

FRANKLIN LTD DURATION INCOME TRUST

Form NSAR-B

May 28, 2015

PAGE 1
000 B000000 03/31/2015
000 C000000 0001233087
000 D000000 N
000 E000000 NF
000 F000000 Y
000 G000000 N
000 H000000 N
000 I000000 6.1
000 J000000 A
001 A000000 FRANKLIN LIMITED DURATION INCOME TRUST
001 B000000 811-21357
001 C000000 6503122000
002 A000000 ONE FRANKLIN PARK WAY
002 B000000 SAN MATEO
002 C000000 CA
002 D010000 94403
002 D020000 1906
003 000000 N
004 000000 N
005 000000 N
006 000000 N
007 A000000 N
007 B000000 0
007 C010100 1
008 A000001 FRANKLIN ADVISERS, INC.
008 B000001 A
008 C000001 801-26292
008 D010001 SAN MATEO
008 D020001 CA
008 D030001 94403
008 D040001 1906
010 A000001 FRANKLIN TEMPLETON SERVICES, LLC
010 B000001 801-31192
010 C010001 SAN MATEO
010 C020001 CA
010 C030001 94403
010 C040001 1906
011 A000001 CITIGROUP GLOBAL MARKETS INC.
011 B000001 8-008177
011 C010001 NEW YORK
011 C020001 NY
011 C030001 10013
011 A000002 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
011 B000002 8-007221
011 C010002 NEW YORK
011 C020002 NY
011 C030002 10281
011 A000003 UBS SECURITIES LLC
011 B000003 8-022651
011 C010003 STAMFORD
011 C020003 CT
PAGE 2
011 C030003 06901
011 A000004 WACHOVIA CAPITAL MARKETS LLC
011 B000004 8-065876
011 C010004 CHARLOTTE
011 C020004 NC
011 C030004 28202

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-B

011 A000005 ADVEST INC.
011 B000005 8-021409
011 C010005 HARTFORD
011 C020005 CT
011 C030005 06103
012 A000001 AMERICAN STOCK TRANSFER AND TRUST COMPANY LLC
012 B000001 84-00416
012 C010001 WALL STREET STATION
012 C020001 NY
012 C030001 10269
012 C040001 0560
013 A000001 PRICEWATERHOUSECOOPERS LLP
013 B010001 SAN FRANCISCO
013 B020001 CA
013 B030001 94111
013 B040001 4004
015 A000001 THE BANK OF NEW YORK MELLON
015 B000001 C
015 C010001 NEW YORK
015 C020001 NY
015 C030001 10286
015 C040001 0001
015 E010001 X
015 A000002 FRANKLIN TEMPLETON INVESTOR SERVICES LLC
015 B000002 C
015 C010002 SAN MATEO
015 C020002 CA
015 C030002 94403
015 C040002 1906
015 E030002 X
015 A000003 CITIBANK ARGENTINA
015 B000003 S
015 C010003 BUENOS AIRES
015 D010003 ARGENTINA
015 E040003 X
015 A000004 NATIONAL AUSTRALIA BANK LTD
015 B000004 S
015 C010004 MELBOURNE
015 D010004 AUSTRALIA
015 E040004 X
015 A000005 UNICREDIT BANK AUSTRIA AG
015 B000005 S
015 C010005 VIENNA
015 D010005 AUSTRIA
015 E040005 X
PAGE 3
015 A000006 CITIBANK INTERNATIONAL PLC
015 B000006 S
015 C010006 BRUSSELS
015 D010006 BELGIUM
015 E040006 X
015 A000007 STANBIC BANK BOTSWANA LIMITED
015 B000007 S
015 C010007 GABORONE
015 D010007 BOTSWANA
015 E040007 X
015 A000008 CITIBANK NA
015 B000008 S
015 C010008 SAO PAULO
015 D010008 BRAZIL
015 E040008 X
015 A000009 CIBC MELLON TRUST CO

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-B

015 B000009 S
015 C010009 TORONTO
015 D010009 CANADA
015 E040009 X
015 A000010 BANCO DE CHILE
015 B000010 S
015 C010010 SANTIAGO
015 D010010 CHILE
015 E040010 X
015 A000011 CITITRUST COLOMBIA SA
015 B000011 S
015 C010011 BOGOTA
015 D010011 COLOMBIA
015 E040011 X
015 A000012 PRIVREDNA BANKA ZAGREB DD
015 B000012 S
015 C010012 ZAGREB
015 D010012 CROATIA
015 E040012 X
015 A000013 SKANDINAVISKA ENSKILDA BANKEN AB
015 B000013 S
015 C010013 COPENHAGEN
015 D010013 DENMARK
015 E040013 X
015 A000014 HSBC BANK EGYPT SAE
015 B000014 S
015 C010014 CAIRO
015 D010014 EGYPT
015 E040014 X
015 A000015 SKANDINAVISKA ENSKILDA BANKEN AB
015 B000015 S
015 C010015 HELSINKI
015 D010015 FINLAND
015 E040015 X
015 A000016 BNY MELLON ASSET SERVICING GMBH
PAGE 4
015 B000016 S
015 C010016 FRANKFURT AM MAIN
015 D010016 GERMANY
015 E040016 X
015 A000017 CITIBANK EUROPE PLC
015 B000017 S
015 C010017 BUDAPEST
015 D010017 HUNGARY
015 E040017 X
015 A000018 DEUTSCHE BANK AG
015 B000018 S
015 C010018 MUMBAI
015 D010018 INDIA
015 E040018 X
015 A000019 DEUTSCHE BANK AG
015 B000019 S
015 C010019 JAKARTA
015 D010019 INDONESIA
015 E040019 X
015 A000020 THE BANK OF NEW YORK MELLON
015 B000020 S
015 C010020 LONDON
015 D010020 UNITED KINGDOM
015 E040020 X
015 A000021 BANK HAPOALIM BM
015 B000021 S

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-B

015 C010021 TEL AVIV
015 D010021 ISRAEL
015 E040021 X
015 A000022 INTESA SANPAOLO SPA
015 B000022 S
015 C010022 MILAN
015 D010022 ITALY
015 E040022 X
015 A000023 THE BANK OF TOKYO-MITSUBISHI UFJ LTD
015 B000023 S
015 C010023 TOKYO
015 D010023 JAPAN
015 E040023 X
015 A000024 AS SEB BANKA
015 B000024 S
015 C010024 RIGA
015 D010024 LATVIA
015 E040024 X
015 A000025 SEB BANKAS
015 B000025 S
015 C010025 VILNIUS
015 D010025 LITHUANIA
015 E040025 X
015 A000026 EUROCLEAR BANK
015 B000026 S
PAGE 5
015 C010026 LUXEMBOURG
015 D010026 LUXEMBOURG
015 E040026 X
015 A000027 HSBC BANK MALAYSIA BERHAD
015 B000027 S
015 C010027 KUALA LUMPUR
015 D010027 MALAYSIA
015 E040027 X
015 A000028 THE HONGKONG AND SHANGHAI BANKING CORP LTD
015 B000028 S
015 C010028 EBENE
015 D010028 MAURITIUS
015 E040028 X
015 A000029 CITIBANK MAGHREB
015 B000029 S
015 C010029 CASABLANCA
015 D010029 MOROCCO
015 E040029 X
015 A000030 THE BANK OF NEW YORK MELLON SA/NV
015 B000030 S
015 C010030 BRUSSELS
015 D010030 NETHERLANDS
015 E040030 X
015 A000031 NATIONAL NOMINEES LTD
015 B000031 S
015 C010031 WELLINGTON
015 D010031 NEW ZEALAND
015 E040031 X
015 A000032 SKANDINAVISKA ENSKILDA BANKEN
015 B000032 S
015 C010032 OSLO
015 D010032 NORWAY
015 E040032 X
015 A000033 CITIBANK, N.A. SUCURSAL DE LIMA
015 B000033 S
015 C010033 LIMA

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-B

015 D010033 PERU
015 E040033 X
015 A000034 DEUTSCHE BANK AG
015 B000034 S
015 C010034 MAKATI CITY
015 D010034 PHILIPPINES
015 E040034 X
015 A000035 UNITED OVERSEAS BANK LTD
015 B000035 S
015 C010035 SINGAPORE
015 D010035 SINGAPORE
015 E040035 X
015 A000036 ING BANK NV
015 B000036 S
015 C010036 BRATISLAVA
PAGE 6
015 D010036 SLOVAK REPUBLIC
015 E040036 X
015 A000037 THE STANDARD BANK OF SOUTH AFRICA LTD
015 B000037 S
015 C010037 JOHANNESBURG
015 D010037 SOUTH AFRICA
015 E040037 X
015 A000038 THE HONGKONG AND SHANGHAI BANKING CORP LTD
015 B000038 S
015 C010038 SEOUL
015 D010038 SOUTH KOREA
015 E040038 X
015 A000039 BANCO BILBAO VIZCAYA ARGENTARIA SA
015 B000039 S
015 C010039 MADRID
015 D010039 SPAIN
015 E040039 X
015 A000040 THE HONGKONG AND SHANGHAI BANKING CORP LTD
015 B000040 S
015 C010040 COLOMBO
015 D010040 SRI LANKA
015 E040040 X
015 A000041 SKANDINAVISKA ENSKILDA BANKEN
015 B000041 S
015 C010041 STOCKHOLM
015 D010041 SWEDEN
015 E040041 X
015 A000042 CREDIT SUISSE AG
015 B000042 S
015 C010042 ZURICH
015 D010042 SWITZERLAND
015 E040042 X
015 A000043 THE HONGKONG AND SHANGHAI BANKING CORP LTD
015 B000043 S
015 C010043 BANGKOK
015 D010043 THAILAND
015 E040043 X
015 A000044 DEUTSCHE BANK AS
015 B000044 S
015 C010044 ISTANBUL
015 D010044 TURKEY
015 E040044 X
015 A000045 THE BANK OF NEW YORK MELLON
015 B000045 S
015 C010045 LONDON
015 D010045 IRELAND

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-B

015 E040045 X
015 A000046 EUROCLEAR BANK
015 B000046 S
015 C010046 BRUSSELS
015 D010046 EUROMARKET
PAGE 7
015 E040046 X
015 A000047 THE HONGKONG AND SHANGHAI BANKING CORP LTD
015 B000047 S
015 C010047 HONG KONG
015 D010047 HONG KONG
015 E040047 X
015 A000048 CFC STANBIC BANK LIMITED
015 B000048 S
015 C010048 NAIROBI
015 D010048 KENYA
015 E040048 X
015 A000049 BANCO NACIONAL DE MEXICO SA
015 B000049 S
015 C010049 MEXICO CITY
015 D010049 MEXICO
015 E040049 X
015 A000050 CITIBANK INTERNATIONAL PLC
015 B000050 S
015 C010050 PORTO
015 D010050 PORTUGAL
015 E040050 X
015 A000051 CITIBANK EUROPE PLC
015 B000051 S
015 C010051 BUCHAREST
015 D010051 ROMANIA
015 E040051 X
015 A000052 BNP PARIBAS SECURITIES SERVICES
015 B000052 S
015 C010052 ATHENS
015 D010052 GREECE
015 E040052 X
015 A000053 HSBC BANK (TAIWAN) LIMITED
015 B000053 S
015 C010053 TAIPEI
015 D010053 TAIWAN
015 E040053 X
015 A000054 BNP PARIBAS SECURITIES SERVICES
015 B000054 S
015 C010054 PARIS
015 D010054 FRANCE
015 E040054 X
015 A000055 ING BANK SLASKI S.A.
015 B000055 S
015 C010055 KATOWICE
015 D010055 POLAND
015 E040055 X
015 A000056 LANDESBANKINN HF.
015 B000056 S
015 C010056 REYKJAVIK
015 D010056 ICELAND
015 E040056 X
PAGE 8
015 A000057 STANBIC BANK OF GHANA LTD.
015 B000057 S
015 C010057 ACCRA
015 D010057 GHANA

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-B

015 E040057 X
015 A000058 STANBIC BANK ZAMBIA LTD.
015 B000058 S
015 C010058 LUSAKA
015 D010058 ZAMBIA
015 E040058 X
018 000000 Y
019 A000000 Y
019 B000000 155
019 C000000 FRNKTEMINV
021 000000 0
022 A000001 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
022 C000001 378330
022 D000001 377899
022 A000002 MORGAN STANLEY & CO INC
022 B000002 13-2655998
022 C000002 372377
022 D000002 347568
022 A000003 WELLS FARGO BROKERAGE SERVICES LLC
022 B000003 41-1508325
022 C000003 276292
022 D000003 262458
022 A000004 GOLDMAN, SACHS & CO
022 B000004 13-5108880
022 C000004 200571
022 D000004 174570
022 A000005 JP MORGAN SECURITIES LLC
022 B000005 13-4110995
022 C000005 123289
022 D000005 113847
022 A000006 BANQUE NATIONALE DE PARIS
022 C000006 83654
022 D000006 68035
022 A000007 NOMURA SECURITIES LTD
022 B000007 13-2642206
022 C000007 37520
022 D000007 75348
022 A000008 CREDIT SUISSE HOLDINGS (USA) INC
022 B000008 13-2853402
022 C000008 32513
022 D000008 31980
022 A000009 DEUTSCHE BANK SECURITIES INC
022 B000009 13-2730828
022 C000009 27085
022 D000009 22490
022 A000010 BARCLAYS CAPITAL INC
022 B000010 06-1031656
PAGE 9
022 C000010 17959
022 D000010 16944
023 C000000 1585828
023 D000000 1516642
024 000000 Y
025 A000001 JP MORGAN SECURITIES INC
025 B000001 13-3224016
025 C000001 D
025 D000001 11095
025 A000002 MERRILL LYNCH, PIERCE, FENNER & SMITH INC.
025 C000002 D
025 D000002 7287
025 A000003 MORGAN STANLEY & CO INC
025 B000003 13-2655998

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-B

025	C000003	D	
025	D000003		1075
025	A000004	WELLS FARGO BROKERAGE SERVICES LLC	
025	B000004	41-1508325	
025	C000004	D	
025	D000004		672
025	A000005	DEUTSCHE BANK SECURITIES INC	
025	B000005	13-2730828	
025	C000005	D	
025	D000005		1267
026	A000000	N	
026	B000000	Y	
026	C000000	Y	
026	D000000	Y	
026	E000000	N	
026	F000000	N	
026	G010000	N	
026	G020000	N	
026	H000000	N	
027	000000	N	
028	A010000		0
028	A020000		0
028	A030000		0
028	A040000		0
028	B010000		0
028	B020000		0
028	B030000		0
028	B040000		0
028	C010000		0
028	C020000		0
028	C030000		0
028	C040000		0
028	D010000		0
028	D020000		0
028	D030000		0
028	D040000		0
028	E010000		0
	PAGE	10	
028	E020000		0
028	E030000		0
028	E040000		0
028	F010000		0
028	F020000		0
028	F030000		0
028	F040000		0
028	G010000		0
028	G020000		0
028	G030000		0
028	G040000		0
028	H000000		0
030	A000000		0
030	B000000		0.00
030	C000000		0.00
031	A000000		0
031	B000000		0
032	000000		0
033	000000		0
035	000000		0
036	B000000		0
038	000000		0
042	A000000		0
042	B000000		0

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-B

042	C000000	0
042	D000000	0
042	E000000	0
042	F000000	0
042	G000000	0
042	H000000	0
043	000000	0
044	000000	0
045	000000	Y
046	000000	N
047	000000	Y
048	000000	0.700
048	A010000	0
048	A020000	0.000
048	B010000	0
048	B020000	0.000
048	C010000	0
048	C020000	0.000
048	D010000	0
048	D020000	0.000
048	E010000	0
048	E020000	0.000
048	F010000	0
048	F020000	0.000
048	G010000	0
048	G020000	0.000
048	H010000	0
	PAGE	11
048	H020000	0.000
048	I010000	0
048	I020000	0.000
048	J010000	0
048	J020000	0.000
048	K010000	0
048	K020000	0.000
049	000000	N
050	000000	N
051	000000	N
052	000000	N
053	A000000	Y
053	B000000	Y
054	A000000	Y
054	B000000	Y
054	C000000	Y
054	D000000	N
054	E000000	N
054	F000000	N
054	G000000	Y
054	H000000	Y
054	I000000	N
054	J000000	Y
054	K000000	N
054	L000000	Y
054	M000000	Y
054	N000000	N
054	O000000	Y
055	A000000	N
055	B000000	N
056	000000	Y
057	000000	N
058	A000000	N
059	000000	Y

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-B

060	A000000	Y	
060	B000000	Y	
061	000000		0
062	A000000	Y	
062	B000000		0.0
062	C000000		0.0
062	D000000		0.0
062	E000000		0.0
062	F000000		0.0
062	G000000		0.0
062	H000000		0.0
062	I000000		0.0
062	J000000		0.0
062	K000000		0.0
062	L000000		0.0
062	M000000		0.0
062	N000000		32.0
	PAGE	12	
062	O000000		1.2
062	P000000		110.6
062	Q000000		1.1
062	R000000		3.3
063	A000000		0
063	B000000		9.7
064	A000000	N	
064	B000000	N	
066	A000000	N	
067	000000	N	
068	A000000	N	
068	B000000	N	
069	000000	N	
070	A010000	Y	
070	A020000	N	
070	B010000	N	
070	B020000	N	
070	C010000	Y	
070	C020000	N	
070	D010000	N	
070	D020000	N	
070	E010000	Y	
070	E020000	N	
070	F010000	N	
070	F020000	N	
070	G010000	Y	
070	G020000	N	
070	H010000	N	
070	H020000	N	
070	I010000	N	
070	I020000	N	
070	J010000	Y	
070	J020000	Y	
070	K010000	Y	
070	K020000	Y	
070	L010000	Y	
070	L020000	Y	
070	M010000	Y	
070	M020000	Y	
070	N010000	Y	
070	N020000	N	
070	O010000	Y	
070	O020000	N	
070	P010000	Y	

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-B

070 P020000 N
 070 Q010000 Y
 070 Q020000 N
 070 R010000 Y
 070 R020000 N
 071 A000000 1589394
 071 B000000 1586103

PAGE 13

071 C000000 547547
 071 D000000 290
 072 A000000 12
 072 B000000 23854
 072 C000000 0
 072 D000000 0
 072 E000000 0
 072 F000000 3919
 072 G000000 0
 072 H000000 0
 072 I000000 75
 072 J000000 8
 072 K000000 16
 072 L000000 22
 072 M000000 22
 072 N000000 25
 072 O000000 0
 072 P000000 0
 072 Q000000 0
 072 R000000 62
 072 S000000 25
 072 T000000 0
 072 U000000 0
 072 V000000 0
 072 W000000 152
 072 X000000 4326
 072 Y000000 12
 072 Z000000 19540
 072AA000000 10995
 072BB000000 3487
 072CC010000 0
 072CC020000 16699
 072DD010000 22166
 072DD020000 0
 072EE000000 0
 073 A010000 0.8300
 073 A020000 0.0000
 073 B000000 0.0000
 073 C000000 0.0600
 074 A000000 2473
 074 B000000 0
 074 C000000 0
 074 D000000 538929
 074 E000000 182
 074 F000000 92
 074 G000000 0
 074 H000000 0
 074 I000000 12016
 074 J000000 6070
 074 K000000 0
 074 L000000 4708

PAGE 14

074 M000000 745
 074 N000000 565215

Edgar Filing: FRANKLIN LTD DURATION INCOME TRUST - Form NSAR-B

074	O000000	100236
074	P000000	328
074	Q000000	90000
074	R010000	0
074	R020000	0
074	R030000	0
074	R040000	2571
074	S000000	0
074	T000000	372080
074	U010000	26836
074	U020000	0
074	V010000	13.87
074	V020000	0.00
074	W000000	0.00000
074	X000000	31
074	Y000000	123602
075	A000000	0
075	B000000	379968
076	000000	12.17
077	A000000	Y
077	B000000	Y
078	000000	N
080	A000000	ICI Mutual Insurance Company
080	B000000	None
080	C000000	100000
081	A000000	Y
081	B000000	589
082	A000000	N
082	B000000	0
083	A000000	N
083	B000000	0
084	A000000	N
084	B000000	0
085	A000000	Y
085	B000000	N
086	A010000	0
086	A020000	0
086	B010000	0
086	B020000	0
086	C010000	0
086	C020000	0
086	D010000	0
086	D020000	0
086	E010000	0
086	E020000	0
086	F010000	0
086	F020000	0
087	A010000	COMMON SHARES
087	A020000	35472T101
	PAGE	15
087	A030000	FTF
088	A000000	N
088	B000000	N
088	C000000	N
088	D000000	Y
SIGNATURE	TISHA WILBURN	
TITLE	ASSISTANT TREASURER	