

EATON VANCE LTD DURATION INCOME FUND  
Form N-Q  
March 31, 2005

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

**FORM N-Q**

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

|  |                     |
|--|---------------------|
| Investment Company Act file number   | 811-21323           |
| Eaton Vance Limited Duration Income Fund<br>(Exact name of registrant as specified in charter)   |                     |
| The Eaton Vance Building, 255 State Street, Boston, Massachusetts<br>(Address of principal executive offices)                                  | 02109<br>(Zip code) |
| Alan R. Dynner, Esq.<br>Eaton Vance Management,<br>255 State Street, Boston,<br>Massachusetts 02109<br>(Name and address of agent for service) |                     |
| Registrant's telephone number, including area code:  | (617) 482-8260      |
| Date of fiscal year end: April 30  |                     |
| Date of reporting period: January 31, 2005   |                     |

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**Item 1. Schedule of Investments**

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Eaton Vance Limited Duration Income Fund  
PORTFOLIO OF INVESTMENTS (Unaudited)

as of January 31, 2005

## Senior, Floating Rate Interests 50.5%(1)

## Principal

| Amount                            | Borrower/Tranche Description   | Value                |
|-----------------------------------|--|----------------------|
| <b>Aerospace and Defense 1.0%</b> |  |                      |
| \$ 2,880,245                      | <b>Alliant Techsystems, Inc.</b><br>Term Loan, 4.36%, Maturing March 31, 2011                | \$ 2,921,648         |
| 1,364,688                         | <b>Caci International, Inc.</b><br>Term Loan, 3.95%, Maturing May 3, 2011                    | 1,382,599            |
| 3,023,475                         | <b>K&amp;F Industries, Inc.</b><br>Term Loan, 5.08%, Maturing November 18, 2012              | 3,075,757            |
| 714,936                           | <b>Standard Aero Holdings, Inc.</b><br>Term Loan, 4.99%, Maturing August 24, 2012            | 726,331              |
| 5,260,250                         | <b>Transdigm, Inc.</b><br>Term Loan, 4.67%, Maturing July 22, 2010                           | 5,337,513            |
| 5,125,468                         | <b>United Defense Industries, Inc.</b><br>Term Loan, 4.57%, Maturing June 30, 2009           | 5,191,674            |
| 1,330,000                         | <b>Vought Aircraft</b><br>Term Loan, 5.08%, Maturing December 17, 2011                       | 1,351,612            |
|                                   |  | \$ <b>19,987,134</b> |
| <b>Air Transport 0.1%</b>         |  |                      |
| 1,000,000                         | <b>United Airlines, Inc.</b><br>DIP Loan, 8.00%, Maturing June 30, 2005                      | 1,009,375            |
|                                   |  | \$ <b>1,009,375</b>  |
| <b>Automotive 2.6%</b>            |  |                      |
| 1,209,000                         | <b>Affina Group, Inc.</b><br>Term Loan, 5.44%, Maturing November 30, 2011                    | 1,229,553            |
| 2,960,420                         | <b>Collins &amp; Aikman Products, Co.</b><br>Revolving Loan, 6.34%, Maturing August 31, 2009 | 2,970,906            |
| 258,750                           | <b>CSA Acquisition Corp.</b><br>Term Loan, 4.75%, Maturing December 23, 2011                 | 261,553              |

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|    |           |  |    |                   |
|----|-----------|--|----|-------------------|
| \$ | 416,250   | Term Loan, 4.75%, Maturing December 23, 2011 | \$ | 420,759           |
|    |           | <b>Dayco Products, LLC</b>                   |    |                   |
|    | 2,985,000 | Term Loan, 5.37%, Maturing June 23, 2011     |    | 3,033,506         |
|    |           | <b>Exide Technologies</b>                    |    |                   |
|    | 1,275,000 | Term Loan, 6.02%, Maturing May 5, 2010       |    | 1,243,125         |
|    | 1,275,000 | Term Loan, 6.02%, Maturing May 5, 2010       |    | 1,243,125         |
|    |           | <b>Federal-Mogul Corp.</b>                   |    |                   |
|    | 5,626,706 | Term Loan, 6.33%, Maturing February 24, 2005 |    | 5,661,873         |
|    |           | <b>HLI Operating Co., Inc.</b>               |    |                   |
|    | 5,696,667 | Term Loan, 6.24%, Maturing June 3, 2009      |    | 5,803,479         |
|    |           | <b>Key Automotive Group</b>                  |    |                   |
|    | 1,167,781 | Term Loan, 5.55%, Maturing June 29, 2010     |    | 1,188,217         |
|    |           | <b>Meridian Automotive Systems</b>           |    |                   |
|    | 297,750   | Term Loan, 6.83%, Maturing April 27, 2010    |    | 282,956           |
|    |           | <b>Metaldyne Corp.</b>                       |    |                   |
|    | 2,636,370 | Term Loan, 7.06%, Maturing December 31, 2009 |    | 2,641,862         |
|    |           | <b>Plastech Engineered Products</b>          |    |                   |
|    | 872,069   | Term Loan, 5.31%, Maturing March 31, 2010    |    | 878,064           |
|    |           | <b>R.J. Tower Corp.</b>                      |    |                   |
|    | 1,745,625 | Term Loan, 9.56%, Maturing January 29, 2010  |    | 1,779,993         |
|    |           | <b>Tenneco Automotive, Inc.</b>              |    |                   |
|    | 2,089,012 | Term Loan, 5.35%, Maturing December 12, 2009 |    | 2,129,922         |
|    | 949,552   | Term Loan, 5.40%, Maturing December 12, 2010 |    | 968,147           |
|    |           | <b>The Goodyear Tire &amp; Rubber Co.</b>    |    |                   |
|    | 8,000,000 | Term Loan, 6.56%, Maturing March 31, 2006    |    | 8,147,504         |
|    | 2,500,000 | Term Loan, 7.03%, Maturing March 31, 2006    |    | 2,540,625         |
|    |           | <b>TI Automotive Limited</b>                 |    |                   |
|    | 1,375,000 | Term Loan, 6.03%, Maturing June 30, 2011     |    | 1,367,266         |
|    |           | <b>Trimas Corp.</b>                          |    |                   |
|    | 4,719,134 | Term Loan, 6.19%, Maturing December 31, 2009 |    | 4,786,235         |
|    |           | <b>TRW Automotive, Inc.</b>                  |    |                   |
|    | 2,000,000 | Term Loan, 3.88%, Maturing October 31, 2010  |    | 2,009,376         |
|    | 2,325,737 | Term Loan, 4.38%, Maturing February 27, 2011 |    | 2,333,005         |
|    |           | <b>United Components, Inc.</b>               |    |                   |
|    | 1,546,667 | Term Loan, 4.78%, Maturing June 30, 2010     |    | 1,569,384         |
|    |           |  | \$ | <b>54,490,435</b> |

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|                                      |            |   |                      |
|--------------------------------------|------------|---|----------------------|
| <b>Beverage and Tobacco 0.6%</b>     |            |   |                      |
|                                      |            | <b>Constellation Brands, Inc.</b>             |                      |
| \$                                   | 5,620,000  | Term Loan, 4.40%, Maturing December 22, 2011  | \$ 5,697,275         |
|                                      |            | <b>Culligan International Co.</b>             |                      |
|                                      | 1,200,000  | Term Loan, 4.92%, Maturing September 30, 2011 | 1,218,250            |
|                                      |            | <b>DS Waters, L.P.</b>                        |                      |
|                                      | 448,893    | Term Loan, 6.85%, Maturing November 7, 2009   | 421,258              |
|                                      |            | <b>Southern Wine &amp; Spirits of America</b> |                      |
|                                      | 4,352,115  | Term Loan, 4.81%, Maturing June 28, 2008      | 4,416,718            |
|                                      |            | <b>Sunny Delight Beverages Co.</b>            |                      |
|                                      | 720,000    | Term Loan, 6.78%, Maturing August 20, 2010    | 703,800              |
|                                      |            |   | <b>\$ 12,457,301</b> |
| <b>Building and Development 2.7%</b> |            |   |                      |
|                                      |            | <b>BRE/Homestead, LLC</b>                     |                      |
|                                      | 4,000,000  | Term Loan, 6.45%, Maturing January 11, 2006   | 3,992,500            |
|                                      |            | <b>DMB/CHII, LLC</b>                          |                      |
|                                      | 1,025,664  | Term Loan, 4.85%, Maturing March 3, 2009      | 1,028,228            |
|                                      |            | <b>Formica Corp.</b>                          |                      |
|                                      | 78,427     | Term Loan, 7.73%, Maturing June 10, 2010      | 78,819               |
|                                      | 97,195     | Term Loan, 7.73%, Maturing June 10, 2010      | 97,681               |
|                                      | 190,054    | Term Loan, 7.73%, Maturing June 10, 2010      | 191,004              |
|                                      | 279,759    | Term Loan, 7.73%, Maturing June 10, 2010      | 281,157              |
|                                      |            | <b>FT-FIN Acquisition, LLC</b>                |                      |
|                                      | 1,454,151  | Term Loan, 6.94%, Maturing November 17, 2007  | 1,457,786            |
|                                      |            | <b>General Growth Properties, Inc.</b>        |                      |
|                                      | 10,005,000 | Term Loan, 4.64%, Maturing November 12, 2008  | 10,085,250           |
|                                      |            | <b>Landsource Communities, LLC</b>            |                      |
|                                      | 1,002,000  | Term Loan, 5.06%, Maturing March 31, 2010     | 1,017,953            |
|                                      |            | <b>Maax Corp.</b>                             |                      |
|                                      | 925,350    | Term Loan, 5.15%, Maturing June 4, 2011       | 935,760              |
|                                      |            | <b>Mueller Group, Inc.</b>                    |                      |
|                                      | 2,362,385  | Term Loan, 5.97%, Maturing April 23, 2011     | 2,390,439            |

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|    |   |  |               |
|----|---|--|---------------|
|    | <b>NCI Building Systems, Inc.</b>           |  |               |
| \$ | 850,938                                     | Term Loan, 4.39%, Maturing June 18, 2010         | \$ 862,638    |
|    | <b>Newkirk Master, L.P.</b>                 |  |               |
|    | 408,381                                     | Term Loan, 7.02%, Maturing November 24, 2006     | 414,506       |
|    | <b>Newkirk Tender Holdings, LLC</b>         |  |               |
|    | 1,798,216                                   | Term Loan, 7.06%, Maturing May 25, 2006          | 1,816,198     |
|    | 3,833,333                                   | Term Loan, 8.48%, Maturing May 25, 2006          | 3,871,667     |
|    | <b>Nortek, Inc.</b>                         |  |               |
|    | 2,044,875                                   | Term Loan, 4.75%, Maturing August 27, 2011       | 2,081,086     |
|    | <b>Panoram Industries Holdings</b>          |  |               |
|    | 1,143,534                                   | Term Loan, 5.68%, Maturing June 3, 2011          | 1,159,258     |
|    | 1,357,809                                   | Term Loan, 9.94%, Maturing December 3, 2011      | 1,390,057     |
|    | <b>Ply Gem Industries, Inc.</b>             |  |               |
|    | 800,000                                     | Term Loan, 4.59%, Maturing February 12, 2011     | 810,000       |
|    | 315,881                                     | Term Loan, 5.28%, Maturing February 12, 2011     | 319,830       |
|    | 2,151,244                                   | Term Loan, 5.28%, Maturing February 12, 2011     | 2,178,134     |
|    | <b>South Edge, LLC</b>                      |  |               |
|    | 612,500                                     | Term Loan, 4.44%, Maturing October 31, 2007      | 615,754       |
|    | 2,287,500                                   | Term Loan, 4.69%, Maturing October 31, 2009      | 2,306,802     |
|    | <b>St. Marys Cement, Inc.</b>               |  |               |
|    | 1,984,975                                   | Term Loan, 4.56%, Maturing December 4, 2010      | 2,008,546     |
|    | <b>Sugarloaf Mills, LLC</b>                 |  |               |
|    | 2,000,000                                   | Term Loan, 5.40%, Maturing April 7, 2008         | 2,000,000     |
|    | <b>The Woodlands Community Property Co.</b> |  |               |
|    | 1,174,000                                   | Term Loan, 5.00%, Maturing November 30, 2007     | 1,184,272     |
|    | 367,000                                     | Term Loan, 7.13%, Maturing November 30, 2007     | 372,505       |
|    | <b>Tousa/Kolter, LLC</b>                    |  |               |
|    | 2,019,333                                   | Term Loan, 4.19%, Maturing January 7, 2008       | 2,029,430     |
|    | <b>Tower Financing, LLC</b>                 |  |               |
|    | 2,750,000                                   | Term Loan, 6.02%, Maturing July 9, 2008          | 2,753,437     |
|    | <b>WFP Tower A Co., L.P.</b>                |  |               |
|    | 4,500,000                                   | Term Loan, 4.76%, Maturing June 12, 2006         | 4,504,221     |
|    | <b>Whitehall Street Real Estate, L.P.</b>   |  |               |
|    | 3,638,693                                   | Term Loan, 6.33%, Maturing September 11, 2006(2) | 3,703,461     |
|    |   |  | \$ 57,938,379 |

| <b>Business Equipment and Services 0.9%</b> |           |   |                      |
|---|-----------|---|----------------------|
|   |           | <b>Allied Security Holdings, LLC</b>          |                      |
| \$  | 833,810   | Term Loan, 6.81%, Maturing June 30, 2010      | \$ 847,359           |
|   |           | <b>Baker &amp; Taylor, Inc.</b>               |                      |
|   | 2,850,000 | Term Loan, 9.35%, Maturing May 6, 2011        | 2,874,937            |
|   |           | <b>Global Imaging Systems, Inc.</b>           |                      |
|   | 2,417,685 | Term Loan, 4.66%, Maturing May 10, 2010       | 2,447,906            |
|   |           | <b>Infousa, Inc.</b>                          |                      |
|   | 761,250   | Term Loan, 5.25%, Maturing June 9, 2010       | 770,766              |
|   |           | <b>Iron Mountain, Inc.</b>                    |                      |
|   | 2,676,096 | Term Loan, 4.19%, Maturing April 2, 2011      | 2,695,833            |
|   | 2,000,000 | Term Loan, 4.22%, Maturing April 2, 2011      | 2,017,916            |
|   |           | <b>Language Line, Inc.</b>                    |                      |
|   | 3,115,789 | Term Loan, 6.77%, Maturing June 11, 2011      | 3,159,931            |
|   |           | <b>Mitchell International, Inc.</b>           |                      |
|   | 458,325   | Term Loan, 5.55%, Maturing August 13, 2011    | 465,630              |
|   | 995,000   | Term Loan, 8.80%, Maturing August 13, 2012    | 1,003,706            |
|   |           | <b>Quintiles Transnational Corp.</b>          |                      |
|   | 2,468,750 | Term Loan, 6.82%, Maturing September 25, 2009 | 2,511,953            |
|   |           | <b>United Online, Inc.</b>                    |                      |
|   | 480,000   | Term Loan, 5.90%, Maturing December 13, 2008  | 486,600              |
|   |           | <b>Worldspan, L.P.</b>                        |                      |
|   | 384,566   | Term Loan, 6.43%, Maturing June 30, 2007      | 387,931              |
|   |           |   | \$ <b>19,670,468</b> |
| <b>Cable and Satellite Television 3.0%</b>  |           |   |                      |
|   |           | <b>Adelphia Communications Corp.</b>          |                      |
|   | 1,974,534 | DIP Loan, 4.81%, Maturing March 31, 2005      | 1,987,285            |
|   |           | <b>Atlantic Broadband Finance, LLC</b>        |                      |
|   | 1,935,000 | Term Loan, 5.69%, Maturing February 10, 2011  | 1,974,102            |
|   |           | <b>Bragg Communication, Inc.</b>              |                      |
|   | 2,182,038 | Term Loan, 4.90%, Maturing August 31, 2011    | 2,212,041            |
|   |           | <b>Bresnan Communications, LLC</b>            |                      |
|   | 6,500,000 | Term Loan, 6.04%, Maturing September 30, 2010 | 6,602,576            |

|                               |             |   |                      |
|-------------------------------|-------------|---|----------------------|
|                               |             | <b>Canadien Cable Acquisition</b>             |                      |
| \$                            | 497,500     | Term Loan, 5.56%, Maturing July 30, 2011      | \$ 503,253           |
|                               |             | <b>Cebridge Connections, Inc.</b>             |                      |
|                               | 1,588,000   | Term Loan, 8.23%, Maturing February 23, 2010  | 1,599,910            |
|                               |             | <b>Charter Communications Operating, LLC</b>  |                      |
|                               | 13,208,625  | Term Loan, 5.98%, Maturing April 27, 2011     | 13,185,034           |
|                               |             | <b>Insight Midwest Holdings, LLC</b>          |                      |
|                               | 1,485,000   | Term Loan, 5.44%, Maturing December 31, 2009  | 1,510,059            |
|                               | 9,900,000   | Term Loan, 5.44%, Maturing December 31, 2009  | 10,068,607           |
|                               |             | <b>MCC Iowa, LLC</b>                          |                      |
|                               | 3,920,000   | Term Loan, 4.11%, Maturing March 31, 2010     | 3,888,150            |
|                               |             | <b>Mediacom Broadband</b>                     |                      |
|                               | 2,482,513   | Term Loan, 5.00%, Maturing September 30, 2010 | 2,516,183            |
|                               |             | <b>Mediacom Illinois, LLC</b>                 |                      |
|                               | 4,900,000   | Term Loan, 4.88%, Maturing March 31, 2013     | 4,921,874            |
|                               |             | <b>NTL, Inc.</b>                              |                      |
|                               | 2,600,000   | Term Loan, 5.20%, Maturing April 13, 2012     | 2,626,000            |
|                               |             | <b>Panamsat Corp.</b>                         |                      |
|                               | 5,714,914   | Term Loan, 5.25%, Maturing August 20, 2011    | 5,765,743            |
|                               |             | <b>UGS Corp.</b>                              |                      |
|                               | 3,810,850   | Term Loan, 4.83%, Maturing May 27, 2011       | 3,870,395            |
|                               |             |   | \$ <b>63,231,212</b> |
| <b>Chemicals and Plastics</b> | <b>2.2%</b> |   |                      |
|                               |             | <b>Brenntag, AG</b>                           |                      |
|                               | 2,475,000   | Term Loan, 4.73%, Maturing December 9, 2011   | 2,499,502            |
|                               |             | <b>Hercules, Inc.</b>                         |                      |
|                               | 833,700     | Term Loan, 3.99%, Maturing October 8, 2010    | 843,470              |
|                               |             | <b>Huntsman International, LLC</b>            |                      |
|                               | 8,626,617   | Term Loan, 5.00%, Maturing December 31, 2010  | 8,762,486            |
|                               |             | <b>Huntsman, LLC</b>                          |                      |
|                               | 2,250,000   | Term Loan, 6.05%, Maturing March 31, 2010     | 2,289,937            |
|                               |             | <b>Innophos, Inc.</b>                         |                      |
|                               | 443,888     | Term Loan, 3.87%, Maturing August 13, 2010    | 449,991              |
|                               |             | <b>Invista B.V.</b>                           |                      |
|                               | 4,441,024   | Term Loan, 5.31%, Maturing April 29, 2011     | 4,524,293            |
|                               | 2,003,683   | Term Loan, 5.31%, Maturing April 29, 2011     | 2,037,496            |



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|                          |             |  |                      |
|--------------------------|-------------|--|----------------------|
|                          |             | <b>ISP Chemco, Inc.</b>                      |                      |
| \$                       | 1,488,750   | Term Loan, 4.40%, Maturing March 27, 2011    | \$ 1,507,050         |
|                          |             | <b>Kraton Polymer</b>                        |                      |
|                          | 2,690,283   | Term Loan, 5.33%, Maturing December 5, 2008  | 2,714,945            |
|                          |             | <b>Nalco Co.</b>                             |                      |
|                          | 5,058,307   | Term Loan, 4.64%, Maturing November 4, 2010  | 5,134,531            |
|                          |             | <b>Rockwood Specialties Group, Inc.</b>      |                      |
|                          | 3,815,000   | Term Loan, 4.95%, Maturing July 30, 2012     | 3,862,348            |
|                          |             | <b>Solo Cup Co.</b>                          |                      |
|                          | 3,440,168   | Term Loan, 4.99%, Maturing February 27, 2011 | 3,505,748            |
|                          |             | <b>United Industries Corp.</b>               |                      |
|                          | 5,020,011   | Term Loan, 6.75%, Maturing April 29, 2011    | 5,032,561            |
|                          | 995,000     | Term Loan, 8.75%, Maturing October 31, 2011  | 997,487              |
|                          |             | <b>Wellman, Inc.</b>                         |                      |
|                          | 750,000     | Term Loan, 6.16%, Maturing February 10, 2009 | 763,438              |
|                          |             | <b>Westlake Chemical Corp.</b>               |                      |
|                          | 1,000,000   | Term Loan, 3.49%, Maturing July 31, 2010     | 1,013,125            |
|                          |             |  | \$ <b>45,938,408</b> |
| <b>Clothing/Textiles</b> | <b>0.2%</b> |  |                      |
|                          |             | <b>Propex Fabrics, Inc.</b>                  |                      |
|                          | 400,000     | Term Loan, 4.70%, Maturing December 1, 2011  | 401,500              |
|                          |             | <b>SI Corp.</b>                              |                      |
|                          | 1,820,668   | Term Loan, 6.61%, Maturing December 9, 2009  | 1,851,391            |
|                          |             | <b>St. John Knits International</b>          |                      |
|                          | 2,164,081   | Term Loan, 6.06%, Maturing July 31, 2007     | 2,187,074            |
|                          |             |  | \$ <b>4,439,965</b>  |
| <b>Conglomerates</b>     | <b>1.1%</b> |  |                      |
|                          |             | <b>Amsted Industries, Inc.</b>               |                      |
|                          | 6,604,382   | Term Loan, 5.43%, Maturing October 15, 2010  | 6,726,154            |
|                          |             | <b>Blount, Inc.</b>                          |                      |
|                          | 1,105,803   | Term Loan, 5.08%, Maturing August 9, 2010    | 1,124,693            |
|                          |             | <b>Goodman Global Holdings, Inc.</b>         |                      |
|                          | 1,350,000   | Term Loan, 4.81%, Maturing December 23, 2011 | 1,371,937            |
|                          |             | <b>Johnson Diversey, Inc.</b>                |                      |
|                          | 2,443,879   | Term Loan, 4.43%, Maturing November 30, 2009 | 2,487,793            |

|   |            |  |               |
|---|------------|--|---------------|
|   |            | <b>Polymer Group, Inc.</b>                   |               |
| \$  | 2,345,833  | Term Loan, 5.78%, Maturing April 27, 2010    | \$ 2,373,690  |
|   | 2,500,000  | Term Loan, 8.78%, Maturing April 27, 2011    | 2,528,125     |
|   |            | <b>PP Acquisition Corp.</b>                  |               |
|   | 4,844,391  | Term Loan, 4.83%, Maturing November 12, 2011 | 4,917,057     |
|   |            | <b>Rexnord Corp.</b>                         |               |
|   | 2,226,696  | Term Loan, 5.46%, Maturing November 30, 2009 | 2,248,963     |
|   |            |  | \$ 23,778,412 |
| <b>Containers and Glass Products 2.4%</b> |            |  |               |
|   |            | <b>Berry Plastics Corp.</b>                  |               |
|   | 4,276,457  | Term Loan, 4.22%, Maturing July 22, 2010     | 4,342,387     |
|   |            | <b>Bway Corp.</b>                            |               |
|   | 2,408,700  | Term Loan, 4.75%, Maturing June 30, 2011     | 2,449,848     |
|   |            | <b>Celanese AG</b>                           |               |
|   | 2,244,375  | Term Loan, 4.81%, Maturing April 6, 2011     | 2,252,791     |
|   |            | <b>Consolidated Container Holding</b>        |               |
|   | 1,243,750  | Term Loan, 5.13%, Maturing December 15, 2008 | 1,260,074     |
|   |            | <b>Dr. Pepper/Seven Up Bottling</b>          |               |
|   | 3,641,703  | Term Loan, 4.47%, Maturing December 19, 2010 | 3,703,612     |
|   |            | <b>Graham Packaging Holdings Co.</b>         |               |
|   | 4,500,000  | Term Loan, 5.09%, Maturing October 7, 2011   | 4,567,099     |
|   | 2,000,000  | Term Loan, 6.81%, Maturing October 7, 2012   | 2,056,750     |
|   |            | <b>Graphic Packaging International, Inc.</b> |               |
|   | 11,268,591 | Term Loan, 5.14%, Maturing August 8, 2009    | 11,472,835    |
|   |            | <b>IPG (US), Inc.</b>                        |               |
|   | 1,271,813  | Term Loan, 4.79%, Maturing July 28, 2011     | 1,288,505     |
|   |            | <b>Owens-Illinois, Inc.</b>                  |               |
|   | 3,783,663  | Term Loan, 4.95%, Maturing April 1, 2007     | 3,852,431     |
|   |            | <b>Printpack Holdings, Inc.</b>              |               |
|   | 2,499,769  | Term Loan, 4.38%, Maturing April 30, 2009    | 2,526,329     |
|   |            | <b>Silgan Holdings, Inc.</b>                 |               |
|   | 2,052,642  | Term Loan, 4.33%, Maturing December 31, 2008 | 2,082,149     |
|   |            | <b>Smurfit-Stone Container Corp.</b>         |               |
|   | 608,367    | Term Loan, 2.10%, Maturing November 1, 2011  | 618,253       |
|   | 1,545,389  | Term Loan, 4.44%, Maturing November 1, 2011  | 1,570,260     |

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|   |           |  |    |                   |
|---|-----------|--|----|-------------------|
| \$  | 4,861,953 | Term Loan, 4.57%, Maturing November 1, 2011      | \$ | 4,939,136         |
|   |           | <b>U.S. Can Corp.</b>                            |    |                   |
|   | 1,488,750 | Term Loan, 6.40%, Maturing January 10, 2010      |    | 1,485,959         |
|   |           |  | \$ | <b>50,468,418</b> |
| <b>Cosmetics/Toiletries 0.5%</b>              |           |  |    |                   |
|   |           | <b>American Safety Razor Co.</b>                 |    |                   |
|   | 488,724   | Term Loan, 5.70%, Maturing April 29, 2011        |    | 491,167           |
|   | 333,333   | Term Loan, 9.11%, Maturing October 29, 2011      |    | 338,333           |
|   |           | <b>Church &amp; Dwight Co., Inc.</b>             |    |                   |
|   | 4,722,643 | Revolving Loan, 4.31%, Maturing May 30, 2011     |    | 4,788,562         |
|   |           | <b>Prestige Brands, Inc.</b>                     |    |                   |
|   | 1,761,688 | Term Loan, 5.29%, Maturing April 7, 2011         |    | 1,780,405         |
|   | 2,000,000 | Term Loan, 9.00%, Maturing April 7, 2011         |    | 2,052,084         |
|   |           | <b>Revlon Consumer Products Corp.</b>            |    |                   |
|   | 1,670,000 | Term Loan, 8.51%, Maturing July 9, 2010          |    | 1,738,191         |
|   |           |  | \$ | <b>11,188,742</b> |
| <b>Drugs 0.2%</b>                             |           |  |    |                   |
|   |           | <b>Herbalife International, Inc.</b>             |    |                   |
|   | 645,000   | Term Loan, 5.16%, Maturing December 21, 2010     |    | 656,086           |
|   |           | <b>Warner Chilcott Corp.</b>                     |    |                   |
|   | 1,128,473 | Term Loan, 5.23%, Maturing January 18, 2012      |    | 1,138,206         |
|   | 521,323   | Term Loan, 5.23%, Maturing January 18, 2012      |    | 525,819           |
|   | 2,800,520 | Term Loan, 5.23%, Maturing January 18, 2012      |    | 2,824,674         |
|   |           |  | \$ | <b>5,144,785</b>  |
| <b>Ecological Services and Equipment 1.0%</b> |           |  |    |                   |
|   |           | <b>Alderwoods Group, Inc.</b>                    |    |                   |
|   | 859,550   | Term Loan, 4.63%, Maturing September 29, 2009(3) |    | 872,980           |
|   |           | <b>Allied Waste Industries, Inc.</b>             |    |                   |
|   | 6,985,011 | Term Loan, 3.90%, Maturing January 15, 2009      |    | 7,084,331         |
|   | 664,665   | Term Loan, 5.13%, Maturing January 15, 2010      |    | 675,287           |
|   | 981,531   | Term Loan, 5.26%, Maturing January 15, 2010      |    | 997,277           |
|   |           | <b>Environmental Systems, Inc.</b>               |    |                   |
|   | 698,440   | Term Loan, 6.12%, Maturing December 12, 2008     |    | 707,171           |

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|    |           |   |    |                   |
|----|-----------|---|----|-------------------|
| \$ | 1,000,000 | Term Loan, 12.49%, Maturing December 12, 2010 | \$ | 1,033,750         |
|    |           | <b>IESI Corp.</b>                             |    |                   |
|    | 1,764,706 | Term Loan, 4.65%, Maturing January 20, 2012   |    | 1,767,465         |
|    |           | <b>Ionics, Inc.</b>                           |    |                   |
|    | 2,236,766 | Term Loan, 5.31%, Maturing February 13, 2011  |    | 2,244,456         |
|    |           | <b>National Waterworks, Inc.</b>              |    |                   |
|    | 3,857,143 | Term Loan, 5.06%, Maturing November 22, 2009  |    | 3,924,643         |
|    |           | <b>Sensus Metering Systems, Inc.</b>          |    |                   |
|    | 129,773   | Term Loan, 4.92%, Maturing December 17, 2010  |    | 130,611           |
|    | 865,151   | Term Loan, 5.16%, Maturing December 17, 2010  |    | 870,738           |
|    |           |   | \$ | <b>20,308,709</b> |

**Electronics/Electrical 1.5%**

|  |           |   |    |                   |
|--|-----------|---|----|-------------------|
|  |           | <b>AMI Semiconductor</b>                      |    |                   |
|  | 1,493,706 | Term Loan, 5.08%, Maturing September 30, 2008 |    | 1,512,377         |
|  |           | <b>Amphenol Corp.</b>                         |    |                   |
|  | 3,789,474 | Term Loan, 3.79%, Maturing May 6, 2010        |    | 3,835,065         |
|  |           | <b>Communications &amp; Power, Inc.</b>       |    |                   |
|  | 1,903,821 | Term Loan, 4.93%, Maturing July 23, 2010      |    | 1,931,485         |
|  |           | <b>Energys Capital, Inc.</b>                  |    |                   |
|  | 1,567,125 | Term Loan, 4.27%, Maturing March 17, 2011     |    | 1,592,591         |
|  |           | <b>Fairchild Semiconductor Corp.</b>          |    |                   |
|  | 7,633,750 | Term Loan, 4.69%, Maturing June 19, 2008      |    | 7,719,630         |
|  | 1,395,000 | Term Loan, 4.69%, Maturing December 31, 2010  |    | 1,410,694         |
|  |           | <b>Invensys International Holding</b>         |    |                   |
|  | 4,053,172 | Term Loan, 6.09%, Maturing September 5, 2009  |    | 4,124,103         |
|  |           | <b>Memec Group, Ltd.</b>                      |    |                   |
|  | 2,125,000 | Term Loan, 10.50%, Maturing June 15, 2010     |    | 2,134,562         |
|  |           | <b>Rayovac Corp.</b>                          |    |                   |
|  | 4,029,361 | Term Loan, 5.46%, Maturing September 30, 2009 |    | 4,075,529         |
|  |           | <b>Security Co., Inc.</b>                     |    |                   |
|  | 995,000   | Term Loan, 6.44%, Maturing June 28, 2010      |    | 1,004,950         |
|  | 500,000   | Term Loan, 10.31%, Maturing June 28, 2011     |    | 501,250           |
|  |           | <b>Vertafore, Inc.</b>                        |    |                   |
|  | 1,560,000 | Term Loan, 5.27%, Maturing December 22, 2010  |    | 1,571,700         |
|  | 500,000   | Term Loan, 8.52%, Maturing December 22, 2011  |    | 508,750           |
|  |           |   | \$ | <b>31,922,686</b> |

|                                      |           |   |                      |
|--------------------------------------|-----------|---|----------------------|
| <b>Equipment Leasing 0.2%</b>        |           |   |                      |
|                                      |           | <b>Ashtead Group, PLC</b>                     |                      |
| \$                                   | 1,000,000 | Term Loan, 4.81%, Maturing November 12, 2009  | \$ 1,015,625         |
|                                      |           | <b>United Rentals, Inc.</b>                   |                      |
|                                      | 565,000   | Term Loan, 3.36%, Maturing February 14, 2011  | 573,652              |
|                                      | 2,803,813 | Term Loan, 4.81%, Maturing February 14, 2011  | 2,847,185            |
|                                      |           |   | \$ <b>4,436,462</b>  |
| <b>Farming/Agriculture 0.2%</b>      |           |   |                      |
|                                      |           | <b>IMC Global, Inc.</b>                       |                      |
|                                      | 4,721,155 | Term Loan, 7.02%, Maturing November 17, 2006  | 4,739,450            |
|                                      |           | <b>The Scotts Co.</b>                         |                      |
|                                      | 392,763   | Term Loan, 4.06%, Maturing September 30, 2010 | 396,971              |
|                                      |           |   | \$ <b>5,136,421</b>  |
| <b>Financial Intermediaries 0.6%</b> |           |   |                      |
|                                      |           | <b>AIMCO Properties, L.P.</b>                 |                      |
|                                      | 4,500,000 | Term Loan, 4.18%, Maturing November 2, 2009   | 4,587,187            |
|                                      |           | <b>Coinstar, Inc.</b>                         |                      |
|                                      | 660,972   | Term Loan, 4.84%, Maturing July 7, 2011       | 672,539              |
|                                      |           | <b>Corrections Corp. of America</b>           |                      |
|                                      | 2,455,777 | Term Loan, 4.86%, Maturing March 31, 2008     | 2,497,218            |
|                                      |           | <b>Refco Group Ltd., LLC</b>                  |                      |
|                                      | 3,118,500 | Term Loan, 5.27%, Maturing August 5, 2011     | 3,156,312            |
|                                      |           | <b>Wackenhut Corrections Corp.</b>            |                      |
|                                      | 1,514,513 | Term Loan, 5.13%, Maturing July 9, 2009       | 1,541,017            |
|                                      |           |   | \$ <b>12,454,273</b> |
| <b>Food Products 1.7%</b>            |           |   |                      |
|                                      |           | <b>Acosta Sales Co., Inc.</b>                 |                      |
|                                      | 1,596,000 | Term Loan, 4.62%, Maturing August 13, 2010    | 1,621,437            |
|                                      |           | <b>American Seafoods Holdings, LLC</b>        |                      |
|                                      | 2,354,246 | Term Loan, 5.81%, Maturing March 31, 2009     | 2,388,826            |
|                                      |           | <b>Atkins Nutritional, Inc.</b>               |                      |
|                                      | 1,860,000 | Term Loan, 8.18%, Maturing November 26, 2009  | 1,683,300            |
|                                      |           | <b>Del Monte Corp.</b>                        |                      |
|                                      | 2,407,019 | Term Loan, 4.96%, Maturing December 20, 2010  | 2,422,063            |

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|                     |             |   |                      |
|---------------------|-------------|---|----------------------|
|                     |             | <b>Doane Pet Care Co.</b>                     |                      |
| \$                  | 2,628,413   | Term Loan, 6.43%, Maturing November 5, 2009   | \$ 2,674,410         |
|                     |             | <b>Interstate Brands Corp.</b>                |                      |
|                     | 625,000     | Term Loan, 6.05%, Maturing July 19, 2006      | 610,677              |
|                     | 3,884,640   | Term Loan, 5.97%, Maturing July 19, 2007      | 3,789,952            |
|                     |             | <b>Merisant Co.</b>                           |                      |
|                     | 5,481,954   | Term Loan, 5.48%, Maturing January 31, 2010   | 5,505,938            |
|                     |             | <b>Michael Foods, Inc.</b>                    |                      |
|                     | 1,154,891   | Term Loan, 5.07%, Maturing November 20, 2010  | 1,175,101            |
|                     | 3,000,000   | Term Loan, 6.59%, Maturing November 20, 2011  | 3,086,250            |
|                     |             | <b>Pinnacle Foods Holdings Corp.</b>          |                      |
|                     | 3,869,839   | Term Loan, 5.81%, Maturing November 25, 2010  | 3,877,095            |
|                     | 1,092,661   | Term Loan, 5.81%, Maturing November 25, 2010  | 1,093,571            |
|                     |             | <b>Reddy Ice Group, Inc.</b>                  |                      |
|                     | 4,345,000   | Term Loan, 5.08%, Maturing July 31, 2009      | 4,401,124            |
|                     |             | <b>Seminis Vegetable Seeds, Inc.</b>          |                      |
|                     | 870,867     | Term Loan, 4.46%, Maturing September 30, 2009 | 875,403              |
|                     |             |   | \$ <b>35,205,147</b> |
| <b>Food Service</b> | <b>0.9%</b> |   |                      |
|                     |             | <b>AFC Enterprises, Inc.</b>                  |                      |
|                     | 1,956,657   | Term Loan, 5.78%, Maturing May 23, 2009       | 1,975,001            |
|                     |             | <b>Buffets, Inc.</b>                          |                      |
|                     | 418,182     | Term Loan, 5.70%, Maturing June 28, 2009      | 420,273              |
|                     | 2,305,594   | Term Loan, 6.27%, Maturing June 28, 2009      | 2,317,122            |
|                     |             | <b>Carrols Corp.</b>                          |                      |
|                     | 625,000     | Term Loan, 5.06%, Maturing May 31, 2010       | 635,937              |
|                     |             | <b>CKE Restaurants, Inc.</b>                  |                      |
|                     | 1,748,205   | Term Loan, 4.94%, Maturing May 1, 2010        | 1,774,428            |
|                     |             | <b>Denny s, Inc.</b>                          |                      |
|                     | 535,000     | Term Loan, 5.73%, Maturing September 21, 2009 | 547,539              |
|                     |             | <b>Domino s, Inc.</b>                         |                      |
|                     | 7,163,304   | Term Loan, 4.31%, Maturing June 25, 2010      | 7,264,786            |
|                     |             | <b>Gate Gourmet Borrower, LLC</b>             |                      |
|                     | 1,000,000   | Term Loan, 10.50%, Maturing December 31, 2008 | 963,750              |

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|    |           |  |                      |
|----|-----------|--|----------------------|
|    |           | <b>Jack in the Box, Inc.</b>               |                      |
| \$ | 1,485,000 | Term Loan, 4.75%, Maturing January 8, 2011 | \$ 1,505,884         |
|    |           | <b>Maine Beverage Co., LLC</b>             |                      |
|    | 937,500   | Term Loan, 5.89%, Maturing June 30, 2010   | 942,187              |
|    |           | <b>Weight Watchers International</b>       |                      |
|    | 947,625   | Term Loan, 4.16%, Maturing March 31, 2010  | 958,681              |
|    |           |  | <b>\$ 19,305,588</b> |

**Food/Drug Retailers 0.7%**

|  |           |   |                      |
|--|-----------|---|----------------------|
|  |           | <b>Cumberland Farms, Inc.</b>                 |                      |
|  | 1,957,101 | Term Loan, 4.63%, Maturing September 8, 2008  | 1,957,101            |
|  | 4,222,524 | Term Loan, 5.10%, Maturing September 8, 2008  | 4,256,832            |
|  |           | <b>General Nutrition Centers, Inc.</b>        |                      |
|  | 1,023,486 | Term Loan, 5.55%, Maturing December 5, 2009   | 1,029,243            |
|  |           | <b>Rite Aid Corp.</b>                         |                      |
|  | 1,970,063 | Term Loan, 4.24%, Maturing September 22, 2009 | 1,986,686            |
|  |           | <b>The Jean Coutu Group (PJC), Inc.</b>       |                      |
|  | 2,992,500 | Term Loan, 5.00%, Maturing July 30, 2011      | 3,040,194            |
|  |           | <b>The Pantry, Inc.</b>                       |                      |
|  | 2,120,853 | Term Loan, 4.83%, Maturing March 12, 2011     | 2,156,642            |
|  |           |   | <b>\$ 14,426,698</b> |

**Forest Products 1.0%**

|  |           |   |                      |
|--|-----------|---|----------------------|
|  |           | <b>Appleton Papers, Inc.</b>                  |                      |
|  | 2,472,575 | Term Loan, 4.56%, Maturing June 11, 2010      | 2,501,937            |
|  |           | <b>Boise Cascade Holdings, LLC</b>            |                      |
|  | 8,009,041 | Term Loan, 4.84%, Maturing September 29, 2010 | 8,123,755            |
|  | 4,410,959 | Term Loan, 4.84%, Maturing October 28, 2010   | 4,421,483            |
|  |           | <b>Koch Cellulose, LLC</b>                    |                      |
|  | 551,114   | Term Loan, 4.39%, Maturing May 7, 2011        | 558,520              |
|  | 2,190,998 | Term Loan, 4.80%, Maturing May 7, 2011        | 2,220,441            |
|  |           | <b>RLC Industries Co.</b>                     |                      |
|  | 2,582,832 | Term Loan, 4.08%, Maturing February 24, 2010  | 2,590,903            |
|  |           |   | <b>\$ 20,417,039</b> |

**Healthcare 3.4%**

|  |           |   |           |
|--|-----------|---|-----------|
|  |           | <b>Accredo Health, Inc.</b>               |           |
|  | 3,465,717 | Term Loan, 4.48%, Maturing April 30, 2011 | 3,494,961 |

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|    |                               |   |              |
|----|-------------------------------|---|--------------|
|    | <b>Alliance Imaging, Inc.</b> |   |              |
| \$ | 2,304,688                     | Term Loan, 4.92%, Maturing June 10, 2008      | \$ 2,327,015 |
|    |                               | <b>Ardent Health Services, Inc.</b>           |              |
|    | 2,194,500                     | Term Loan, 4.80%, Maturing July 12, 2011      | 2,213,017    |
|    |                               | <b>Colgate Medical, Ltd.</b>                  |              |
|    | 881,811                       | Term Loan, 4.55%, Maturing December 30, 2008  | 892,833      |
|    |                               | <b>Community Health Systems, Inc.</b>         |              |
|    | 11,823,384                    | Term Loan, 4.15%, Maturing August 19, 2011    | 11,930,539   |
|    |                               | <b>Concentra Operating Corp.</b>              |              |
|    | 4,925,250                     | Term Loan, 5.05%, Maturing June 30, 2009      | 4,988,869    |
|    |                               | <b>Conmed Corp.</b>                           |              |
|    | 1,727,252                     | Term Loan, 4.95%, Maturing December 31, 2007  | 1,748,033    |
|    |                               | <b>Corss Country Healthcare, Inc.</b>         |              |
|    | 1,009,825                     | Term Loan, 5.64%, Maturing June 5, 2009       | 1,019,292    |
|    |                               | <b>Dade Behring Holdings, Inc.</b>            |              |
|    | 1,608,742                     | Term Loan, 4.31%, Maturing October 3, 2008    | 1,620,807    |
|    |                               | <b>Davita, Inc.</b>                           |              |
|    | 10,236,431                    | Term Loan, 4.52%, Maturing March 31, 2009     | 10,274,817   |
|    |                               | <b>DJ Orthopedics, Inc.</b>                   |              |
|    | 950,000                       | Term Loan, 4.83%, Maturing May 15, 2009       | 965,437      |
|    |                               | <b>Encore Medical IHC, Inc.</b>               |              |
|    | 1,650,000                     | Term Loan, 5.42%, Maturing October 4, 2010    | 1,677,844    |
|    |                               | <b>Envision Worldwide, Inc.</b>               |              |
|    | 1,296,389                     | Term Loan, 7.39%, Maturing September 30, 2010 | 1,299,630    |
|    |                               | <b>FHC Health Systems, Inc.</b>               |              |
|    | 1,857,143                     | Term Loan, 8.40%, Maturing December 18, 2009  | 1,885,000    |
|    | 1,300,000                     | Term Loan, 10.40%, Maturing December 18, 2009 | 1,319,500    |
|    |                               | <b>Hanger Orthopedic Group, Inc.</b>          |              |
|    | 496,231                       | Term Loan, 6.06%, Maturing September 30, 2009 | 500,573      |
|    |                               | <b>Kinetic Concepts, Inc.</b>                 |              |
|    | 3,041,500                     | Term Loan, 4.31%, Maturing October 3, 2009    | 3,066,845    |
|    |                               | <b>Knowledge Learning Corp.</b>               |              |
|    | 3,320,000                     | Term Loan, 5.05%, Maturing January 7, 2012    | 3,351,125    |
|    |                               | <b>Leiner Health Products, Inc.</b>           |              |
|    | 1,119,375                     | Term Loan, 5.56%, Maturing May 27, 2011       | 1,136,166    |



|                         |             |   |                      |
|-------------------------|-------------|---|----------------------|
|                         |             | <b>Magellan Health Services, Inc.</b>         |                      |
| \$                      | 277,778     | Term Loan, 4.68%, Maturing August 15, 2008    | \$ 281,771           |
|                         | 472,222     | Term Loan, 4.74%, Maturing August 15, 2008    | 479,010              |
|                         |             | <b>Medcath Holdings Corp.</b>                 |                      |
|                         | 497,500     | Term Loan, 5.12%, Maturing July 2, 2011       | 502,786              |
|                         |             | <b>National Mentor, Inc.</b>                  |                      |
|                         | 847,875     | Term Loan, 5.48%, Maturing September 30, 2011 | 863,508              |
|                         |             | <b>SFBC International, Inc.</b>               |                      |
|                         | 465,000     | Term Loan, 5.61%, Maturing December 21, 2011  | 473,137              |
|                         |             | <b>Sunrise Medical Holdings, Inc.</b>         |                      |
|                         | 2,064,650   | Term Loan, 5.81%, Maturing May 13, 2010       | 2,087,877            |
|                         |             | <b>Team Health, Inc.</b>                      |                      |
|                         | 2,233,125   | Term Loan, 5.81%, Maturing March 23, 2011     | 2,240,104            |
|                         |             | <b>Triad Hospitals Holdings</b>               |                      |
|                         | 4,777,209   | Term Loan, 4.83%, Maturing March 31, 2008     | 4,858,155            |
|                         |             | <b>Vanguard Health Holding Co., LLC</b>       |                      |
|                         | 1,271,813   | Term Loan, 5.79%, Maturing September 23, 2011 | 1,296,057            |
|                         |             | <b>Vicar Operating, Inc.</b>                  |                      |
|                         | 797,990     | Term Loan, 4.38%, Maturing September 30, 2008 | 808,962              |
|                         |             | <b>VWR International, Inc.</b>                |                      |
|                         | 1,189,933   | Term Loan, 5.17%, Maturing April 7, 2011      | 1,211,650            |
|                         |             |   | \$ <b>70,815,320</b> |
| <b>Home Furnishings</b> | <b>1.3%</b> |   |                      |
|                         |             | <b>General Binding Corp.</b>                  |                      |
|                         | 2,417,655   | Term Loan, 6.85%, Maturing January 15, 2008   | 2,426,721            |
|                         |             | <b>Interline Brands, Inc.</b>                 |                      |
|                         | 3,423,913   | Term Loan, 4.81%, Maturing December 31, 2010  | 3,466,712            |
|                         |             | <b>Jarden Corp.</b>                           |                      |
|                         | 2,970,000   | Term Loan, 6.25%, Maturing January 24, 2012   | 3,000,760            |
|                         |             | <b>Juno Lighting, Inc.</b>                    |                      |
|                         | 844,145     | Term Loan, 5.07%, Maturing November 21, 2010  | 858,918              |
|                         |             | <b>Knoll, Inc.</b>                            |                      |
|                         | 3,159,059   | Term Loan, 5.40%, Maturing September 30, 2011 | 3,198,547            |
|                         |             | <b>Sealy Mattress Co.</b>                     |                      |
|                         | 3,871,834   | Term Loan, 4.54%, Maturing April 6, 2012      | 3,929,912            |

|                                  |           |   |                      |
|----------------------------------|-----------|---|----------------------|
|                                  |           | <b>Simmons Co.</b>                            |                      |
| \$                               | 4,979,259 | Term Loan, 5.67%, Maturing December 19, 2011  | \$ 5,051,872         |
|                                  |           | <b>Tempur-Pedic, Inc.</b>                     |                      |
|                                  | 4,925,000 | Term Loan, 4.81%, Maturing June 30, 2009      | 4,971,172            |
|                                  |           |   | <b>\$ 26,904,614</b> |
| <b>Industrial Equipment 0.7%</b> |           |   |                      |
|                                  |           | <b>Bucyrus International, Inc.</b>            |                      |
|                                  | 1,056,579 | Term Loan, 4.58%, Maturing July 28, 2010      | 1,075,069            |
|                                  |           | <b>Chart Industries, Inc.</b>                 |                      |
|                                  | 1,418,403 | Term Loan, 5.63%, Maturing September 15, 2009 | 1,427,268            |
|                                  |           | <b>Colfax Corp.</b>                           |                      |
|                                  | 2,307,108 | Term Loan, 4.81%, Maturing November 30, 2011  | 2,334,025            |
|                                  |           | <b>Flowserve Corp.</b>                        |                      |
|                                  | 1,994,185 | Term Loan, 5.36%, Maturing June 30, 2009      | 2,031,576            |
|                                  |           | <b>Gleason Corp.</b>                          |                      |
|                                  | 550,000   | Term Loan, 5.21%, Maturing July 27, 2011      | 556,875              |
|                                  | 1,250,000 | Term Loan, 8.10%, Maturing January 31, 2012   | 1,275,000            |
|                                  |           | <b>Itron, Inc.</b>                            |                      |
|                                  | 1,521,547 | Term Loan, 4.83%, Maturing December 17, 2010  | 1,538,029            |
|                                  |           | <b>MTD Products</b>                           |                      |
|                                  | 995,000   | Term Loan, 4.63%, Maturing June 1, 2010       | 1,007,437            |
|                                  |           | <b>SPX Corp.</b>                              |                      |
|                                  | 260,615   | Term Loan, 4.58%, Maturing September 30, 2008 | 262,162              |
|                                  | 3,379,380 | Term Loan, 4.63%, Maturing September 30, 2009 | 3,402,613            |
|                                  |           |   | <b>\$ 14,910,054</b> |
| <b>Insurance 0.8%</b>            |           |   |                      |
|                                  |           | <b>Alliant Resources Group, Inc.</b>          |                      |
|                                  | 1,592,000 | Term Loan, 5.67%, Maturing August 31, 2011    | 1,593,990            |
|                                  |           | <b>CCC Information Services Group</b>         |                      |
|                                  | 1,098,898 | Term Loan, 5.56%, Maturing August 20, 2010    | 1,112,634            |
|                                  |           | <b>Conseco, Inc.</b>                          |                      |
|                                  | 5,857,203 | Term Loan, 6.08%, Maturing June 22, 2010      | 5,981,669            |
|                                  |           | <b>Hilb, Rogal and Hobbs Co.</b>              |                      |
|                                  | 1,974,747 | Term Loan, 4.81%, Maturing December 15, 2011  | 2,004,987            |
|                                  |           | <b>U.S.I. Holdings Corp.</b>                  |                      |
|                                  | 5,910,000 | Term Loan, 5.23%, Maturing August 11, 2007    | 5,941,400            |
|                                  |           |   | <b>\$ 16,634,680</b> |

| <b>Leisure Goods/Activities/Movies</b> |           | <b>2.3%</b> |  |                      |
|--|-----------|-------------|--|----------------------|
| \$                                     | 718,000   |             | <b>Alliance Atlantis Comm., Inc.</b>             |                      |
|  |           |             | Term Loan, 4.29%, Maturing December 31, 2011     | \$ 726,975           |
|  | 1,786,474 |             | <b>AMF Bowling Worldwide, Inc.</b>               |                      |
|  |           |             | Term Loan, 5.52%, Maturing August 27, 2009       | 1,805,456            |
|  | 509,429   |             | <b>Bombardier Recreational Products, Inc.</b>    |                      |
|  |           |             | Term Loan, 4.97%, Maturing December 18, 2010     | 517,548              |
|  | 1,985,000 |             | <b>Cinemark, Inc.</b>                            |                      |
|  |           |             | Term Loan, 4.35%, Maturing March 31, 2011        | 2,018,497            |
|  | 2,462,121 |             | <b>Hollywood Entertainment Corp.</b>             |                      |
|  |           |             | Term Loan, 6.08%, Maturing March 31, 2008        | 2,475,971            |
|  | 4,359,075 |             | <b>Loews Cineplex Entertainment</b>              |                      |
|  |           |             | Term Loan, 4.64%, Maturing July 30, 2011         | 4,423,441            |
|  | 8,728,125 |             | <b>Metro-Goldwyn-Mayer Studios, Inc.</b>         |                      |
|  |           |             | Term Loan, 5.06%, Maturing April 30, 2011        | 8,751,036            |
|  | 9,111,766 |             | <b>Regal Cinemas Corp.</b>                       |                      |
|  |           |             | Term Loan, 4.56%, Maturing November 10, 2010     | 9,229,463            |
|  | 8,296,409 |             | <b>Six Flags Theme Parks, Inc.</b>               |                      |
|  |           |             | Term Loan, 4.90%, Maturing June 30, 2009         | 8,441,596            |
|  | 2,140,000 |             | <b>Universal City Development Partners, Ltd.</b> |                      |
|  |           |             | Term Loan, 4.58%, Maturing June 9, 2011          | 2,174,775            |
|  | 6,600,125 |             | <b>WMG Acquisition Corp.</b>                     |                      |
|  |           |             | Term Loan, 5.21%, Maturing February 28, 2011     | 6,690,190            |
|  | 455,714   |             | <b>Yankees Holdings &amp; YankeeNets, LLC</b>    |                      |
|  |           |             | Term Loan, 4.77%, Maturing June 25, 2007         | 463,689              |
|  | 994,286   |             | Term Loan, 5.01%, Maturing June 25, 2007         | 1,011,686            |
|  |           |             |  | \$ <b>48,730,323</b> |
| <b>Lodging and Casinos</b>             |           | <b>1.7%</b> |  |                      |
|  | 5,926,183 |             | <b>Alliance Gaming Corp.</b>                     |                      |
|  |           |             | Term Loan, 4.90%, Maturing September 5, 2009     | 5,966,925            |
|  | 625,000   |             | <b>Ameristar Casinos, Inc.</b>                   |                      |
|  |           |             | Term Loan, 4.63%, Maturing December 31, 2006     | 634,636              |

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|  |           |   |    |                   |
|--|-----------|---|----|-------------------|
| \$                                     | 2,772,680 | Term Loan, 4.63%, Maturing December 31, 2006  | \$ | 2,815,427         |
|  |           | <b>Argosy Gaming Co.</b>                      |    |                   |
|  | 2,394,000 | Term Loan, 4.31%, Maturing June 30, 2011      |    | 2,411,208         |
|  |           | <b>Boyd Gaming Corp.</b>                      |    |                   |
|  | 4,960,075 | Term Loan, 4.23%, Maturing June 30, 2011      |    | 5,029,829         |
|  |           | <b>CNL Hospitality Partners, L.P.</b>         |    |                   |
|  | 1,143,534 | Term Loan, 4.90%, Maturing October 13, 2006   |    | 1,162,116         |
|  |           | <b>CNL Resort Hotel, L.P.</b>                 |    |                   |
|  | 1,790,000 | Term Loan, 5.59%, Maturing August 18, 2006    |    | 1,790,000         |
|  |           | <b>Globalcash Access, LLC</b>                 |    |                   |
|  | 1,105,224 | Term Loan, 5.33%, Maturing March 10, 2010     |    | 1,123,875         |
|  |           | <b>Isle of Capri Casinos, Inc.</b>            |    |                   |
|  | 1,998,987 | Term Loan, 4.61%, Maturing April 25, 2008     |    | 2,008,233         |
|  |           | <b>Marina District Finance Co., Inc.</b>      |    |                   |
|  | 2,850,000 | Term Loan, 3.93%, Maturing October 14, 2011   |    | 2,879,093         |
|  |           | <b>Mohegan Tribal Gaming Authority</b>        |    |                   |
|  | 659,090   | Term Loan, 6.25%, Maturing March 31, 2008     |    | 660,738           |
|  |           | <b>Penn National Gaming, Inc.</b>             |    |                   |
|  | 1,808,279 | Term Loan, 5.07%, Maturing July 31, 2006      |    | 1,816,642         |
|  |           | <b>Pinnacle Entertainment, Inc.</b>           |    |                   |
|  | 1,565,000 | Term Loan, 5.58%, Maturing August 27, 2010    |    | 1,588,475         |
|  |           | <b>Seminole Tribe of Florida</b>              |    |                   |
|  | 650,000   | Term Loan, 4.88%, Maturing September 30, 2011 |    | 656,500           |
|  |           | <b>Venetian Casino Resort, LLC</b>            |    |                   |
|  | 1,843,864 | Term Loan, 4.90%, Maturing June 15, 2011      |    | 1,876,515         |
|  |           | <b>Wyndham International, Inc.</b>            |    |                   |
|  | 2,122,347 | Term Loan, 8.19%, Maturing December 31, 2004  |    | 2,134,020         |
|  |           | <b>Wynn Las Vegas, LLC</b>                    |    |                   |
|  | 197,026   | Term Loan, 4.66%, Maturing December 14, 2011  |    | 199,797           |
|  |           |   | \$ | <b>34,754,029</b> |
| <b>Nonferrous Metals/Minerals 0.7%</b> |           |   |    |                   |
|  |           | <b>Compass Minerals Group, Inc.</b>           |    |                   |
|  | 1,460,282 | Term Loan, 4.80%, Maturing November 28, 2009  |    | 1,482,003         |
|  |           | <b>Consol Energy, Inc.</b>                    |    |                   |
|  | 1,560,000 | Term Loan, 4.89%, Maturing June 30, 2010      |    | 1,565,850         |

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|                    |             |   |                      |
|--------------------|-------------|---|----------------------|
|                    |             | <b>Foundation Coal Corp.</b>                    |                      |
| \$                 | 1,638,298   | Term Loan, 4.73%, Maturing July 30, 2011        | \$ 1,663,487         |
|                    |             | <b>ICG, LLC</b>                                 |                      |
|                    | 1,496,250   | Term Loan, 5.36%, Maturing November 5, 2010     | 1,520,564            |
|                    |             | <b>International Mill Service, Inc.</b>         |                      |
|                    | 2,000,000   | Term Loan, 8.33%, Maturing October 26, 2011     | 2,035,000            |
|                    |             | <b>Magnequench, Inc.</b>                        |                      |
|                    | 908,862     | Term Loan, 9.92%, Maturing September 30, 2009   | 915,679              |
|                    | 1,600,000   | Term Loan, 13.42%, Maturing December 31, 2009   | 1,616,000            |
|                    |             | <b>Novelis, Inc.</b>                            |                      |
|                    | 1,455,000   | Term Loan, 4.13%, Maturing January 6, 2012      | 1,468,540            |
|                    | 2,530,000   | Term Loan, 4.13%, Maturing January 6, 2012      | 2,552,841            |
|                    |             |   | \$ <b>14,819,964</b> |
| <b>Oil and Gas</b> | <b>1.9%</b> |   |                      |
|                    |             | <b>Dresser Rand Group, Inc.</b>                 |                      |
|                    | 1,845,597   | Term Loan, 4.56%, Maturing October 29, 2011     | 1,874,896            |
|                    |             | <b>Dresser, Inc.</b>                            |                      |
|                    | 1,631,252   | Term Loan, 4.97%, Maturing April 10, 2009       | 1,651,642            |
|                    |             | <b>Dynegy Holdings, Inc.</b>                    |                      |
|                    | 4,427,750   | Term Loan, 6.39%, Maturing May 28, 2010         | 4,510,770            |
|                    |             | <b>El Paso Corp.</b>                            |                      |
|                    | 3,767,993   | Term Loan, 5.19%, Maturing November 23, 2009    | 3,811,166            |
|                    | 2,269,875   | Term Loan, 5.27%, Maturing November 23, 2009    | 2,291,686            |
|                    |             | <b>Getty Petroleum Marketing, Inc.</b>          |                      |
|                    | 3,238,333   | Term Loan, 5.80%, Maturing May 19, 2010         | 3,301,076            |
|                    |             | <b>Lyondell-Citgo Refining, L.P.</b>            |                      |
|                    | 2,977,544   | Term Loan, 4.59%, Maturing May 21, 2007         | 3,011,041            |
|                    |             | <b>Magellan Midstream Holdings, L.P.</b>        |                      |
|                    | 1,860,124   | Term Loan, 5.09%, Maturing December 10, 2011    | 1,885,701            |
|                    |             | <b>Mainline, L.P.</b>                           |                      |
|                    | 800,000     | Term Loan, 4.90%, Maturing December 17, 2011    | 807,000              |
|                    |             | <b>Semgroup, L.P.</b>                           |                      |
|                    | 1,231,913   | Term Loan, 5.74%, Maturing August 27, 2010      | 1,245,772            |
|                    |             | <b>Sprague Energy Corp.</b>                     |                      |
|                    | 4,164,286   | Revolving Loan, 4.54%, Maturing August 10, 2007 | 4,153,875            |

|  |            |   |                      |
|--|------------|---|----------------------|
| <b>Williams Production RMT Co.</b>     |            |   |                      |
| \$                                     | 12,253,576 | Term Loan, 4.99%, Maturing May 30, 2007       | \$ 12,457,806        |
|  |            |   | <b>\$ 41,002,431</b> |
| <b>Publishing 3.4%</b>                 |            |   |                      |
| <b>Advanstar Communications</b>        |            |   |                      |
|  | 359,177    | Term Loan, 7.08%, Maturing November 17, 2007  | 361,797              |
| <b>Advertising Directory Solution</b>  |            |   |                      |
|  | 2,725,000  | Term Loan, 6.23%, Maturing May 9, 2010        | 2,790,855            |
|  | 2,900,000  | Term Loan, 4.48%, Maturing November 9, 2011   | 2,929,000            |
| <b>American Media Operations, Inc.</b> |            |   |                      |
|  | 2,288,918  | Term Loan, 5.31%, Maturing April 1, 2007      | 2,323,968            |
| <b>CBD Media, LLC</b>                  |            |   |                      |
|  | 1,696,854  | Term Loan, 5.09%, Maturing December 31, 2009  | 1,722,307            |
| <b>Dex Media East, LLC</b>             |            |   |                      |
|  | 738,643    | Term Loan, 4.28%, Maturing November 8, 2008   | 747,414              |
|  | 4,723,242  | Term Loan, 4.14%, Maturing May 8, 2009        | 4,785,533            |
| <b>Dex Media West, LLC</b>             |            |   |                      |
|  | 1,368,885  | Term Loan, 4.60%, Maturing September 9, 2009  | 1,386,139            |
|  | 8,449,027  | Term Loan, 4.45%, Maturing March 9, 2010      | 8,565,201            |
| <b>Freedom Communications</b>          |            |   |                      |
|  | 4,750,000  | Term Loan, 4.40%, Maturing May 18, 2012       | 4,824,813            |
| <b>Herald Media, Inc.</b>              |            |   |                      |
|  | 308,450    | Term Loan, 5.03%, Maturing July 22, 2011      | 313,270              |
|  | 625,000    | Term Loan, 8.03%, Maturing January 22, 2012   | 635,352              |
| <b>Lamar Media Corp.</b>               |            |   |                      |
|  | 1,500,000  | Term Loan, 4.06%, Maturing June 30, 2010      | 1,518,750            |
| <b>Liberty Group Operating</b>         |            |   |                      |
|  | 4,203,996  | Term Loan, 6.01%, Maturing April 30, 2007     | 4,230,271            |
| <b>Merrill Communications, LLC</b>     |            |   |                      |
|  | 1,492,641  | Term Loan, 5.08%, Maturing February 9, 2009   | 1,513,632            |
| <b>Morris Publishing Group, LLC</b>    |            |   |                      |
|  | 3,000,000  | Term Loan, 4.06%, Maturing September 30, 2010 | 3,025,314            |
|  | 4,500,000  | Term Loan, 4.31%, Maturing March 31, 2011     | 4,557,659            |
| <b>Nebraska Book Co., Inc.</b>         |            |   |                      |
|  | 952,800    | Term Loan, 4.67%, Maturing March 4, 2011      | 966,497              |

|                             |             |   |                      |
|-----------------------------|-------------|---|----------------------|
|                             |             | <b>Newspaper Holdings, Inc.</b>               |                      |
| \$                          | 2,300,000   | Term Loan, 4.31%, Maturing August 24, 2011    | \$ 2,299,282         |
|                             |             | <b>R.H. Donnelley Corp.</b>                   |                      |
|                             | 1,733,975   | Term Loan, 4.24%, Maturing December 31, 2009  | 1,746,586            |
|                             | 4,968,704   | Term Loan, 4.28%, Maturing June 30, 2010      | 5,025,118            |
|                             |             | <b>Source Media, Inc.</b>                     |                      |
|                             | 2,043,000   | Term Loan, 4.69%, Maturing November 8, 2011   | 2,067,261            |
|                             | 250,000     | Term Loan, 7.94%, Maturing August 30, 2012    | 255,313              |
|                             |             | <b>Sun Media Corp.</b>                        |                      |
|                             | 2,577,814   | Term Loan, 4.73%, Maturing February 7, 2009   | 2,599,566            |
|                             |             | <b>The Reader s Digest Association, Inc.</b>  |                      |
|                             | 2,482,243   | Term Loan, 4.55%, Maturing May 20, 2008       | 2,518,312            |
|                             |             | <b>Transwestern Publishing Co., LLC</b>       |                      |
|                             | 828,800     | Term Loan, 4.20%, Maturing February 25, 2011  | 840,455              |
|                             | 1,588,002   | Term Loan, 5.79%, Maturing February 25, 2011  | 1,616,537            |
|                             | 395,600     | Term Loan, 4.56%, Maturing August 24, 2012    | 401,163              |
|                             |             | <b>Weekly Reader Corp.</b>                    |                      |
|                             | 980,000     | Term Loan, 6.76%, Maturing March 18, 2009     | 977,550              |
|                             |             | <b>Xerox Corp.</b>                            |                      |
|                             | 4,500,000   | Term Loan, 4.33%, Maturing September 30, 2008 | 4,548,164            |
|                             |             |   | \$ <b>72,093,079</b> |
| <b>Radio and Television</b> | <b>2.3%</b> |   |                      |
|                             |             | <b>Adams Outdoor Advertising, L.P.</b>        |                      |
|                             | 2,636,750   | Term Loan, 4.92%, Maturing October 15, 2011   | 2,674,653            |
|                             | 350,000     | Term Loan, 6.17%, Maturing April 15, 2012     | 356,563              |
|                             |             | <b>Block Communications, Inc.</b>             |                      |
|                             | 744,028     | Term Loan, 5.31%, Maturing November 30, 2009  | 751,004              |
|                             |             | <b>Canwest Media, Inc.</b>                    |                      |
|                             | 3,496,749   | Term Loan, 4.75%, Maturing August 15, 2009    | 3,547,015            |
|                             |             | <b>Cumulus Media, Inc.</b>                    |                      |
|                             | 2,493,750   | Term Loan, 4.06%, Maturing March 28, 2010     | 2,505,179            |
|                             | 995,000     | Term Loan, 4.25%, Maturing March 28, 2010     | 1,011,169            |

|   |             |   |                      |
|---|-------------|---|----------------------|
|   |             | <b>DirecTV Holdings, LLC</b>                  |                      |
| \$                                      | 8,866,531   | Term Loan, 4.47%, Maturing March 6, 2010      | \$ 9,000,637         |
|   |             | <b>Emmis Operating Co.</b>                    |                      |
|   | 5,575,000   | Term Loan, 4.17%, Maturing November 10, 2011  | 5,640,428            |
|   |             | <b>Entravision Communications Co.</b>         |                      |
|   | 1,160,000   | Term Loan, 4.31%, Maturing February 27, 2012  | 1,172,809            |
|   |             | <b>Gray Television, Inc.</b>                  |                      |
|   | 6,284,250   | Term Loan, 4.31%, Maturing December 31, 2010  | 6,370,658            |
|   |             | <b>NEP Supershooters, L.P.</b>                |                      |
|   | 1,562,271   | Term Loan, 10.56%, Maturing August 3, 2011    | 1,550,554            |
|   |             | <b>Nexstar Broadcasting, Inc.</b>             |                      |
|   | 1,606,525   | Term Loan, 4.31%, Maturing December 31, 2010  | 1,613,553            |
|   | 877,247     | Term Loan, 4.31%, Maturing December 31, 2010  | 884,375              |
|   |             | <b>Rainbow National Services, LLC</b>         |                      |
|   | 3,128,663   | Term Loan, 5.19%, Maturing March 31, 2012     | 3,177,548            |
|   |             | <b>Raycom National, LLC</b>                   |                      |
|   | 2,350,000   | Term Loan, 4.56%, Maturing February 24, 2012  | 2,379,375            |
|   |             | <b>Sinclair Television Group, Inc.</b>        |                      |
|   | 1,835,000   | Term Loan, 4.33%, Maturing June 30, 2009      | 1,843,602            |
|   | 2,985,000   | Term Loan, 4.33%, Maturing December 31, 2009  | 3,012,984            |
|   |             | <b>Susquehanna Media Co.</b>                  |                      |
|   | 2,000,000   | Term Loan, 4.17%, Maturing March 31, 2012     | 2,030,626            |
|   |             |   | \$ <b>49,522,732</b> |
| <b>Rail Industries</b>                  | <b>0.3%</b> |   |                      |
|   |             | <b>Kansas City Southern Industries, Inc.</b>  |                      |
|   | 770,000     | Term Loan, 4.30%, Maturing March 30, 2008     | 780,973              |
|   |             | <b>Railamerica, Inc.</b>                      |                      |
|   | 4,419,770   | Term Loan, 4.38%, Maturing September 29, 2011 | 4,499,878            |
|   | 522,465     | Term Loan, 4.38%, Maturing September 29, 2011 | 531,717              |
|   |             |   | \$ <b>5,812,568</b>  |
| <b>Retailers (Except Food and Drug)</b> | <b>1.5%</b> |   |                      |
|   |             | <b>American Achievement Corp.</b>             |                      |
|   | 694,750     | Term Loan, 6.75%, Maturing March 25, 2011     | 706,040              |
|   |             | <b>Amscan Holdings, Inc.</b>                  |                      |
|   | 985,050     | Term Loan, 5.60%, Maturing April 30, 2012     | 991,207              |



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|                          |             |   |                      |
|--------------------------|-------------|---|----------------------|
|                          |             | <b>CKS Auto, Inc.</b>                         |                      |
| \$                       | 3,960,000   | Term Loan, 4.85%, Maturing June 20, 2009      | \$ 4,004,550         |
|                          |             | <b>Coinmach Laundry Corp.</b>                 |                      |
|                          | 4,618,388   | Term Loan, 5.47%, Maturing July 25, 2009      | 4,674,677            |
|                          |             | <b>FTD, Inc.</b>                              |                      |
|                          | 992,500     | Term Loan, 4.65%, Maturing February 28, 2011  | 1,007,388            |
|                          |             | <b>Harbor Freight Tools USA, Inc.</b>         |                      |
|                          | 2,344,125   | Term Loan, 4.75%, Maturing July 15, 2010      | 2,352,622            |
|                          |             | <b>Home Interiors &amp; Gifts, Inc.</b>       |                      |
|                          | 1,126,922   | Term Loan, 7.17%, Maturing March 31, 2011     | 1,092,551            |
|                          |             | <b>Josten s Corp.</b>                         |                      |
|                          | 2,725,000   | Term Loan, 4.81%, Maturing December 6, 2011   | 2,755,899            |
|                          |             | <b>Oriental Trading Co., Inc.</b>             |                      |
|                          | 5,259,712   | Term Loan, 5.38%, Maturing August 4, 2010     | 5,288,203            |
|                          |             | <b>Rent-A-Center, Inc.</b>                    |                      |
|                          | 2,577,740   | Term Loan, 4.46%, Maturing June 30, 2010      | 2,613,183            |
|                          |             | <b>Riddell Bell Holdings, Inc.</b>            |                      |
|                          | 498,750     | Term Loan, 4.76%, Maturing September 30, 2011 | 507,582              |
|                          |             | <b>Savers, Inc.</b>                           |                      |
|                          | 839,640     | Term Loan, 6.77%, Maturing August 4, 2009     | 846,462              |
|                          | 1,000,000   | Term Loan, 10.48%, Maturing August 4, 2010    | 1,012,500            |
|                          |             | <b>Travelcenters of Ameria, Inc.</b>          |                      |
|                          | 4,247,000   | Term Loan, 4.32%, Maturing October 1, 2008    | 4,297,433            |
|                          |             |   | \$ <b>32,150,297</b> |
| <b>Surface Transport</b> | <b>0.6%</b> |   |                      |
|                          |             | <b>Horizon Lines, LLC</b>                     |                      |
|                          | 980,075     | Term Loan, 5.39%, Maturing July 7, 2011       | 992,326              |
|                          |             | <b>Laidlaw International, Inc.</b>            |                      |
|                          | 6,333,240   | Term Loan, 6.33%, Maturing June 19, 2009      | 6,363,918            |
|                          |             | <b>NFIL Holding Corp.</b>                     |                      |
|                          | 523,810     | Term Loan, 4.50%, Maturing February 27, 2010  | 531,667              |
|                          | 1,529,589   | Term Loan, 4.61%, Maturing February 27, 2010  | 1,550,621            |
|                          |             | <b>Sirva Worldwide, Inc.</b>                  |                      |
|                          | 2,441,176   | Term Loan, 4.58%, Maturing December 31, 2010  | 2,416,765            |
|                          |             |   | \$ <b>11,855,297</b> |

| <b>Telecommunications 3.3%</b> |            |  |              |
|--------------------------------|------------|--|--------------|
|                                |            | <b>American Tower, L.P.</b>                      |              |
| \$                             | 6,343,125  | Term Loan, 4.23%, Maturing August 31, 2011       | \$ 6,422,414 |
|                                |            | <b>Centennial Cellular Operating</b>             |              |
|                                | 3,826,112  | Term Loan, 4.95%, Maturing February 9, 2011      | 3,860,486    |
|                                |            | <b>Cincinnati Bell, Inc.</b>                     |              |
|                                | 8,905,101  | Term Loan, 5.00%, Maturing June 30, 2008         | 8,995,541    |
|                                |            | <b>Consolidated Communications, Inc.</b>         |              |
|                                | 1,228,962  | Term Loan, 4.67%, Maturing October 14, 2010      | 1,232,034    |
|                                | 2,110,835  | Term Loan, 4.95%, Maturing October 14, 2011      | 2,146,456    |
|                                |            | <b>Iowa Telecommunications Service</b>           |              |
|                                | 2,458,000  | Term Loan, 4.59%, Maturing November 23, 2005     | 2,485,653    |
|                                |            | <b>Nextel Partners Operation Corp.</b>           |              |
|                                | 4,800,000  | Term Loan, 4.94%, Maturing May 31, 2011          | 4,870,714    |
|                                |            | <b>Ntelos, Inc.</b>                              |              |
|                                | 2,987,280  | Term Loan, 6.33%, Maturing July 25, 2008         | 2,991,014    |
|                                |            | <b>Qwest Corp.</b>                               |              |
|                                | 12,500,000 | Term Loan, 7.39%, Maturing June 4, 2007          | 13,052,450   |
|                                |            | <b>SBA Senior Finance, Inc.</b>                  |              |
|                                | 2,782,893  | Term Loan, 4.91%, Maturing October 31, 2008      | 2,822,897    |
|                                |            | <b>Spectrasite Communications, Inc.</b>          |              |
|                                | 3,597,000  | Term Loan, 4.03%, Maturing May 23, 2012          | 3,627,726    |
|                                |            | <b>Stratos Global Corp.</b>                      |              |
|                                | 1,646,000  | Term Loan, 4.75%, Maturing December 3, 2010      | 1,664,518    |
|                                |            | <b>Triton PCS, Inc.</b>                          |              |
|                                | 2,765,000  | Term Loan, 5.75%, Maturing November 18, 2009     | 2,805,612    |
|                                |            | <b>USA Mobility, Inc.</b>                        |              |
|                                | 470,286    | Term Loan, 4.83%, Maturing November 16, 2006     | 473,813      |
|                                |            | <b>Valor Telecommunications Enterprises, LLC</b> |              |
|                                | 3,491,250  | Term Loan, 6.03%, Maturing November 10, 2011     | 3,510,525    |
|                                | 1,100,000  | Term Loan, 10.23%, Maturing November 10, 2011    | 1,134,238    |
|                                |            | <b>Viasystems, Inc.</b>                          |              |
|                                | 750,000    | Term Loan, 6.49%, Maturing September 30, 2009    | 757,656      |

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|  |           |  |                         |
|--|-----------|--|-------------------------|
| <b>Westcom Corp.</b>   |           |  |                         |
| \$   | 1,000,000 | Term Loan, 5.41%, Maturing December 17, 2010 | \$ 1,016,875            |
|  | 1,000,000 | Term Loan, 9.66%, Maturing May 17, 2011      | 1,040,000               |
| <b>Western Wireless Corp.</b>  |           |  |                         |
|  | 5,373,000 | Term Loan, 5.52%, Maturing May 28, 2011      | 5,417,773               |
|  |           |  | \$ <b>70,328,395</b>    |
| <b>Utilities 1.0%</b>  |           |  |                         |
| <b>Allegheny Energy Supply Co., LLC</b>  |           |  |                         |
|  | 3,674,681 | Term Loan, 4.80%, Maturing October 28, 2011  | 3,747,715               |
| <b>Cogentrix Delaware Holdings, Inc.</b>   |           |  |                         |
|  | 1,736,875 | Term Loan, 4.83%, Maturing February 26, 2009 | 1,749,902               |
| <b>Coletto Creek WLE, L.P.</b>   |           |  |                         |
|  | 945,250   | Term Loan, 4.83%, Maturing June 30, 2011     | 962,579                 |
| <b>NRG Energy, Inc.</b>  |           |  |                         |
|  | 2,091,996 | Term Loan, 2.45%, Maturing December 20, 2011 | 2,099,841               |
|  | 2,660,754 | Term Loan, 4.52%, Maturing December 20, 2011 | 2,678,049               |
| <b>Pike Electric, Inc.</b>   |           |  |                         |
|  | 1,365,946 | Term Loan, 4.69%, Maturing July 1, 2012      | 1,390,278               |
|  | 1,043,000 | Term Loan, 4.75%, Maturing July 1, 2012      | 1,059,297               |
| <b>Plains Resources, Inc.</b>  |           |  |                         |
|  | 1,414,286 | Term Loan, 4.39%, Maturing July 23, 2010     | 1,434,175               |
| <b>Reliant Energy, Inc.</b>  |           |  |                         |
|  | 2,645,000 | Term Loan, 5.05%, Maturing December 22, 2010 | 2,666,017               |
| <b>Texas Genco, LLC</b>  |           |  |                         |
|  | 3,856,954 | Term Loan, 4.48%, Maturing December 14, 2011 | 3,909,987               |
|  |           |  | \$ <b>21,697,840</b>    |
| <b>Total Senior, Floating Rate Interests<br/>(identified cost \$1,055,086,720)</b> |           |  | \$ <b>1,065,387,680</b> |

**Mortgage Pass-Throughs 47.7%**

| Principal Amount<br>(000 s omitted) | Security  | Value        |
|-------------------------------------|---|--------------|
| \$ 2,352                            | Federal Home Loan Mortgage Corp.:<br>3.181%, with maturity at 2025(4) | \$ 2,410,069 |
| 1,489                               | 6.00%, with maturity at 2026  | 1,538,663    |

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|    |        |   |    |                    |
|----|--------|---|----|--------------------|
| \$ | 55,312 | 6.50%, with various maturities to 2025    | \$ | 57,912,445         |
|    | 27,042 | 7.00%, with various maturities to 2027    |    | 28,677,533         |
|    | 1,643  | 7.13%, with maturity at 2023              |    | 1,757,747          |
|    | 55,909 | 7.50%, with various maturities to 2028(5) |    | 60,062,033         |
|    | 2,089  | 7.65%, with maturity at 2022              |    | 2,262,257          |
|    | 573    | 7.70%, with maturity at 2022              |    | 621,567            |
|    | 39,050 | 8.00%, with various maturities to 2030    |    | 42,566,355         |
|    | 27,216 | 8.50%, with various maturities to 2030    |    | 29,948,501         |
|    | 341    | 8.75%, with maturity at 2010              |    | 362,028            |
|    | 10,430 | 9.00%, with various maturities to 2023    |    | 11,537,846         |
|    | 10,414 | 9.50%, with various maturities to 2025    |    | 11,754,312         |
|    | 4,973  | 10.00%, with various maturities to 2022   |    | 5,670,145          |
|    | 3,309  | 10.50%, with various maturities to 2021   |    | 3,786,955          |
|    | 190    | 11.00%, with maturity at 2015             |    | 214,480            |
|    | 369    | 11.50%, with various maturities to 2020   |    | 423,771            |
|    | 3,086  | 12.00%, with various maturities to 2020   |    | 3,576,010          |
|    | 1,256  | 12.50%, with various maturities to 2015   |    | 1,475,149          |
|    | 521    | 13.00%, with maturity at 2015             |    | 623,250            |
|    | 44     | 13.50%, with maturity at 2014             |    | 51,201             |
|    | 199    | 14.00%, with maturity at 2014             |    | 245,487            |
|    |        |   | \$ | <b>267,477,804</b> |
|    |        | Federal National Mortgage Assn.:          |    |                    |
|    | 1,212  | 6.00%, with maturity at 2023              |    | 1,254,623          |
|    | 88,906 | 6.50%, with various maturities to 2029(5) |    | 93,050,197         |
|    | 1,146  | 6.75%, with maturity at 2023              |    | 1,212,166          |
|    | 82,922 | 7.00%, with various maturities to 2028(5) |    | 87,883,696         |
|    | 24,043 | 7.50%, with various maturities to 2028    |    | 25,811,289         |
|    | 28,914 | 8.00%, with various maturities to 2028    |    | 31,462,469         |
|    | 161    | 8.25%, with maturity at 2018              |    | 175,847            |
|    | 7,119  | 8.425%, with maturity at 2027             |    | 7,880,270          |
|    | 15,570 | 8.50%, with various maturities to 2027    |    | 17,147,355         |
|    | 2,399  | 8.616%, with maturity at 2029             |    | 2,670,924          |
|    | 3,730  | 8.638%, with maturity at 2028(4)          |    | 4,128,624          |
|    | 3,525  | 8.818%, with maturity at 2027             |    | 3,920,595          |
|    | 27,669 | 9.00%, with various maturities to 2026    |    | 30,844,570         |

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|    |        |  |    |                    |
|----|--------|--|----|--------------------|
| \$ | 1,560  | 9.28%, with maturity at 2024   | \$ | 1,735,412          |
|    | 11,506 | 9.50%, with various maturities to 2030                                     |    | 12,976,164         |
|    | 4,971  | 10.00%, with various maturities to 2021                                    |    | 5,676,792          |
|    | 4,131  | 10.259%, with maturity at 2025   |    | 4,725,341          |
|    | 4,461  | 10.278%, with maturity at 2019   |    | 5,050,256          |
|    | 6,103  | 10.50%, with various maturities to 2025                                    |    | 7,027,282          |
|    | 2,022  | 11.00%, with various maturities to 2020                                    |    | 2,333,730          |
|    | 218    | 11.25%, with maturity at 2016  |    | 251,466            |
|    | 4,947  | 11.50%, with various maturities to 2021                                    |    | 5,739,639          |
|    | 15     | 11.75%, with maturity at 2014  |    | 17,581             |
|    | 717    | 12.00%, with various maturities to 2016                                    |    | 842,969            |
|    | 642    | 12.50%, with various maturities to 2015                                    |    | 753,740            |
|    | 686    | 13.00%, with various maturities to 2015                                    |    | 817,554            |
|    | 251    | 13.50%, with various maturities to 2017                                    |    | 306,284            |
|    | 86     | 14.50%, with maturity at 2014  |    | 104,835            |
|    |        |  | \$ | <b>355,801,670</b> |
|    |        | Government National Mortgage Assn.:  |    |                    |
|    | 9,162  | 6.00%, with maturity at 2024(5)  |    | 9,474,351          |
|    | 78,643 | 6.50%, with various maturities to 2024(5)                                  |    | 82,363,239         |
|    | 14,742 | 7.00%, with various maturities to 2024                                     |    | 15,638,900         |
|    | 46,854 | 8.00%, with various maturities to 2025(5)                                  |    | 50,937,331         |
|    | 4,288  | 8.50%, with various maturities to 2022                                     |    | 4,751,467          |
|    | 20,364 | 9.00%, with various maturities to 2026                                     |    | 22,741,991         |
|    | 28,248 | 9.50%, with various maturities to 2026(5)                                  |    | 31,975,620         |
|    | 1,900  | 10.00%, with maturity at 2019  |    | 2,187,886          |
|    |        |  | \$ | <b>220,070,785</b> |
|    |        | Collateralized Mortgage Obligations:                                       |    |                    |
|    | 1,137  | Federal Home Loan Mortgage Corp., Series 1289, Class PV, 7.50%,<br>6/15/22 |    | 1,201,506          |
|    | 6,233  | Federal Home Loan Mortgage Corp., Series 1497, Class K, 7.00%,<br>4/15/23  |    | 6,577,829          |
|    | 9,951  | Federal Home Loan Mortgage Corp., Series 1529, Class Z, 7.00%,<br>6/15/23  |    | 10,531,436         |

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|    |        |  |    |            |
|----|--------|--|----|------------|
| \$ | 6,438  | Federal Home Loan Mortgage Corp., Series 1620, Class Z, 6.00%,<br>11/15/23     | \$ | 6,712,353  |
|    | 3,907  | Federal Home Loan Mortgage Corp., Series 1650, Class K, 6.50%,<br>1/15/24      |    | 4,163,901  |
|    | 1,829  | Federal Home Loan Mortgage Corp., Series 1720, Class PJ, 7.25%,<br>1/15/24     |    | 1,902,886  |
|    | 14,343 | Federal Home Loan Mortgage Corp., Series 1730, Class Z, 7.00%,<br>5/15/24      |    | 15,193,907 |
|    | 3,005  | Federal Home Loan Mortgage Corp., Series 2198, Class ZA, 8.50%,<br>11/15/29    |    | 3,658,434  |
|    | 4,300  | Federal Home Loan Mortgage Corp., Series 24, Class J, 6.25%, 11/25/23          |    | 4,507,273  |
|    | 5,152  | Federal Home Loan Mortgage Corp., Series 40, Class K, 6.50%, 8/17/24           |    | 5,474,402  |
|    | 1,217  | Federal National Mortgage Assn., Series 1988-14, Class I, 9.20%, 6/25/18       |    | 1,345,190  |
|    | 1,125  | Federal National Mortgage Assn., Series 1989-1, Class D, 10.30%,<br>1/25/19    |    | 1,265,443  |
|    | 2,266  | Federal National Mortgage Assn., Series 1989-34, Class Y, 9.85%,<br>7/25/19    |    | 2,547,461  |
|    | 523    | Federal National Mortgage Assn., Series 1990-29, Class J, 9.00%, 3/25/20       |    | 579,843    |
|    | 2,597  | Federal National Mortgage Assn., Series 1990-43, Class Z, 9.50%,<br>4/25/20    |    | 2,927,079  |
|    | 946    | Federal National Mortgage Assn., Series 1991-98, Class J, 8.00%, 8/25/21       |    | 1,023,340  |
|    | 500    | Federal National Mortgage Assn., Series 1992-103, Class Z, 7.50%,<br>6/25/22   |    | 535,709    |
|    | 968    | Federal National Mortgage Assn., Series 1992-113, Class Z, 7.50%,<br>7/25/22   |    | 1,037,571  |
|    | 1,901  | Federal National Mortgage Assn., Series 1992-185, Class ZB, 7.00%,<br>10/25/22 |    | 2,014,953  |
|    | 7,436  | Federal National Mortgage Assn., Series 1992-77, Class ZA, 8.00%,<br>5/25/22   |    | 8,100,896  |
|    | 3,898  | Federal National Mortgage Assn., Series 1993-16, Class Z, 7.50%,<br>2/25/23    |    | 4,176,800  |
|    | 3,701  | Federal National Mortgage Assn., Series 1993-22, Class PM, 7.40%,<br>2/25/23   |    | 3,956,415  |

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|  |        |  |    |                         |
|--|--------|--|----|-------------------------|
| \$                                       | 5,086  | Federal National Mortgage Assn., Series 1993-25, Class J, 7.50%, 3/25/23     | \$ | 5,450,777               |
|  | 11,364 | Federal National Mortgage Assn., Series 1993-30, Class PZ, 7.50%, 3/25/23    |    | 12,171,333              |
|  | 8,248  | Federal National Mortgage Assn., Series 1994-89, Class ZQ, 8.00%, 7/25/24    |    | 8,934,418               |
|  | 9,084  | Federal National Mortgage Assn., Series 1996-57, Class Z, 7.00%, 12/25/26    |    | 9,624,471               |
|  | 5,198  | Federal National Mortgage Assn., Series 1997-77, Class Z, 7.00%, 11/18/27    |    | 5,604,630               |
|  | 7,630  | Federal National Mortgage Assn., Series 2001-37, Class GA, 8.00%, 7/25/16    |    | 8,276,492               |
|  | 1,662  | Federal National Mortgage Assn., Series G92-44, Class Z, 8.00%, 7/25/22      |    | 1,797,961               |
|  | 2,705  | Federal National Mortgage Assn., Series G92-44, Class ZQ, 8.00%, 7/25/22     |    | 2,917,540               |
|  | 6,026  | Federal National Mortgage Assn., Series G93-29, Class Z, 7.00%, 8/25/23      |    | 6,382,673               |
|  | 9,000  | Government National Mortgage Assn., Series 2002-45, Class PG, 6.00%, 3/17/32 |    | 9,366,327               |
|  | 3,340  | Merrill Lynch Trust, Series 45, Class Z, 9.10%, 9/20/20                      |    | 3,507,874               |
|  |        |  | \$ | <b>163,469,123</b>      |
| <b>Total Mortgage Pass-Throughs</b>      |        |  |    |                         |
| <b>(identified cost \$1,018,384,754)</b> |        |  |    | \$ <b>1,006,819,382</b> |

**Corporate Bonds & Notes 49.6%**

**Principal**

**Amount**  
(000 s omitted)

**Security**

**Value**

**Aerospace and Defense 0.6%**

|    |       |   |    |           |
|----|-------|---|----|-----------|
| \$ | 1,815 | <b>Argo Tech Corp., Sr. Notes</b><br>9.25%, 6/1/11(3)           | \$ | 1,996,500 |
|    | 1,895 | <b>Armor Holdings, Inc., Sr. Sub. Notes</b><br>8.25%, 8/15/13   |    | 2,117,662 |
|    | 660   | <b>BE Aerospace, Sr. Sub. Notes, Series B</b><br>8.00%, 3/1/08  |    | 656,700   |
|    | 11    | <b>Crown Castle International Corp., (PIK)</b><br>6.25%, 1/0/00 |    | 560,736   |

|    |       |   |                      |
|----|-------|---|----------------------|
|    |       | <b>Sequa Corp.</b>                                  |                      |
| \$ | 5,350 | 8.875%, 4/1/08                                      | \$ 5,778,000         |
|    |       | <b>Standard Aero Holdings, Inc., Sr. Sub. Notes</b> |                      |
|    | 760   | 8.25%, 9/1/14(3)                                    | 820,800              |
|    |       | <b>Vought Aircraft Industries, Inc., Sr. Notes</b>  |                      |
|    | 1,000 | 8.00%, 7/15/11                                      | 1,000,000            |
|    |       |   | \$ <b>12,369,662</b> |

**Air Transport 0.3%**

|  |       |                                 |                     |
|--|-------|---------------------------------|---------------------|
|  |       | <b>American Airlines</b>        |                     |
|  | 3,615 | 7.80%, 10/1/06                  | 3,183,266           |
|  | 525   | 8.608%, 4/1/11                  | 463,507             |
|  |       | <b>Continental Airlines</b>     |                     |
|  | 475   | 8.00%, 12/15/05                 | 469,062             |
|  |       | <b>Delta Air Lines</b>          |                     |
|  | 199   | 7.779%, 11/18/05                | 170,462             |
|  | 2,426 | 9.50%, 11/18/08(3)              | 2,147,010           |
|  |       | <b>Northwest Airlines, Inc.</b> |                     |
|  | 445   | 8.875%, 6/1/06                  | 404,950             |
|  |       |                                 | \$ <b>6,838,257</b> |

**Automotive 1.6%**

|  |        |   |            |
|--|--------|---|------------|
|  |        | <b>Accuride Corp., Sr. Sub Notes</b>                        |            |
|  | 650    | 8.50%, 2/1/15(3)  | 672,750    |
|  |        | <b>Affinia Group, Inc.</b>                                  |            |
|  | 1,070  | 9.00%, 11/30/14(3)  | 1,107,450  |
|  |        | <b>Altra Industrial Motion</b>                              |            |
|  | 665    | 9.00%, 12/1/11(3)   | 671,650    |
|  |        | <b>Cooper-Standard Automotive, Inc.</b>                     |            |
|  | 325    | 7.00%, 12/15/12(3)  | 320,937    |
|  |        | <b>Keystone Automotive Operations, Inc., Sr. Sub. Notes</b> |            |
|  | 1,020  | 9.75%, 11/1/13  | 1,093,950  |
|  |        | <b>Metaldyne Corp.</b>                                      |            |
|  | 2,855  | 11.00%, 6/15/12(3)  | 2,383,925  |
|  |        | <b>Metaldyne, Inc., Sr. Notes</b>                           |            |
|  | 2,640  | 10.00%, 11/1/13(3)  | 2,481,600  |
|  |        | <b>Sonic Automotive, Inc., Sr. Sub. Notes</b>               |            |
|  | 1,600  | 8.625%, 8/15/13   | 1,712,000  |
|  |        | <b>Tenneco Automotive, Global Shares, Series B</b>          |            |
|  | 10,855 | 10.25%, 7/15/13   | 12,808,900 |
|  |        | <b>Tenneco Automotive, Inc., Sr. Sub. Notes</b>             |            |
|  | 2,680  | 8.625%, 11/15/14(3)   | 2,800,600  |
|  |        | <b>TRW Automotive, Inc., Sr. Notes</b>                      |            |
|  | 2,230  | 9.375%, 2/15/13   | 2,519,900  |



|  |             |   |                      |
|--|-------------|---|----------------------|
|  |             | <b>TRW Automotive, Inc., Sr. Sub. Notes</b>     |                      |
| \$                                     | 3,900       | 11.00%, 2/15/13                                 | \$ 4,582,500         |
|  |             | <b>United Components, Inc., Sr. Sub. Notes</b>  |                      |
|  | 990         | 9.375%, 6/15/13                                 | 1,044,450            |
|  |             |   | <b>\$ 34,200,612</b> |
| <b>Broadcasting</b>                    | <b>0.2%</b> |   |                      |
|  |             | <b>Fisher Communications, Inc., Sr. Notes</b>   |                      |
|  | 995         | 8.625%, 9/15/14(3)                              | 1,075,844            |
|  |             | <b>XM Satellite Radio, Inc.</b>                 |                      |
|  | 2,625       | 1.75%, 12/1/09(3)                               | 2,503,594            |
|  |             |   | <b>\$ 3,579,438</b>  |
| <b>Building and Development</b>        | <b>1.2%</b> |   |                      |
|  |             | <b>Coleman Cable, Inc., Sr. Notes</b>           |                      |
|  | 1,060       | 9.875%, 10/1/12(3)                              | 1,118,300            |
|  |             | <b>Dayton Superior Corp., Sr. Notes</b>         |                      |
|  | 7,170       | 10.75%, 9/15/08                                 | 7,743,600            |
|  |             | <b>MAAX Corp., Sr. Sub. Notes</b>               |                      |
|  | 1,150       | 9.75%, 6/15/12                                  | 1,221,875            |
|  |             | <b>Owens Corning</b>                            |                      |
|  | 195         | 7.70%, 5/1/08(6)                                | 138,450              |
|  |             | <b>Ply Gem Industries, Inc., Sr. Sub. Notes</b> |                      |
|  | 1,740       | 9.00%, 2/15/12(3)                               | 1,740,000            |
|  | 2,625       | 9.00%, 2/15/12(3)                               | 2,625,000            |
|  |             | <b>RMCC Acquisition Co., Sr. Sub. Notes</b>     |                      |
|  | 3,495       | 9.50%, 11/1/12(3)                               | 3,460,050            |
|  |             | <b>Shaw Group, Inc., Sr. Notes</b>              |                      |
|  | 1,550       | 10.75%, 3/15/10                                 | 1,724,375            |
|  |             | <b>WCI Communities, Inc., Sr. Sub. Notes</b>    |                      |
|  | 6,000       | 7.875%, 10/1/13                                 | 6,435,000            |
|  |             |   | <b>\$ 26,206,650</b> |
| <b>Business Equipment and Services</b> | <b>1.9%</b> |   |                      |
|  |             | <b>Affinity Group, Inc., Sr. Sub. Notes</b>     |                      |
|  | 3,450       | 9.00%, 2/15/12                                  | 3,708,750            |
|  |             | <b>Allied Security Escrow, Sr. Sub. Notes</b>   |                      |
|  | 450         | 11.375%, 7/15/11(3)                             | 473,625              |
|  |             | <b>Amerco, Inc.</b>                             |                      |
|  | 1,560       | 9.00%, 3/15/09                                  | 1,657,500            |
|  |             | <b>Coinmach Corp., Sr. Notes</b>                |                      |
|  | 476         | 9.00%, 2/1/10                                   | 492,660              |

|                                       |             |  |                      |
|---------------------------------------|-------------|--|----------------------|
|                                       |             | <b>E*Trade Financial Corp., Sr. Notes</b>  |                      |
| \$                                    | 2,420       | 8.00%, 6/15/11(3)  | \$ 2,613,600         |
|                                       |             | <b>Mobile Mini, Inc.</b>   |                      |
|                                       | 2,090       | 9.50%, 7/1/13  | 2,404,754            |
|                                       |             | <b>Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B</b> |                      |
|                                       | 4,660       | 9.875%, 8/15/11  | 5,195,900            |
|                                       |             | <b>NSP Holdings LLC/NSP Holdings Capital Corp., Sr. Notes, (PIK)</b>                 |                      |
|                                       | 3,270       | 11.75%, 1/1/12(3)  | 3,417,150            |
|                                       |             | <b>Quintiles Transnational Corp., Sr. Sub. Notes</b>                                 |                      |
|                                       | 9,690       | 10.00%, 10/1/13  | 10,998,150           |
|                                       |             | <b>Williams Scotsman, Inc., Sr. Notes</b>  |                      |
|                                       | 1,515       | 10.00%, 8/15/08  | 1,658,925            |
|                                       |             | <b>Xerox Corp.</b>   |                      |
|                                       | 3,000       | 9.75%, 1/15/09   | 3,480,000            |
|                                       |             | <b>Xerox Corp., Sr. Notes</b>  |                      |
|                                       | 1,855       | 7.125%, 6/15/10  | 2,008,037            |
|                                       | 1,485       | 7.625%, 6/15/13  | 1,607,512            |
|                                       |             |  | \$ <b>39,716,563</b> |
| <b>Cable and Satellite Television</b> | <b>0.9%</b> |  |                      |
|                                       |             | <b>Charter Communications Holdings, LLC, Sr. Notes</b>                               |                      |
|                                       | 2,520       | 10.25%, 1/15/10  | 2,116,800            |
|                                       |             | <b>Insight Communications, Sr. Disc. Notes</b>                                       |                      |
|                                       | 13,650      | 12.25%, 2/15/11  | 13,445,250           |
|                                       |             | <b>UGS Corp., Sr. Sub. Notes</b>   |                      |
|                                       | 2,485       | 10.00%, 6/1/12(3)  | 2,783,200            |
|                                       |             |  | \$ <b>18,345,250</b> |
| <b>Chemicals and Plastics</b>         | <b>4.2%</b> |  |                      |
|                                       |             | <b>Acetex Corp., Sr. Notes</b>   |                      |
|                                       | 3,000       | 10.875%, 8/1/09  | 3,262,500            |
|                                       |             | <b>Avecia Investments Ltd.</b>   |                      |
|                                       | 562         | 11.00%, 7/1/09   | 595,720              |
|                                       |             | <b>BCP Caylux Holdings, Sr. Sub. Notes</b>   |                      |
|                                       | 4,880       | 9.625%, 6/15/14(3)   | 5,441,200            |
|                                       |             | <b>Borden U.S. Finance/Nova Scotia Finance, Sr. Notes</b>                            |                      |
|                                       | 1,765       | 9.00%, 7/15/14(3)  | 1,950,325            |
|                                       |             | <b>Crystal US Holdings/US Holdings 3, LLC, Sr. Disc. Notes</b>                       |                      |
|                                       | 5,165       | 10.50%, 10/1/14(3)   | 3,531,569            |
|                                       |             | <b>Equistar Chemical, Sr. Notes</b>  |                      |
|                                       | 7,000       | 10.625%, 5/1/11  | 8,085,000            |
|                                       |             | <b>Huntsman Advanced Materials, Sr. Notes</b>  |                      |
|                                       | 905         | 11.00%, 7/15/10(3)   | 1,067,900            |

|                          |             |  |                      |
|--------------------------|-------------|--|----------------------|
|                          |             | <b>Huntsman International</b>                          |                      |
| \$                       | 6,000       | 9.875%, 3/1/09   | \$ 6,570,000         |
|                          |             | <b>Huntsman LLC</b>                                    |                      |
|                          | 6,825       | 11.625%, 10/15/10                                      | 7,985,250            |
|                          |             | <b>Innophos, Inc., Sr. Sub. Notes</b>                  |                      |
|                          | 1,100       | 8.875%, 8/15/14(3)                                     | 1,190,750            |
|                          |             | <b>Koppers, Inc.</b>                                   |                      |
|                          | 1,835       | 9.875%, 10/15/13                                       | 2,091,900            |
|                          |             | <b>Lyondell Chemical Co.</b>                           |                      |
|                          | 1,940       | 9.50%, 12/15/08  | 2,104,900            |
|                          | 4,790       | 9.50%, 12/15/08  | 5,197,150            |
|                          | 995         | 11.125%, 7/15/12                                       | 1,174,100            |
|                          |             | <b>Lyondell Chemical Co., Series A</b>                 |                      |
|                          | 3,170       | 9.625%, 5/1/07   | 3,479,075            |
|                          |             | <b>Lyondell Chemical Co., Sr. Notes</b>                |                      |
|                          | 2,412       | 10.50%, 6/1/13   | 2,858,220            |
|                          |             | <b>Nalco Co., Sr. Sub. Notes</b>                       |                      |
|                          | 2,960       | 8.875%, 11/15/13(3)                                    | 3,241,200            |
|                          |             | <b>OM Group, Inc.</b>                                  |                      |
|                          | 11,180      | 9.25%, 12/15/11  | 11,962,600           |
|                          |             | <b>Polyone Corp.</b>                                   |                      |
|                          | 2,490       | 10.625%, 5/15/10                                       | 2,788,800            |
|                          |             | <b>Polyone Corp., Sr. Notes</b>                        |                      |
|                          | 25          | 8.875%, 5/1/12   | 27,000               |
|                          |             | <b>Rhodia SA, Sr. Notes</b>                            |                      |
|                          | 6,450       | 10.25%, 6/1/10   | 7,369,125            |
|                          |             | <b>Rockwood Specialties Group, Sr. Sub. Notes</b>      |                      |
|                          | 1,360       | 10.625%, 5/15/11                                       | 1,557,200            |
|                          |             | <b>UAP Holding Corp., Sr. Disc. Notes</b>              |                      |
|                          | 5,535       | 10.75%, 7/15/12(3)                                     | 4,455,675            |
|                          |             |  | \$ <b>87,987,159</b> |
| <b>Clothing/Textiles</b> | <b>1.0%</b> |  |                      |
|                          |             | <b>Levi Strauss &amp; Co., Sr. Notes</b>               |                      |
|                          | 3,250       | 11.625%, 1/15/08                                       | 3,420,625            |
|                          |             | <b>Oxford Industries, Inc., Sr. Notes</b>              |                      |
|                          | 9,690       | 8.875%, 6/1/11   | 10,368,300           |
|                          |             | <b>Perry Ellis International, Inc., Sr. Sub. Notes</b> |                      |
|                          | 3,795       | 8.875%, 9/15/13  | 3,965,775            |
|                          |             | <b>Phillips Van-Heusen, Sr. Notes</b>                  |                      |
|                          | 1,175       | 7.25%, 2/15/11(3)                                      | 1,233,750            |
|                          | 2,500       | 8.125%, 5/1/13   | 2,725,000            |
|                          |             |  | \$ <b>21,713,450</b> |

|                                       |             |  |                      |
|---------------------------------------|-------------|--|----------------------|
| <b>Computers - Integrated Systems</b> | <b>0.0%</b> |  |                      |
|                                       |             | <b>Activant Solutions, Inc., Sr. Notes</b>                   |                      |
| \$                                    | 1,000       | 10.50%, 6/15/11  | \$ 1,082,500         |
|                                       |             |  | <b>\$ 1,082,500</b>  |
| <b>Conglomerates</b>                  | <b>0.6%</b> |  |                      |
|                                       |             | <b>Amsted Industries, Inc., Sr. Notes</b>                    |                      |
|                                       | 7,150       | 10.25%, 10/15/11(3)  | 8,079,500            |
|                                       |             | <b>Goodman Global Holdings, Sr. Notes, Variable Rate</b>     |                      |
|                                       | 1,570       | 5.76%, 6/15/12(3)  | 1,617,100            |
|                                       |             | <b>Mueller Group, Inc., Sr. Sub. Notes</b>                   |                      |
|                                       | 2,625       | 10.00%, 4/25/11  | 2,848,125            |
|                                       |             |  | <b>\$ 12,544,725</b> |
| <b>Containers and Glass Products</b>  | <b>2.3%</b> |  |                      |
|                                       |             | <b>Anchor Glass Container Corp.</b>                          |                      |
|                                       | 5,000       | 11.00%, 2/15/13  | 5,400,000            |
|                                       |             | <b>Crown Euro Holdings SA</b>                                |                      |
|                                       | 20,495      | 10.875%, 3/1/13  | 24,132,862           |
|                                       |             | <b>Graphic Packaging International Corp., Sr. Sub. Notes</b> |                      |
|                                       | 3,265       | 9.50%, 8/15/13   | 3,656,800            |
|                                       |             | <b>Intertape Polymer US, Inc., Sr. Sub. Notes</b>            |                      |
|                                       | 3,235       | 8.50%, 8/1/14  | 3,283,525            |
|                                       |             | <b>Owens-Illinois, Inc., Sr. Notes</b>                       |                      |
|                                       | 1,335       | 8.10%, 5/15/07   | 1,415,100            |
|                                       |             | <b>Plastipak Holdings, Inc.</b>                              |                      |
|                                       | 3,915       | 10.75%, 9/1/11   | 4,423,950            |
|                                       |             | <b>Pliant Corp.</b>  |                      |
|                                       | 2,775       | 11.125%, 6/15/09   | 2,594,625            |
|                                       |             | <b>Tekni-Plex, Inc., Sr. Notes</b>                           |                      |
|                                       | 1,755       | 8.75%, 11/15/13(3)   | 1,763,775            |
|                                       |             | <b>US Can Corp., Sr. Notes</b>                               |                      |
|                                       | 820         | 10.875%, 7/15/10   | 881,500              |
|                                       |             |  | <b>\$ 47,552,137</b> |
| <b>Cosmetics/Toiletries</b>           | <b>0.5%</b> |  |                      |
|                                       |             | <b>Aearo Co. I, Sr. Sub. Notes</b>                           |                      |
|                                       | 1,665       | 8.25%, 4/15/12   | 1,723,275            |
|                                       |             | <b>Del Laboratories Inc., Sr. Sub. Notes</b>                 |                      |
|                                       | 1,780       | 8.00%, 2/1/12(3)   | 1,771,100            |
|                                       |             | <b>GFSI, Inc., Sr. Sub. Notes, Series B</b>                  |                      |
|                                       | 270         | 9.625%, 3/1/07   | 263,250              |
|                                       |             | <b>Samsonite Corp., Sr. Sub. Notes</b>                       |                      |
|                                       | 3,680       | 8.875%, 6/1/11   | 3,979,000            |

|  |             |   |                      |
|--|-------------|---|----------------------|
|  |             | <b>True Temper Sports, Inc., Sr. Sub. Notes</b>     |                      |
| \$                                       | 700         | 8.375%, 9/15/11                                     | \$ 668,500           |
|  |             | <b>WH Holdings Ltd./WH Capital Corp., Sr. Notes</b> |                      |
|  | 1,119       | 9.50%, 4/1/11                                       | 1,237,894            |
|  |             |   | <b>\$ 9,643,019</b>  |
| <b>Drugs</b>                             | <b>0.2%</b> |   |                      |
|  |             | <b>Warner Chilcott Corp.</b>                        |                      |
|  | 4,455       | 8.75%, 2/1/15(3)                                    | 4,599,787            |
|  |             |   | <b>\$ 4,599,787</b>  |
| <b>Ecological Services and Equipment</b> | <b>0.3%</b> |   |                      |
|  |             | <b>Alderwoods Group, Inc., Sr. Notes</b>            |                      |
|  | 1,145       | 7.75%, 9/15/12(3)                                   | 1,233,737            |
|  |             | <b>Allied Waste North America, Series B</b>         |                      |
|  | 3,500       | 8.875%, 4/1/08                                      | 3,675,000            |
|  |             | <b>National Waterworks, Inc., Series B</b>          |                      |
|  | 1,500       | 10.50%, 12/1/12                                     | 1,687,500            |
|  |             |   | <b>\$ 6,596,237</b>  |
| <b>Electronics/Electrical</b>            | <b>2.0%</b> |   |                      |
|  |             | <b>Advanced Micro Devices, Inc., Sr. Notes</b>      |                      |
|  | 8,040       | 7.75%, 11/1/12(3)                                   | 8,060,100            |
|  |             | <b>Amkor Technologies, Inc.</b>                     |                      |
|  | 1,010       | 5.75%, 6/1/06                                       | 979,700              |
|  |             | <b>Amkor Technologies, Inc., Sr. Notes</b>          |                      |
|  | 2,595       | 7.125%, 3/15/11                                     | 2,322,525            |
|  | 7,930       | 7.75%, 5/15/13                                      | 7,097,350            |
|  |             | <b>Danka Business Systems, Sr. Notes</b>            |                      |
|  | 2,350       | 11.00%, 6/15/10                                     | 2,479,250            |
|  |             | <b>Hexcel Corp.</b>                                 |                      |
|  | 1,520       | 9.875%, 10/1/08                                     | 1,687,200            |
|  |             | <b>Hexcel Corp., Sr. Sub. Notes</b>                 |                      |
|  | 525         | 9.75%, 1/15/09                                      | 549,937              |
|  |             | <b>Nortel Networks Ltd.</b>                         |                      |
|  | 665         | 6.125%, 2/15/06                                     | 677,469              |
|  | 1,575       | 4.25%, 9/1/08                                       | 1,525,781            |
|  |             | <b>Rayovac Corp., Sr. Sub. Notes</b>                |                      |
|  | 5,445       | 7.375%, 2/1/15(3)                                   | 5,519,869            |
|  |             | <b>Sanmina-SCI Corp., Sr. Notes</b>                 |                      |
|  | 5,000       | 10.375%, 1/15/10                                    | 5,700,000            |
|  |             | <b>Stratus Technologies, Inc., Sr. Notes</b>        |                      |
|  | 775         | 10.375%, 12/1/08                                    | 740,125              |
|  |             | <b>Wesco Distribution Inc.</b>                      |                      |
|  | 5,000       | 9.125%, 6/1/08                                      | 5,150,000            |
|  |             |   | <b>\$ 42,489,306</b> |

|                                 |             |   |                      |
|---------------------------------|-------------|---|----------------------|
| <b>Energy Services</b>          | <b>0.1%</b> |   |                      |
|                                 |             | <b>Aventine Renewable Energy Holdings, Inc., Variable Rate</b>  |                      |
| \$                              | 1,385       | 8.501%, 12/15/11(3)   | \$ 1,405,775         |
|                                 |             |   | \$ <b>1,405,775</b>  |
| <b>Equipment Leasing</b>        | <b>0.1%</b> |   |                      |
|                                 |             | <b>United Rentals North America, Inc.</b>                       |                      |
|                                 | 745         | 6.50%, 2/15/12  | 735,687              |
|                                 |             | <b>United Rentals North America, Inc., Sr. Sub. Notes</b>       |                      |
|                                 | 2,250       | 7.00%, 2/15/14  | 2,103,750            |
|                                 |             |   | \$ <b>2,839,437</b>  |
| <b>Farming/Agriculture</b>      | <b>0.4%</b> |   |                      |
|                                 |             | <b>IMC Global, Inc.</b>   |                      |
|                                 | 6,775       | 11.25%, 6/1/11  | 7,689,625            |
|                                 |             |   | \$ <b>7,689,625</b>  |
| <b>Financial Intermediaries</b> | <b>0.6%</b> |   |                      |
|                                 |             | <b>Alzette</b>  |                      |
|                                 | 750         | 8.691%, 12/15/20(3)   | 750,000              |
|                                 |             | <b>Bryant Park CDO, Ltd., Series 2005-1A, Class C</b>           |                      |
|                                 | 1,000       | 4.941%, 1/15/19(3)  | 985,920              |
|                                 |             | <b>Carlyle High Yield Partners, Series 2004-6A, Class C</b>     |                      |
|                                 | 1,000       | 4.36%, 8/15/16(3)   | 1,000,000            |
|                                 |             | <b>Centurion CDO 8 Ltd., Series 2005 8A, Class D</b>            |                      |
|                                 | 1,000       | 8.20%, 3/8/17(3)  | 1,000,000            |
|                                 |             | <b>Dryden Leveraged Loan, Series 2004-6A, Class C1</b>          |                      |
|                                 | 1,500       | 4.055%, 7/30/16(3)  | 1,500,000            |
|                                 |             | <b>Refco Finance Holdings, LLC, Sr. Sub. Notes</b>              |                      |
|                                 | 7,285       | 9.00%, 8/1/12(3)  | 7,977,075            |
|                                 |             |   | \$ <b>13,212,995</b> |
| <b>Food Products</b>            | <b>0.5%</b> |   |                      |
|                                 |             | <b>ASG Consolidated, LLC/ASG Finance, Inc., Sr. Disc. Notes</b> |                      |
|                                 | 4,240       | 11.50%, 11/1/11(3)  | 2,819,600            |
|                                 |             | <b>Pierre Foods, Inc., Sr. Sub. Notes</b>                       |                      |
|                                 | 3,225       | 9.875%, 7/15/12(3)  | 3,386,250            |
|                                 |             | <b>Pinnacle Foods Holding, Sr. Sub. Notes</b>                   |                      |
|                                 | 4,160       | 8.25%, 12/1/13  | 3,848,000            |
|                                 |             |   | \$ <b>10,053,850</b> |

|                        |             |   |                      |
|------------------------|-------------|---|----------------------|
| <b>Forest Products</b> | <b>2.4%</b> |   |                      |
|                        |             | <b>Boise Cascade, LLC, Sr. Notes, Variable Rate</b>         |                      |
| \$                     | 1,520       | 5.535%, 10/15/12(3)   | \$ 1,569,400         |
|                        |             | <b>Caraustar Industries, Inc., Sr. Sub. Notes</b>           |                      |
|                        | 4,950       | 9.875%, 4/1/11  | 5,457,375            |
|                        |             | <b>Georgia-Pacific Corp.</b>                                |                      |
|                        | 15,225      | 9.50%, 12/1/11  | 18,840,937           |
|                        |             | <b>MDP Acquisitions/JSG Funding PLC, Sr. Notes</b>          |                      |
|                        | 17,180      | 9.625%, 10/1/12   | 19,069,800           |
|                        |             | <b>Neenah Paper, Inc., Sr. Notes</b>                        |                      |
|                        | 1,085       | 7.375%, 11/15/14(3)   | 1,095,850            |
|                        |             | <b>Newark Group, Inc., Sr. Sub. Notes</b>                   |                      |
|                        | 3,885       | 9.75%, 3/15/14  | 4,088,962            |
|                        |             | <b>Stone Container Finance Canada</b>                       |                      |
|                        | 1,150       | 7.375%, 7/15/14   | 1,190,250            |
|                        |             |   | \$ <b>51,312,574</b> |
| <b>Healthcare</b>      | <b>4.1%</b> |   |                      |
|                        |             | <b>AMR Corp.</b>  |                      |
|                        | 2,970       | 9.00%, 8/1/12   | 2,093,850            |
|                        |             | <b>AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes</b> |                      |
|                        | 2,710       | 10.00%, 2/15/15(3)  | 2,798,075            |
|                        |             | <b>Ardent Health Services, Inc., Sr. Sub. Notes</b>         |                      |
|                        | 6,995       | 10.00%, 8/15/13   | 7,274,800            |
|                        |             | <b>Carriage Services, Inc.</b>                              |                      |
|                        | 870         | 7.875%, 1/15/15(3)  | 901,537              |
|                        |             | <b>CDRV Investors, Inc., Sr. Disc. Notes</b>                |                      |
|                        | 4,145       | 9.625%, 1/1/15(3)   | 2,497,362            |
|                        |             | <b>Concentra Operating Corp., Sr. Notes</b>                 |                      |
|                        | 7,000       | 9.50%, 8/15/10  | 7,805,000            |
|                        |             | <b>HCA, Inc.</b>  |                      |
|                        | 2,080       | 5.50%, 12/1/09  | 2,081,876            |
|                        |             | <b>Healthsouth Corp.</b>                                    |                      |
|                        | 1,125       | 7.625%, 6/1/12  | 1,133,437            |
|                        |             | <b>Inverness Medical Innovations, Inc., Sr. Sub. Notes</b>  |                      |
|                        | 3,175       | 8.75%, 2/15/12(3)   | 3,270,250            |
|                        |             | <b>Knowledge Learning Center, Sr. Sub. Notes</b>            |                      |
|                        | 2,200       | 7.75%, 2/1/15(3)  | 2,222,000            |

|                             |             |   |                      |
|-----------------------------|-------------|---|----------------------|
|                             |             | <b>Medical Device Manufacturing, Inc., Sr. Sub. Notes</b> |                      |
| \$                          | 2,645       | 10.00%, 7/15/12(3)  | \$ 2,869,825         |
|                             |             | <b>Medquest, Inc.</b>                                     |                      |
|                             | 6,000       | 11.875%, 8/15/12  | 7,050,000            |
|                             |             | <b>National Mentor, Inc., Sr. Sub. Notes</b>              |                      |
|                             | 1,305       | 9.625%, 12/1/12(3)  | 1,376,775            |
|                             |             | <b>National Nephrology Association, Sr. Sub. Notes</b>    |                      |
|                             | 2,000       | 9.00%, 11/1/11(3)   | 2,290,000            |
|                             |             | <b>Omega Healthcare Investors, Inc., Sr. Notes</b>        |                      |
|                             | 1,165       | 7.00%, 4/1/14   | 1,182,475            |
|                             |             | <b>Pacificare Health System</b>                           |                      |
|                             | 7,017       | 10.75%, 6/1/09  | 7,964,295            |
|                             |             | <b>Rotech Healthcare, Inc.</b>                            |                      |
|                             | 3,675       | 9.50%, 4/1/12   | 4,079,250            |
|                             |             | <b>Tenet Healthcare Corp.</b>                             |                      |
|                             | 6,500       | 7.375%, 2/1/13  | 6,012,500            |
|                             |             | <b>Tenet Healthcare Corp., Sr. Notes</b>                  |                      |
|                             | 2,380       | 9.875%, 7/1/14(3)   | 2,481,150            |
|                             | 3,705       | 9.25%, 2/1/15(3)  | 3,723,525            |
|                             |             | <b>US Oncology, Inc., Sr. Notes</b>                       |                      |
|                             | 2,205       | 9.00%, 8/15/12(3)   | 2,403,450            |
|                             |             | <b>US Oncology, Inc., Sr. Sub. Notes</b>                  |                      |
|                             | 4,365       | 10.75%, 8/15/14(3)  | 5,008,837            |
|                             |             | <b>Vanguard Health Holdings II, Sr. Sub. Notes</b>        |                      |
|                             | 4,730       | 9.00%, 10/1/14(3)   | 5,072,925            |
|                             |             | <b>VWR International, Inc., Sr. Sub. Notes</b>            |                      |
|                             | 3,270       | 8.00%, 4/15/14  | 3,417,150            |
|                             |             |   | \$ <b>87,010,344</b> |
| <b>Home Furnishings</b>     | <b>0.1%</b> |   |                      |
|                             |             | <b>Fedders North America, Inc.</b>                        |                      |
|                             | 2,585       | 9.875%, 3/1/14  | 2,093,850            |
|                             |             | <b>Leslie's Poolmart, Sr. Notes</b>                       |                      |
|                             | 1,090       | 7.75%, 2/1/13(3)  | 1,114,525            |
|                             |             |   | \$ <b>3,208,375</b>  |
| <b>Industrial Equipment</b> | <b>0.7%</b> |   |                      |
|                             |             | <b>Case New Holland, Inc., Sr. Notes</b>                  |                      |
|                             | 560         | 9.25%, 8/1/11(3)  | 614,600              |
|                             | 7,135       | 9.25%, 8/1/11(3)  | 7,830,662            |
|                             |             | <b>Milacron Escrow Corp.</b>                              |                      |
|                             | 1,380       | 11.50%, 5/15/11   | 1,483,500            |
|                             |             | <b>Thermadyne Holdings Corp., Sr. Sub. Notes</b>          |                      |
|                             | 4,575       | 9.25%, 2/1/14   | 4,460,625            |
|                             |             |   | \$ <b>14,389,387</b> |



|  |             |   |                      |
|--|-------------|---|----------------------|
| <b>Leisure Goods/Activities/Movies</b> | <b>2.1%</b> |   |                      |
|  |             | <b>AMC Entertainment, Inc., Sr. Sub. Notes</b>                  |                      |
| \$                                     | 2,235       | 9.875%, 2/1/12  | \$ 2,424,975         |
|  |             | <b>LCE Acquisition Corp., Sr. Sub. Notes</b>                    |                      |
|  | 4,465       | 9.00%, 8/1/14(3)  | 4,699,412            |
|  |             | <b>Marquee Holdings, Inc., Sr. Disc. Notes</b>                  |                      |
|  | 5,965       | 12.00%, 8/15/14(3)  | 4,086,025            |
|  |             | <b>Royal Caribbean Cruises, Sr. Notes</b>                       |                      |
|  | 8,675       | 8.75%, 2/2/11   | 10,214,812           |
|  |             | <b>Universal City Development Partners, Sr. Notes</b>           |                      |
|  | 14,015      | 11.75%, 4/1/10  | 16,537,700           |
|  |             | <b>Universal City Florida Holding, Sr. Notes</b>                |                      |
|  | 920         | 8.375%, 5/1/10(3)   | 961,400              |
|  |             | <b>Universal City Florida Holding, Sr. Notes, Variable Rate</b> |                      |
|  | 1,845       | 7.20%, 5/1/10(3)  | 1,928,025            |
|  |             | <b>WMG Holdings Corp., Sr. Notes, Variable Rate</b>             |                      |
|  | 3,070       | 6.905%, 12/15/11(3)   | 3,116,050            |
|  |             |   | <b>\$ 43,968,399</b> |
| <b>Lodging and Casinos</b>             | <b>3.1%</b> |   |                      |
|  |             | <b>Chukchansi EDA, Sr. Notes</b>                                |                      |
|  | 800         | 14.50%, 6/15/09(3)  | 1,008,000            |
|  |             | <b>Host Marriott L.P., Series I</b>                             |                      |
|  | 3,505       | 9.50%, 1/15/07  | 3,811,688            |
|  |             | <b>Inn of the Mountain Gods, Sr. Notes</b>                      |                      |
|  | 5,230       | 12.00%, 11/15/10  | 6,119,100            |
|  |             | <b>John Q Hamons Hotels/Finance, Series B</b>                   |                      |
|  | 3,500       | 8.875%, 5/15/12   | 3,955,000            |
|  |             | <b>Kerzner International</b>                                    |                      |
|  | 4,000       | 8.875%, 8/15/11   | 4,380,000            |
|  |             | <b>Majestic Star Casino LLC</b>                                 |                      |
|  | 5,555       | 9.50%, 10/15/10   | 5,902,188            |
|  |             | <b>Meristar Hospitality Operations/Finance</b>                  |                      |
|  | 4,625       | 10.50%, 6/15/09   | 5,029,688            |
|  |             | <b>MTR Gaming Group, Series B</b>                               |                      |
|  | 2,500       | 9.75%, 4/1/10   | 2,750,000            |
|  |             | <b>OED Corp./Diamond Jo LLC</b>                                 |                      |
|  | 3,830       | 8.75%, 4/15/12  | 3,772,550            |

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|                                   |             |   |                      |
|-----------------------------------|-------------|---|----------------------|
|                                   |             | <b>Penn National Gaming, Inc., Sr. Sub. Notes</b>                     |                      |
| \$                                | 850         | 11.125%, 3/1/08   | \$ 905,250           |
|                                   |             | <b>Premier Entertainment Biloxi, LLC/Premier Finance Biloxi Corp.</b> |                      |
|                                   | 475         | 10.75%, 2/1/12  | 517,750              |
|                                   |             | <b>Trump Atlantic City Associates, Inc.</b>                           |                      |
|                                   | 5,510       | 11.25%, 5/1/06(6)   | 5,344,700            |
|                                   |             | <b>Trump Holdings and Funding, Sr. Notes</b>                          |                      |
|                                   | 6,545       | 11.625%, 3/15/10  | 7,297,675            |
|                                   |             | <b>Venetian Casino Resort, LLC/Las Vegas Sands, Inc.</b>              |                      |
|                                   | 3,926       | 11.00%, 6/15/10   | 4,456,010            |
|                                   |             | <b>Waterford Gaming LLC, Sr. Notes</b>                                |                      |
|                                   | 9,086       | 8.625%, 9/15/12(3)  | 9,858,310            |
|                                   |             |   | <b>\$ 65,107,909</b> |
| <b>Machinery</b>                  | <b>0.5%</b> |   |                      |
|                                   |             | <b>Manitowoc Co., Inc. (The)</b>                                      |                      |
|                                   | 975         | 10.50%, 8/1/12  | 1,126,125            |
|                                   |             | <b>Terex Corp.</b>  |                      |
|                                   | 8,645       | 10.375%, 4/1/11   | 9,639,175            |
|                                   |             |   | <b>\$ 10,765,300</b> |
| <b>Mining - Coal</b>              | <b>0.1%</b> |   |                      |
|                                   |             | <b>Alpha Natural Resources, Sr. Notes</b>                             |                      |
|                                   | 1,370       | 10.00%, 6/1/12(3)   | 1,561,800            |
|                                   |             |   | <b>\$ 1,561,800</b>  |
| <b>Nonferrous Metals/Minerals</b> | <b>0.5%</b> |   |                      |
|                                   |             | <b>AK Steel Corp.</b>   |                      |
|                                   | 2,000       | 7.75%, 6/15/12  | 2,065,000            |
|                                   |             | <b>General Cable Corp., Sr. Notes</b>                                 |                      |
|                                   | 1,510       | 9.50%, 11/15/10   | 1,706,300            |
|                                   |             | <b>Novelis, Inc., Sr. Notes</b>                                       |                      |
|                                   | 3,360       | 7.25%, 2/15/15(3)   | 3,444,000            |
|                                   |             | <b>Oregon Steel Mills, Inc.</b>                                       |                      |
|                                   | 1,140       | 10.00%, 7/15/09   | 1,271,100            |
|                                   |             | <b>Ryerson Tull, Inc., Sr. Notes</b>                                  |                      |
|                                   | 1,845       | 8.25%, 12/15/11(3)  | 1,817,325            |
|                                   |             |   | <b>\$ 10,303,725</b> |
| <b>Oil and Gas</b>                | <b>2.7%</b> |   |                      |
|                                   |             | <b>Coastal Corp.</b>  |                      |
|                                   | 350         | 7.50%, 8/15/06  | 367,063              |
|                                   |             | <b>Dresser, Inc.</b>  |                      |
|                                   | 13,145      | 9.375%, 4/10/09   | 14,328,050           |

|                     |             |  |                      |
|---------------------|-------------|--|----------------------|
|                     |             | <b>Dresser-Rand Group, Inc., Sr. Sub. Notes</b>      |                      |
| \$                  | 2,045       | 7.375%, 11/1/14(3)                                   | \$ 2,101,238         |
|                     |             | <b>Dynergy Holdings, Inc., Sr. Notes</b>             |                      |
|                     | 9,790       | 10.125%, 7/15/13(3)                                  | 10,915,850           |
|                     |             | <b>Dynergy Holdings</b>                              |                      |
|                     | 675         | 7.625%, 10/15/26                                     | 565,313              |
|                     |             | <b>El Paso CGP Co., Sr. Debs.</b>                    |                      |
|                     | 2,305       | 9.625%, 5/15/12                                      | 2,567,194            |
|                     |             | <b>El Paso Corp.</b>                                 |                      |
|                     | 1,960       | 6.95%, 12/15/07                                      | 2,033,500            |
|                     |             | <b>El Paso Production Holding Co.</b>                |                      |
|                     | 2,245       | 7.75%, 6/1/13  | 2,346,025            |
|                     |             | <b>Giant Industries</b>                              |                      |
|                     | 850         | 8.00%, 5/15/14                                       | 882,938              |
|                     |             | <b>Hanover Compressor Co., Sr. Sub. Notes</b>        |                      |
|                     | 4,945       | 0.00%, 3/31/07                                       | 4,401,050            |
|                     |             | <b>Hanover Equipment Trust, Series B</b>             |                      |
|                     | 675         | 8.75%, 9/1/11  | 732,375              |
|                     |             | <b>Parker Drilling Co., Sr. Notes</b>                |                      |
|                     | 1,930       | 9.625%, 10/1/13                                      | 2,154,363            |
|                     |             | <b>Premcor Refining Group, Sr. Sub. Notes</b>        |                      |
|                     | 1,265       | 7.75%, 2/1/12  | 1,382,013            |
|                     |             | <b>Sonat, Inc.</b>                                   |                      |
|                     | 5,000       | 7.625%, 7/15/11                                      | 5,162,500            |
|                     |             | <b>Transmontaigne, Inc., Sr. Sub. Notes</b>          |                      |
|                     | 4,800       | 9.125%, 6/1/10                                       | 5,184,000            |
|                     |             | <b>United Refining Co., Sr. Notes</b>                |                      |
|                     | 2,320       | 10.50%, 8/15/12(3)                                   | 2,447,600            |
|                     |             |  | <b>\$ 57,571,072</b> |
| <b>Other Energy</b> | <b>0.2%</b> |  |                      |
|                     |             | <b>Inergy L.P/ Finance, Sr. Notes</b>                |                      |
|                     | 3,980       | 6.875%, 12/15/14(3)                                  | 3,980,000            |
|                     |             |  | <b>\$ 3,980,000</b>  |
| <b>Publishing</b>   | <b>1.8%</b> |  |                      |
|                     |             | <b>Advanstar Communications, Inc.</b>                |                      |
|                     | 6,980       | 10.75%, 8/15/10                                      | 7,887,400            |
|                     |             | <b>Advanstar Communications, Inc., Variable Rate</b> |                      |
|                     | 4,444       | 9.79%, 8/15/08                                       | 4,677,047            |
|                     |             | <b>Advertising Directory Solutions, Sr. Notes</b>    |                      |
|                     | 870         | 9.25%, 11/15/12(3)                                   | 922,200              |

|                             |             |   |                      |
|-----------------------------|-------------|---|----------------------|
|                             |             | <b>American Media Operations, Inc.</b>                    |                      |
| \$                          | 2,040       | 8.875%, 1/15/11   | \$ 2,157,300         |
|                             |             | <b>American Media Operations, Inc., Series B</b>          |                      |
|                             | 6,145       | 10.25%, 5/1/09  | 6,459,931            |
|                             |             | <b>CBD Media, Inc., Sr. Sub. Notes</b>                    |                      |
|                             | 1,335       | 8.625%, 6/1/11  | 1,401,750            |
|                             |             | <b>Dex Media West LLC, Sr. Sub. Notes</b>                 |                      |
|                             | 5,475       | 9.875%, 8/15/13   | 6,234,656            |
|                             |             | <b>Houghton Mifflin Co., Sr. Sub. Notes</b>               |                      |
|                             | 1,490       | 9.875%, 2/1/13  | 1,560,775            |
|                             |             | <b>Liberty Group Operating, Inc.</b>                      |                      |
|                             | 1,380       | 9.375%, 2/1/08  | 1,407,600            |
|                             |             | <b>Primedia, Inc.</b>                                     |                      |
|                             | 3,180       | 8.875%, 5/15/11   | 3,370,800            |
|                             |             | <b>WDAC Subsidiary Corp., Sr. Notes</b>                   |                      |
|                             | 1,405       | 8.375%, 12/1/14(3)  | 1,376,900            |
|                             |             |   | <b>\$ 37,456,359</b> |
| <b>Radio and Television</b> | <b>3.5%</b> |   |                      |
|                             |             | <b>3815668 Canada, Inc., Sr. Sub. Notes</b>               |                      |
|                             | 2,156       | 8.00%, 9/15/12(3)   | 2,317,885            |
|                             |             | <b>CanWest Media, Inc., Sr. Sub. Notes</b>                |                      |
|                             | 11,000      | 10.625%, 5/15/11  | 12,306,250           |
|                             |             | <b>CCO Holdings LLC / CCO Capital Corp., Senior Notes</b> |                      |
|                             | 2,000       | 8.75%, 11/15/13   | 2,040,000            |
|                             |             | <b>Corus Entertainment, Inc., Sr. Sub. Notes</b>          |                      |
|                             | 880         | 8.75%, 3/1/12   | 960,300              |
|                             |             | <b>CSC Holdings, Inc., Sr. Notes</b>                      |                      |
|                             | 2,970       | 7.875%, 12/15/07  | 3,215,025            |
|                             | 5,000       | 8.125%, 7/15/09   | 5,512,500            |
|                             |             | <b>CSC Holdings, Inc., Sr. Sub. Notes</b>                 |                      |
|                             | 6,605       | 10.50%, 5/15/16   | 7,447,138            |
|                             |             | <b>Echostar DBS Corp., Sr. Notes</b>                      |                      |
|                             | 10,000      | 4.85%, 10/1/08  | 10,375,000           |
|                             |             | <b>Kabel Deutschland GMBH</b>                             |                      |
|                             | 4,965       | 10.625%, 7/1/14(3)  | 5,635,275            |
|                             |             | <b>Muzak Holdings LLC</b>                                 |                      |
|                             | 1,310       | 9.875%, 3/15/09   | 933,375              |
|                             |             | <b>Muzak LLC/Muzak Finance, Sr. Notes</b>                 |                      |
|                             | 7,365       | 10.00%, 2/15/09   | 6,941,513            |
|                             |             | <b>Nexstar Finance Holdings LLC, Inc.</b>                 |                      |
|                             | 330         | 12.00%, 4/1/08  | 354,338              |

|   |             |  |                      |
|---|-------------|--|----------------------|
|   |             | <b>Nexstar Finance Holdings LLC, Inc., Sr. Disc. Notes</b> |                      |
| \$                                      | 3,450       | 11.375%, 4/1/13  | \$ 2,742,750         |
|   |             | <b>Paxson Communications Corp., Variable Rate</b>          |                      |
|   | 3,000       | 5.41%, 1/15/10(3)  | 3,045,000            |
|   |             | <b>Rainbow National Services, LLC, Sr. Notes</b>           |                      |
|   | 1,805       | 8.75%, 9/1/12(3)   | 2,039,650            |
|   |             | <b>Rainbow National Services, LLC, Sr. Sub. Debs.</b>      |                      |
|   | 6,905       | 10.375%, 9/1/14(3)   | 8,130,638            |
|   |             |  | \$ <b>73,996,637</b> |
| <b>Recycling</b>                        | <b>0.1%</b> |  |                      |
|   |             | <b>IMCO Recycling Escrow Inc., Sr. Notes</b>               |                      |
|   | 1,085       | 9.00%, 11/15/14(3)   | 1,131,113            |
|   |             |  | \$ <b>1,131,113</b>  |
| <b>REITS</b>                            | <b>0.2%</b> |  |                      |
|   |             | <b>CB Richard Ellis Services, Inc., Sr. Notes</b>          |                      |
|   | 1,717       | 9.75%, 5/15/10   | 1,965,965            |
|   |             | <b>CB Richard Ellis Services, Inc., Sr. Sub. Notes</b>     |                      |
|   | 2,600       | 11.25%, 6/15/11  | 2,977,000            |
|   |             |  | \$ <b>4,942,965</b>  |
| <b>Retailers (Except Food and Drug)</b> | <b>0.2%</b> |  |                      |
|   |             | <b>Home Interiors &amp; Gifts, Inc.</b>                    |                      |
|   | 1,960       | 10.125%, 6/1/08  | 1,617,000            |
|   |             | <b>Jostens Holding Corp., Sr. Disc. Notes</b>              |                      |
|   | 1,250       | 10.25%, 12/1/13  | 893,750              |
|   |             | <b>Penny (JC) Co., Inc.</b>                                |                      |
|   | 1,875       | 8.00%, 3/1/10  | 2,135,156            |
|   |             | <b>Riddell Bell Holdings, Sr. Sub. Notes</b>               |                      |
|   | 425         | 8.375%, 10/1/12(3)   | 439,875              |
|   |             |  | \$ <b>5,085,781</b>  |
| <b>Steel</b>                            | <b>0.1%</b> |  |                      |
|   |             | <b>Ispat Inland ULC, Sr. Notes</b>                         |                      |
|   | 2,102       | 9.75%, 4/1/14  | 2,601,225            |
|   |             |  | \$ <b>2,601,225</b>  |
| <b>Surface Transport</b>                | <b>0.5%</b> |  |                      |
|   |             | <b>H-Lines Finance Holding, Sr. Disc. Notes</b>            |                      |
|   | 2,355       | 11.00%, 4/1/13(3)  | 1,683,825            |
|   |             | <b>Horizon Lines, LLC</b>                                  |                      |
|   | 4,380       | 9.00%, 11/1/12(3)  | 4,664,700            |

|                           |             |   |                      |
|---------------------------|-------------|---|----------------------|
|                           |             | <b>OMI Corp., Sr. Notes</b>   |                      |
| \$                        | 1,105       | 7.625%, 12/1/13   | \$ 1,143,675         |
|                           |             | <b>Quality Distribution LLC/QD Capital Corp.</b>                                    |                      |
|                           | 1,610       | 9.00%, 11/15/10(3)  | 1,585,850            |
|                           |             | <b>Quality Distribution LLC/QD Capital, Variable Rate</b>                           |                      |
|                           | 1,815       | 7.21%, 1/15/12(3)   | 1,778,700            |
|                           |             |   | <b>\$ 10,856,750</b> |
| <b>Telecommunications</b> | <b>4.3%</b> |   |                      |
|                           |             | <b>Adelphia Communications</b>  |                      |
|                           | 2,500       | 10.25%, 6/15/11   | 2,237,500            |
|                           |             | <b>AirGate PCS, Inc., Variable Rate</b>   |                      |
|                           | 1,080       | 6.41%, 10/15/11(3)  | 1,117,800            |
|                           |             | <b>Alamosa Delaware, Inc., Sr. Disc. Notes</b>                                      |                      |
|                           | 1,615       | 12.00%, 7/31/09   | 1,748,238            |
|                           |             | <b>Alamosa Delaware, Inc., Sr. Notes</b>  |                      |
|                           | 2,295       | 11.00%, 7/31/10   | 2,685,150            |
|                           | 175         | 8.50%, 1/31/12  | 187,250              |
|                           |             | <b>Alaska Communications Systems Holdings, Inc.</b>                                 |                      |
|                           | 5,000       | 9.875%, 8/15/11   | 5,450,000            |
|                           |             | <b>American Tower, L.P., Sr. Notes</b>  |                      |
|                           | 1,821       | 9.375%, 2/1/09  | 1,923,431            |
|                           |             | <b>Centennial Cellular Operating Co., LLC, Sr. Sub. Notes</b>                       |                      |
|                           | 420         | 10.75%, 12/15/08  | 436,800              |
|                           |             | <b>Centennial Cellular Operating Co./Centennial Communications Corp., Sr. Notes</b> |                      |
|                           | 6,490       | 10.125%, 6/15/13  | 7,382,375            |
|                           |             | <b>Crown Castle Operating Co., Sr. Notes</b>  |                      |
|                           | 5,000       | 10.75%, 8/1/11  | 5,425,000            |
|                           |             | <b>Inmarsat Finance PLC</b>   |                      |
|                           | 3,835       | 7.625%, 6/30/12   | 3,930,875            |
|                           |             | <b>Intelsat Bermuda Ltd., Sr. Notes, Variable Rate</b>                              |                      |
|                           | 5,450       | 7.794%, 1/15/12(3)  | 5,640,750            |
|                           |             | <b>IWO Escrow Co., Variable Rate</b>  |                      |
|                           | 575         | 6.32%, 1/15/12(3)   | 577,875              |
|                           |             | <b>LCI International, Inc., Sr. Notes</b>   |                      |
|                           | 3,150       | 7.25%, 6/15/07  | 3,071,250            |
|                           |             | <b>MCI, Inc., Sr. Notes</b>   |                      |
|                           | 445         | 8.735%, 5/1/14  | 487,831              |

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|                  |             |   |    |                   |
|------------------|-------------|---|----|-------------------|
|                  |             | <b>Nextel Communications, Inc., Sr. Notes</b> |    |                   |
| \$               | 6,225       | 7.375%, 8/1/15                                | \$ | 6,894,188         |
|                  |             | <b>Nextel Partners, Inc., Sr. Notes</b>       |    |                   |
|                  | 1,918       | 12.50%, 11/15/09                              |    | 2,157,750         |
|                  |             | <b>PanAmSat Corp., Sr. Notes</b>              |    |                   |
|                  | 4,335       | 9.00%, 8/15/14                                |    | 4,735,988         |
|                  |             | <b>Qwest Capital Funding, Inc.</b>            |    |                   |
|                  | 510         | 7.75%, 8/15/06                                |    | 524,025           |
|                  | 785         | 7.90%, 8/15/10                                |    | 775,188           |
|                  |             | <b>Qwest Corp.</b>                            |    |                   |
|                  | 3,740       | 14.00%, 12/15/10(3)                           |    | 4,459,950         |
|                  | 2,000       | 8.875%, 3/15/12(3)                            |    | 2,285,000         |
|                  |             | <b>Qwest Corp., Sr. Notes</b>                 |    |                   |
|                  | 3,230       | 7.875%, 9/1/11(3)                             |    | 3,472,250         |
|                  |             | <b>Qwest Services Corp.</b>                   |    |                   |
|                  | 1,105       | 13.50%, 12/15/07(3)                           |    | 1,255,556         |
|                  |             | <b>Rogers Wireless Inc., Variable Rate</b>    |    |                   |
|                  | 1,314       | 5.525%, 12/15/10                              |    | 1,389,555         |
|                  |             | <b>Rogers Wireless, Inc.</b>                  |    |                   |
|                  | 435         | 7.50%, 3/15/15                                |    | 468,713           |
|                  |             | <b>Rural Cellular Corp.</b>                   |    |                   |
|                  | 1,025       | 8.25%, 3/15/12                                |    | 1,101,875         |
|                  |             | <b>Rural Cellular Corp., Variable Rate</b>    |    |                   |
|                  | 2,000       | 6.38%, 3/15/10                                |    | 2,115,000         |
|                  |             | <b>Telemig Celular SA/Amazonia Celular SA</b> |    |                   |
|                  | 1,755       | 8.75%, 1/20/09(3)                             |    | 1,833,975         |
|                  |             | <b>Triton PCS, Inc.</b>                       |    |                   |
|                  | 2,765       | 8.50%, 6/1/13                                 |    | 2,675,138         |
|                  |             | <b>TSI Telecommunication, Series B</b>        |    |                   |
|                  | 2,000       | 12.75%, 2/1/09                                |    | 2,290,000         |
|                  |             | <b>UbiquiTel Operating Co., Sr. Notes</b>     |    |                   |
|                  | 1,080       | 9.875%, 3/1/11                                |    | 1,196,100         |
|                  |             | <b>US Unwired, Inc., Series B</b>             |    |                   |
|                  | 4,470       | 10.00%, 6/15/12                               |    | 5,006,400         |
|                  |             | <b>Western Wireless, Sr. Notes</b>            |    |                   |
|                  | 3,290       | 9.25%, 7/15/13                                |    | 3,849,300         |
|                  |             |   | \$ | <b>90,788,076</b> |
| <b>Utilities</b> | <b>2.7%</b> |   |    |                   |
|                  |             | <b>AES Corp., Sr. Notes</b>                   |    |                   |
|                  | 4,500       | 8.75%, 6/15/08                                |    | 4,893,750         |
|                  | 6,000       | 9.50%, 6/1/09                                 |    | 6,750,000         |
|                  | 6,965       | 8.75%, 5/15/13(3)                             |    | 7,835,625         |
|                  | 945         | 9.00%, 5/15/15(3)                             |    | 1,072,575         |
|                  |             | <b>Calpine Corp., Sr. Notes</b>               |    |                   |
|                  | 1,045       | 8.25%, 8/15/05                                |    | 1,050,225         |

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|  |             |  |    |                      |
|--|-------------|--|----|----------------------|
| \$                                       | 4,010       | 7.625%, 4/15/06                              | \$ | 3,869,650            |
|  | 680         | 10.50%, 5/15/06                              |    | 664,700              |
|  | 4,405       | 8.50%, 7/15/10(3)                            |    | 3,479,950            |
|  |             | <b>Mission Energy Holding Co.</b>            |    |                      |
|  | 3,290       | 13.50%, 7/15/08                              |    | 4,120,725            |
|  |             | <b>NRG Energy, Inc., Sr. Notes</b>           |    |                      |
|  | 1,822       | 8.00%, 12/15/13(3)                           |    | 1,972,315            |
|  |             | <b>Orion Power Holdings, Inc., Sr. Notes</b> |    |                      |
|  | 12,415      | 12.00%, 5/1/10                               |    | 15,580,825           |
|  |             | <b>Reliant Energy Inc.</b>                   |    |                      |
|  | 2,800       | 9.50%, 7/15/13                               |    | 3,150,000            |
|  |             | <b>Reliant Energy, Inc.</b>                  |    |                      |
|  | 1,770       | 9.25%, 7/15/10                               |    | 1,977,975            |
|  |             |  | \$ | <b>56,418,315</b>    |
| <b>Waste Management</b>                  | <b>0.2%</b> |  |    |                      |
|  |             | <b>Waste Services, Inc., Sr. Sub. Notes</b>  |    |                      |
|  | 4,515       | 9.50%, 4/15/14                               |    | 4,447,275            |
|  |             |  | \$ | <b>4,447,275</b>     |
| <b>Total Corporate Bonds &amp; Notes</b> |             |  |    |                      |
| <b>(identified cost \$986,302,936)</b>   |             |  | \$ | <b>1,047,569,815</b> |

**Convertible Preferred Stocks 0.0%**

| Shares                                    |  | Security                                |    | Value          |
|---|--|---|----|----------------|
| 11,328                                    |  | Crown Castle International Corp., (PIK) | \$ | 560,736        |
| <b>Total Convertible Preferred Stocks</b> |  |   | \$ | <b>560,736</b> |
| <b>(identified cost, \$541,118)</b>       |  |   |    |                |

**Commercial Paper 1.1%**

| Principal Amount<br>(000 s omitted) |        | Security                              |    | Value             |
|-------------------------------------|--------|---------------------------------------|----|-------------------|
| \$                                  | 1,500  | <b>Autobahn Funding Co.</b>           | \$ | 1,500,000         |
|                                     |        | 2.55%, 2/1/05                         |    |                   |
|                                     |        | <b>General Electric Capital Corp.</b> |    |                   |
|                                     | 21,933 | 2.48%, 2/1/05                         |    | 21,933,000        |
| <b>Total Commercial Paper</b>       |        |                                       | \$ | <b>23,433,000</b> |
| <b>(at amortized cost)</b>          |        |                                       |    |                   |





**Short-Term Investments 0.5%**

| Principal Amount   | Maturity Date | Borrower                                      | Rate  | Amount                  |
|--|---------------|---|-------|-------------------------|
| \$ 10,000,000  | 02/01/05      | Investors Bank and Trust Company Time Deposit | 2.50% | \$ 10,000,000           |
| <b>Total Short-Term Investments (at amortized cost)</b>                  |               |   |       | <b>\$ 10,000,000</b>    |
| <b>Total Investments 149.4% (identified cost \$3,093,748,528)</b>        |               |   |       | <b>\$ 3,153,770,613</b> |
| <b>Other Assets, Less Liabilities (11.5)%</b>                            |               |   |       | <b>\$ (243,132,811)</b> |
| <b>Auction Preferred Shares Plus Cumulative Unpaid Dividends (37.9)%</b> |               |   |       | <b>\$ (800,163,515)</b> |
| <b>Net Assets Applicable to Common Shares 100.0%</b>                     |               |   |       | <b>\$ 2,110,474,287</b> |

Note: The Fund has made commitments to fund specified amounts under certain existing credit arrangements. Pursuant to the terms of these arrangements, the Fund had unfunded loan commitments of \$8,118,369 as of January 31, 2005.

PIK - Payment In Kind.

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

(2) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.

- (3) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At January 31, 2005, the aggregate value of the securities is \$284,489,537 or 13.5% of the Fund's net assets.
- (4) Adjustable rate mortgage.
- (5) All or a portion of these securities were on loan at January 31, 2005.
- (6) Defaulted security.

The Fund did not have any open financial instruments at January 31, 2005.

The cost and unrealized appreciation (depreciation) in value of the investments owned at January 31, 2005, as computed on a federal income tax basis, were as follows:

|                                    |    |                      |
|------------------------------------|----|----------------------|
| <b>Aggregate cost</b>              | \$ | <b>3,097,509,820</b> |
| Gross unrealized appreciation      | \$ | 74,757,430           |
| Gross unrealized depreciation      |    | (18,496,637)         |
| <b>Net unrealized appreciation</b> | \$ | <b>56,260,793</b>    |

**Item 2. Controls and Procedures**

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

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

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**Signatures**

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

Eaton Vance Limited Duration Income Fund

By: /s/ Thomas E. Faust Jr.  
Thomas E. Faust Jr.  
President and Principal Executive Officer

Date: March 17, 2005

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

By: /s/ Thomas E. Faust Jr.  
Thomas E. Faust Jr.  
President and Principal Executive Officer

Date: March 17, 2005

By: /s/ James L. O Connor  
James L. O Connor  
Treasurer and Principal Financial Officer

Date: March 17, 2005

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