | \$ 14,443,184 |
| Drugs 1.4% | | | | |
| ConvaTec Finance International SA | | | | |
| 8.25%, 1/15/19 ⁽⁸⁾⁽¹¹⁾ | | 4,815 | \$ | 4,787,916 |
| Endo Finance, LLC/Endo Finco, Inc. | | | | |
| 7.75%, 1/15/22 ⁽⁸⁾ | | 185 | | 190,030 |
| Endo Ltd./Endo Finance, LLC/Endo Finco, Inc. | | | | |
| 6.00%, 7/15/23 ⁽⁸⁾ | | 1,740 | | 1,646,475 |
| 6.00%, 2/1/25 ⁽⁸⁾ | | 1,640 | | 1,545,700 |

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Drugs (continued) | | |
| Horizon Pharma Financing, Inc. | | |
| 6.625%, 5/1/23 ⁽⁸⁾ | 2,285 | \$ 2,027,937 |
| Mallinckrodt International Finance S.A./Mallinckrodt CB, LLC | | |
| 4.875%, 4/15/20 ⁽⁸⁾ | 1,210 | 1,139,820 |
| 5.625%, 10/15/23 ⁽⁸⁾ | 3,730 | 3,403,625 |
| 5.50%, 4/15/25 ⁽⁸⁾ | 1,215 | 1,078,312 |
| Valeant Pharmaceuticals International, Inc. | | |
| 6.375%, 10/15/20 ⁽⁸⁾ | 425 | 354,875 |
| 7.50%, 7/15/21 ⁽⁸⁾ | 1,615 | 1,353,564 |
| 5.625%, 12/1/21 ⁽⁸⁾ | 1,165 | 923,263 |
| 5.875%, 5/15/23 ⁽⁸⁾ | 3,855 | 3,040,631 |
| 6.125%, 4/15/25 ⁽⁸⁾ | 3,350 | 2,587,875 |
| | | \$ 24,080,023 |
| Ecological Services and Equipment 0.3% | | |
| Advanced Disposal Services, Inc. | | |
| 8.25%, 10/1/20 | 765 | \$ 784,049 |
| Clean Harbors, Inc. | | |
| 5.25%, 8/1/20 | 1,095 | 1,127,740 |
| 5.125%, 6/1/21 | 900 | 914,625 |
| Covanta Holding Corp. | | |
| 6.375%, 10/1/22 | 1,800 | 1,809,000 |
| 5.875%, 3/1/24 | 900 | 877,500 |
| | | \$ 5,512,914 |
| Electric Utilities 0.2% | | |
| E.CL SA | | |
| 4.50%, 1/29/25 ⁽⁸⁾ | 637 | \$ 658,764 |
| FirstEnergy Transmission, LLC | | |
| 5.45%, 7/15/44 ⁽⁸⁾ | 546 | 571,305 |
| NRG Yield Operating, LLC | | |
| 5.375%, 8/15/24 | 1,080 | 1,009,800 |
| Southern Water Greensand Financing PLC | | |
| 8.50%, 4/15/19 ⁽¹⁰⁾ | GBP 204 | 325,296 |
| | | \$ 2,565,165 |

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

Electronics / Electrical 2.4%

AES Panama SA

6.00%, 6/25/22⁽⁸⁾

463 \$ 463,463

Anixter, Inc.

5.50%, 3/1/23⁽⁸⁾

1,890 1,918,350

Avnet, Inc.

4.625%, 4/15/26

985 998,065

**Principal
Amount***
(000 s omitted) **Value**

Security

Electronics / Electrical (continued)

Comision Federal de Electricidad

4.875%, 5/26/21⁽⁸⁾

1,001 \$ 1,057,306

CommScope, Inc.

4.375%, 6/15/20⁽⁸⁾

825 849,750

Exelon Corp.

5.625%, 6/15/35

819 926,822

Flextronics International, Ltd.

4.75%, 6/15/25

1,000 985,000

Freescale Semiconductor, Inc.

6.00%, 1/15/22⁽⁸⁾

1,670 1,774,375

Infor (US), Inc.

5.75%, 8/15/20⁽⁸⁾

1,490 1,538,425

6.50%, 5/15/22

1,760 1,610,400

Informatica, LLC

7.125%, 7/15/23⁽⁸⁾

2,045 1,983,650

Ingram Micro, Inc.

4.95%, 12/15/24

869 843,398

Midamerican Funding, LLC

6.927%, 3/1/29

314 419,413

Molex Electronic Technologies, LLC

3.90%, 4/15/25⁽⁸⁾

874 850,891

Nuance Communications, Inc.

5.375%, 8/15/20⁽⁸⁾

885 902,147

NXP B.V./NXP Funding, LLC

4.125%, 6/15/20⁽⁸⁾

1,000 1,012,500

5.75%, 2/15/21⁽⁸⁾

1,105 1,161,631

Rapid Holding GmbH

6.625%, 11/15/20⁽¹⁰⁾

EUR 400 474,614

SS&C Technologies Holdings, Inc.

5.875%, 7/15/23⁽⁸⁾

2,650 2,765,111

Trimble Navigation, Ltd.

4.75%, 12/1/24

855 873,675

Western Digital Corp.

7.375%, 4/1/23⁽⁸⁾⁽¹⁴⁾

3,950 4,038,875

10.50%, 4/1/24⁽⁸⁾⁽¹⁴⁾

6,875 6,896,484

Zebra Technologies Corp.

7.25%, 10/15/22

5,175 5,640,750

\$ 39,985,095

Engineering & Construction 0.0%

Swissport Investments SA

6.75%, 12/15/21⁽¹⁰⁾

EUR 400 \$ 481,330

\$ 481,330

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|--|
| Entertainment 0.0% CPUK Finance, Ltd. 7.00%, 8/28/20 ⁽⁸⁾ | GBP 400 | \$ 598,402 |
| | | \$ 598,402 |
| Environmental 0.0% Befesa Zinc SAU Via Zinc Capital SA 8.875%, 5/15/18 ⁽¹⁰⁾ | EUR 500 | \$ 552,007 |
| | | \$ 552,007 |
| Equipment Leasing 0.6% International Lease Finance Corp. 8.75%, 3/15/17 6.25%, 5/15/19 8.25%, 12/15/20 4.625%, 4/15/21 8.625%, 1/15/22 | 1,525 1,025 3,275 100 2,615 | \$ 1,610,247 1,095,469 3,833,797 102,750 3,154,344 |
| | | \$ 9,796,607 |
| Financial Intermediaries 3.0% Ally Financial, Inc. 5.50%, 2/15/17 6.25%, 12/1/17 8.00%, 12/31/18 5.75%, 11/20/25 CIT Group, Inc. 5.25%, 3/15/18 First Data Corp. 6.75%, 11/1/20 ⁽⁸⁾ 7.00%, 12/1/23 ⁽⁸⁾ 5.00%, 1/15/24 ⁽⁸⁾ Icahn Enterprises, L.P./Icahn Enterprises Finance Corp. 3.50%, 3/15/17 6.00%, 8/1/20 Janus Capital Group, Inc. 4.875%, 8/1/25 JPMorgan Chase & Co. | 5,000 3,295 250 950 8,780 3,932 6,630 2,120 1,500 2,225 1,894 | \$ 5,104,100 3,443,275 272,500 933,375 9,104,860 4,144,328 6,721,162 2,130,600 1,500,000 2,174,938 2,020,034 |

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

| | | |
|--|-------|-----------|
| 6.75% to 2/1/24, 1/29/49 ⁽¹²⁾ | 2,640 | 2,902,020 |
| Navient Corp. | | |
| 5.50%, 1/15/19 | 3,125 | 3,085,938 |
| 4.875%, 6/17/19 | 215 | 208,013 |
| 8.00%, 3/25/20 | 3,743 | 3,733,642 |
| 5.00%, 10/26/20 | 995 | 905,450 |
| 7.25%, 1/25/22 | 215 | 201,831 |
| 5.875%, 10/25/24 | 1,245 | 1,071,472 |

\$ 49,657,538

| Security | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|---------------------|
| Financial Services 0.5% | | |
| ABN AMRO Bank N.V. | | |
| 4.75%, 7/28/25 ⁽⁸⁾ | 1,000 | \$ 1,011,038 |
| BNP Paribas SA | | |
| 7.375% to 8/19/25, 12/29/49 ⁽⁸⁾⁽¹²⁾ | 1,496 | 1,449,250 |
| Development Bank of Mongolia, LLC | | |
| 5.75%, 3/21/17 ⁽¹⁰⁾ | 410 | 393,087 |
| Santander Holdings USA, Inc. | | |
| 4.50%, 7/17/25 | 1,445 | 1,488,889 |
| Sensata Technologies UK Financing Co. PLC | | |
| 6.25%, 2/15/26 ⁽⁸⁾ | 2,735 | 2,926,450 |
| Trade and Development Bank of Mongolia, LLC | | |
| 9.375%, 5/19/20 ⁽¹⁰⁾ | 1,450 | 1,336,900 |
| | | \$ 8,605,614 |

| | | |
|--|-----------|----------------------|
| Food Products 0.6% | | |
| BRF SA | | |
| 3.95%, 5/22/23 ⁽⁸⁾ | 600 | \$ 564,000 |
| Corn Products International, Inc. | | |
| 6.625%, 4/15/37 | 296 | 365,303 |
| Dean Foods Co. | | |
| 6.50%, 3/15/23 ⁽⁸⁾ | 1,875 | 1,933,594 |
| Delhaize Group SA | | |
| 5.70%, 10/1/40 | 500 | 541,031 |
| Iceland Bondco PLC | | |
| 4.841%, 7/15/20 ⁽⁸⁾⁽¹³⁾ | GBP 1,500 | 1,887,770 |
| Pilgrim s Pride Corp. | | |
| 5.75%, 3/15/25 ⁽⁸⁾ | 1,205 | 1,215,544 |
| Post Holdings, Inc. | | |
| 6.75%, 12/1/21 ⁽⁸⁾ | 570 | 602,062 |
| 7.75%, 3/15/24 ⁽⁸⁾ | 1,495 | 1,648,237 |
| 8.00%, 7/15/25 ⁽⁸⁾ | 745 | 836,262 |
| WhiteWave Foods Co. (The) | | |
| 5.375%, 10/1/22 | 855 | 924,469 |
| | | \$ 10,518,272 |

| | | |
|--|-------|--------------|
| Food Service 0.8% | | |
| 1011778 B.C. Unlimited Liability Company/New Red Finance, Inc. | | |
| 4.625%, 1/15/22 ⁽⁸⁾ | 2,410 | \$ 2,458,200 |
| 6.00%, 4/1/22 ⁽⁸⁾ | 4,775 | 4,977,937 |
| Manitowoc Foodservice, Inc. | | |
| 9.50%, 2/15/24 ⁽⁸⁾ | 115 | 125,925 |
| NPC International, Inc./NPC Quality Burgers, Inc./NPC Operating Company B, Inc. | | |
| 10.50%, 1/15/20 | 4,405 | 4,570,187 |

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Food Service (continued) | | |
| Yum! Brands, Inc. | | |
| 5.30%, 9/15/19 | 425 \$ | 448,906 |
| 3.75%, 11/1/21 | 705 | 672,394 |
| 3.875%, 11/1/23 | 190 | 176,463 |
| | | \$ 13,430,012 |
| Food / Drug Retailers 0.3% | | |
| ESAL GmbH | | |
| 6.25%, 2/5/23 ⁽⁸⁾ | 1,410 \$ | 1,246,088 |
| Rite Aid Corp. | | |
| 6.125%, 4/1/23 ⁽⁸⁾ | 4,230 | 4,499,662 |
| | | \$ 5,745,750 |
| Forest Products 0.1% | | |
| Domtar Corp. | | |
| 10.75%, 6/1/17 | 677 \$ | 739,036 |
| | | \$ 739,036 |
| Health Care 5.1% | | |
| Alere, Inc. | | |
| 7.25%, 7/1/18 | 485 \$ | 506,825 |
| 6.50%, 6/15/20 | 1,055 | 1,080,320 |
| 6.375%, 7/1/23 ⁽⁸⁾ | 2,635 | 2,773,337 |
| AmSurg Corp. | | |
| 5.625%, 11/30/20 | 1,865 | 1,934,937 |
| 5.625%, 7/15/22 | 1,690 | 1,747,038 |
| Capsugel SA | | |
| 7.00%, 5/15/19 ⁽⁸⁾⁽¹¹⁾ | 603 | 607,146 |
| Centene Corp. | | |
| 4.75%, 5/15/22 | 870 | 883,050 |
| Cerberus Nightingale 1 S.a.r.l. | | |
| 8.25%, 2/1/20 ⁽¹⁰⁾ | EUR 400 | 459,712 |
| CHS/Community Health Systems, Inc. | | |
| 5.125%, 8/15/18 | 4,830 | 4,890,375 |
| 7.125%, 7/15/20 | 2,785 | 2,645,750 |
| 6.875%, 2/1/22 | 3,030 | 2,749,725 |

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-CSR

| | | |
|--|--------------------------|--------------|
| ConvaTec Healthcare E SA | | |
| 10.50%, 12/15/18 ⁽⁸⁾ | 2,235 | 2,304,844 |
| DJO Finco, Inc./DJO Finance, LLC/DJO Finance Corp. | | |
| 8.125%, 6/15/21 ⁽⁸⁾ | 1,485 | 1,321,650 |
| Ephios Bondco PLC | | |
| 6.25%, 7/1/22 ⁽¹⁰⁾ | EUR 650 | 785,492 |
| | Principal Amount* | |
| | (000 s omitted) | Value |
| Security | | |
| Health Care (continued) | | |
| Fresenius Medical Care US Finance II, Inc. | | |
| 5.625%, 7/31/19 ⁽⁸⁾ | 1,640 | \$ 1,795,288 |
| 5.875%, 1/31/22 ⁽⁸⁾ | 1,365 | 1,506,278 |
| Grifols Worldwide Operations, Ltd. | | |
| 5.25%, 4/1/22 | 1,235 | 1,275,138 |
| HCA Holdings, Inc. | | |
| 6.25%, 2/15/21 | 1,710 | 1,846,800 |
| HCA, Inc. | | |
| 6.50%, 2/15/20 | 3,215 | 3,536,500 |
| 7.50%, 2/15/22 | 2,930 | 3,330,144 |
| 4.75%, 5/1/23 | 1,125 | 1,147,500 |
| 5.875%, 2/15/26 | 2,705 | 2,792,912 |
| Healthcare Realty Trust | | |
| 3.875%, 5/1/25 | 306 | 297,956 |
| HealthSouth Corp. | | |
| 5.75%, 11/1/24 | 715 | 727,870 |
| Hill-Rom Holdings, Inc. | | |
| 5.75%, 9/1/23 ⁽⁸⁾ | 1,030 | 1,071,200 |
| Hologic, Inc. | | |
| 5.25%, 7/15/22 ⁽⁸⁾ | 2,835 | 2,966,119 |
| Jaguar Holding Co. II/Pharmaceutical Product Development, LLC | | |
| 6.375%, 8/1/23 ⁽⁸⁾ | 5,605 | 5,769,226 |
| Kinetic Concepts, Inc./KCI USA, Inc. | | |
| 10.50%, 11/1/18 | 3,115 | 3,138,362 |
| 7.875%, 2/15/21 ⁽⁸⁾ | 735 | 779,100 |
| MEDNAX, Inc. | | |
| 5.25%, 12/1/23 ⁽⁸⁾ | 2,105 | 2,194,462 |
| MPH Acquisition Holdings, LLC | | |
| 6.625%, 4/1/22 ⁽⁸⁾ | 5,170 | 5,389,725 |
| Opal Acquisition, Inc. | | |
| 8.875%, 12/15/21 ⁽⁸⁾ | 1,960 | 1,376,900 |
| Surgical Care Affiliates, Inc. | | |
| 6.00%, 4/1/23 ⁽⁸⁾ | 1,475 | 1,493,438 |
| TeamHealth, Inc. | | |
| 7.25%, 12/15/23 ⁽⁸⁾ | 3,360 | 3,603,600 |
| Teleflex, Inc. | | |
| 5.25%, 6/15/24 | 790 | 812,713 |
| Tenet Healthcare Corp. | | |
| 6.00%, 10/1/20 | 1,795 | 1,920,650 |
| 8.125%, 4/1/22 | 6,185 | 6,376,178 |
| 6.75%, 6/15/23 | 745 | 717,063 |
| Unilabs Subholding AB | | |
| 8.50%, 7/15/18 ⁽¹⁰⁾ | EUR 750 | 888,991 |

Eaton Vance

Limited Duration Income Fund

March 31, 2016

Portfolio of Investments continued

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Health Care (continued) | | |
| WellCare Health Plans, Inc. 5.75%, 11/15/20 | 4,015 | \$ 4,170,581 |
| | | \$ 85,614,895 |
| Holding Company Diversified 0.6% | | |
| Argos Merger Sub, Inc. 7.125%, 3/15/23 ⁽⁸⁾ | 4,540 | \$ 4,823,750 |
| HRG Group, Inc. 7.875%, 7/15/19 | 3,780 | 3,995,838 |
| Monitchem HoldCo 2 SA 6.875%, 6/15/22 ⁽¹⁰⁾ | EUR 400 | 400,427 |
| | | \$ 9,220,015 |
| Home Furnishings 0.4% | | |