

EATON VANCE LTD DURATION INCOME FUND

Form N-Q

September 29, 2008

**UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION**

Washington, D.C. 20549





**FORM N-Q**







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



Investment Company Act File Number

811-21323

## **Eaton Vance Limited Duration Income Fund**

(Exact Name of Registrant as Specified in Charter)

**The Eaton Vance Building,  
255 State Street, Boston, Massachusetts**  
(Address of Principal Executive Offices)

**02109**  
(Zip code)

**Maureen A. Gemma**  
**Eaton Vance Management, 255 State Street, Boston, Massachusetts 02109**  
(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:

July 31, 2008

---

**Item 1. Schedule of Investments**

---

Eaton Vance Limited Duration Income Fund

as of July 31, 2008

## PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 58.1% (1)

| Principal Amount*                 | Borrower/Tranche Description  | Value                |
|-----------------------------------|---|----------------------|
| <b>Aerospace and Defense 0.9%</b> |   |                      |
| 897,140                           | <b>ACTS Aero Technical Support &amp; Service, Inc.</b><br>Term Loan, 6.04%, Maturing October 5, 2014      | \$ 704,255           |
| 1,384,745                         | <b>Atlantic Inertial Systems, Inc.</b><br>Term Loan, 5.81%, Maturing July 20, 2014                        | 1,315,508            |
| 592,767                           | <b>AWAS Capital, Inc.</b><br>Term Loan, 4.56%, Maturing March 22, 2013                                    | 509,780              |
| 334,511                           | <b>CACI International, Inc.</b><br>Term Loan, 4.07%, Maturing May 3, 2011                                 | 329,494              |
| 983,904                           | <b>Colt Defense, LLC</b><br>Term Loan, 5.71%, Maturing July 9, 2014                                       | 929,790              |
| 569,176                           | <b>DAE Aviation Holdings, Inc.</b><br>Term Loan, 6.55%, Maturing July 31, 2014                            | 539,294              |
| 574,468                           | Term Loan, 6.55%, Maturing July 31, 2014  | 544,309              |
| 1,233,741                         | <b>Evergreen International Aviation</b><br>Term Loan, 8.50%, Maturing October 31, 2011                    | 1,107,283            |
| 76,229                            | <b>Hawker Beechcraft Acquisition</b><br>Term Loan, 4.80%, Maturing March 26, 2014                         | 71,268               |
| 1,698,761                         | Term Loan, 4.80%, Maturing March 26, 2014   | 1,588,209            |
| 1,559,498                         | <b>Hexcel Corp.</b><br>Term Loan, 4.91%, Maturing March 1, 2012   | 1,536,105            |
| 1,110,522                         | <b>IAP Worldwide Services, Inc.</b><br>Term Loan, 8.25%, Maturing December 30, 2012                       | 893,971              |
| 2,075,000                         | <b>TransDigm, Inc.</b><br>Term Loan, 4.80%, Maturing June 23, 2013  | 2,018,975            |
| 1,000,000                         | <b>Vought Aircraft Industries, Inc.</b><br>Term Loan, 4.95%, Maturing December 17, 2011                   | 947,500              |
| 1,286,188                         | Term Loan, 4.97%, Maturing December 17, 2011  | 1,232,329            |
| 500,000                           | Term Loan, 6.47%, Maturing December 22, 2011  | 496,250              |
| 1,458,750                         | <b>Wesco Aircraft Hardware Corp.</b><br>Term Loan, 5.06%, Maturing September 29, 2013                     | 1,402,680            |
|                                   |   | \$ <b>16,167,000</b> |
| <b>Air Transport 0.5%</b>         |   |                      |
| 2,457,250                         | <b>Airport Development and Investment, Ltd.</b><br>Term Loan - Second Lien, 9.94%, Maturing April 7, 2011 | \$ 4,288,024         |
| 1,707,750                         | <b>Delta Air Lines, Inc.</b><br>Term Loan - Second Lien, 5.71%, Maturing April 30, 2014                   | 1,151,877            |
| 3,772,000                         | <b>Northwest Airlines, Inc.</b><br>DIP Loan, 4.47%, Maturing August 21, 2008                              | 2,946,875            |
|                                   |   | \$ <b>8,386,776</b>  |
| <b>Automotive 2.2%</b>            |   |                      |
| 2,337,795                         | <b>Accuride Corp.</b><br>Term Loan, 6.03%, Maturing January 31, 2012                                      | \$ 2,245,258         |
| 5,073,750                         | <b>Adesa, Inc.</b><br>Term Loan, 5.06%, Maturing October 18, 2013   | 4,535,932            |

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

|     |           |   |           |
|-----|-----------|---|-----------|
|     |           | <b>Affina Group, Inc.</b>                               |           |
|     | 2,313,738 | Term Loan, 5.80%, Maturing November 30, 2011            | 2,163,345 |
|     |           | <b>Allison Transmission, Inc.</b>                       |           |
|     | 5,260,250 | Term Loan, 5.32%, Maturing September 30, 2014           | 4,722,389 |
|     |           | <b>ATU AFM Auto Holding GmbH &amp; Co.</b>              |           |
| EUR | 2,698,276 | Term Loan, 7.93%, Maturing August 20, 2013              | 2,606,684 |
|     |           | <b>AxleTech International Holding, Inc.</b>             |           |
|     | 1,950,000 | Term Loan - Second Lien, 9.30%, Maturing April 21, 2013 | 1,925,625 |
|     |           | <b>Chrysler Financial</b>                               |           |
|     | 1,876,514 | Term Loan, 6.78%, Maturing August 1, 2014               | 1,544,215 |

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

|   |             |   |    |                   |
|---|-------------|---|----|-------------------|
|   |             | <b>CSA Acquisition Corp.</b>                            |    |                   |
|   | 594,732     | Term Loan, 5.31%, Maturing December 23, 2011            | \$ | 554,588           |
|   | 487,500     | Term Loan, 5.31%, Maturing December 23, 2012            |    | 453,375           |
|   |             | <b>Dayco Products, LLC</b>                              |    |                   |
|   | 2,309,893   | Term Loan, 7.38%, Maturing June 21, 2011                |    | 1,657,348         |
|   |             | <b>Delphi Corp.</b>                                     |    |                   |
|   | 1,000,000   | DIP Loan, 7.25%, Maturing December 31, 2008             |    | 996,688           |
|   |             | <b>Federal-Mogul Corp.</b>                              |    |                   |
|   | 1,841,280   | Term Loan, 4.40%, Maturing December 27, 2014            |    | 1,454,611         |
|   | 1,425,512   | Term Loan, 4.40%, Maturing December 27, 2015            |    | 1,163,574         |
|   |             | <b>Ford Motor Co.</b>                                   |    |                   |
|   | 2,290,125   | Term Loan, 5.46%, Maturing December 15, 2013            |    | 1,809,199         |
|   |             | <b>General Motors Corp.</b>                             |    |                   |
|   | 4,377,233   | Term Loan, 5.16%, Maturing November 29, 2013            |    | 3,460,203         |
|   |             | <b>Goodyear Tire &amp; Rubber Co.</b>                   |    |                   |
|   | 3,450,000   | Term Loan - Second Lien, 4.54%, Maturing April 30, 2010 |    | 3,181,762         |
|   |             | <b>Keystone Automotive Operations, Inc.</b>             |    |                   |
|   | 1,123,011   | Term Loan, 6.00%, Maturing January 12, 2012             |    | 901,217           |
|   |             | <b>LKQ Corp.</b>  |    |                   |
|   | 1,314,810   | Term Loan, 4.71%, Maturing October 12, 2014             |    | 1,303,305         |
|   |             | <b>TriMas Corp.</b>                                     |    |                   |
|   | 314,063     | Term Loan, 4.88%, Maturing August 2, 2011               |    | 282,656           |
|   | 1,337,121   | Term Loan, 4.87%, Maturing August 2, 2013               |    | 1,203,409         |
|   |             | <b>United Components, Inc.</b>                          |    |                   |
|   | 1,439,394   | Term Loan, 4.70%, Maturing June 30, 2010                |    | 1,389,015         |
|   |             |   | \$ | <b>39,554,398</b> |
| <b>Beverage and Tobacco</b>                   | <b>0.6%</b> |   |    |                   |
|   |             | <b>Beverage Packaging Holdings</b>                      |    |                   |
| EUR   | 824,779     | Term Loan, 6.72%, Maturing May 11, 2015                 | \$ | 1,199,194         |
| EUR   | 824,779     | Term Loan, 6.97%, Maturing May 11, 2016                 |    | 1,199,194         |
|   |             | <b>Constellation Brands, Inc.</b>                       |    |                   |
|   | 1,240,000   | Term Loan, 4.14%, Maturing June 5, 2013                 |    | 1,205,125         |
|   |             | <b>Culligan International Co.</b>                       |    |                   |
| EUR   | 1,400,000   | Term Loan - Second Lien, 9.44%, Maturing May 31, 2013   |    | 1,146,784         |
|   | 987,500     | Term Loan, 4.90%, Maturing November 24, 2014            |    | 693,719           |
|   |             | <b>Liberator Midco Ltd.</b>                             |    |                   |
| GBP   | 365,132     | Term Loan, 13.39%, Maturing October 27, 2016            |    | 677,482           |
|   |             | <b>Southern Wine &amp; Spirits of America, Inc.</b>     |    |                   |
|   | 2,923,010   | Term Loan, 4.30%, Maturing May 31, 2012                 |    | 2,849,935         |
|   |             | <b>Van Houtte, Inc.</b>                                 |    |                   |
|   | 873,389     | Term Loan, 5.30%, Maturing July 11, 2014                |    | 826,444           |
|   | 119,098     | Term Loan, 5.30%, Maturing July 11, 2014                |    | 112,697           |
|   |             |   | \$ | <b>9,910,574</b>  |
| <b>Brokers, Dealers and Investment Houses</b> | <b>0.1%</b> |   |    |                   |
|   |             | <b>AmeriTrade Holding Corp.</b>                         |    |                   |
|   | 2,108,393   | Term Loan, 3.96%, Maturing December 31, 2012            | \$ | 2,053,039         |
|   |             |   | \$ | <b>2,053,039</b>  |
| <b>Building and Development</b>               | <b>2.4%</b> |   |    |                   |
|   |             | <b>AIMCO Properties, L.P.</b>                           |    |                   |
|   | 3,050,000   | Term Loan, 3.96%, Maturing March 23, 2011               | \$ | 2,912,750         |
|   |             | <b>Beacon Sales Acquisition, Inc.</b>                   |    |                   |
|   | 908,812     | Term Loan, 4.77%, Maturing September 30, 2013           |    | 817,931           |
|   |             | <b>Brickman Group Holdings, Inc.</b>                    |    |                   |
|   | 1,431,875   | Term Loan, 4.80%, Maturing January 23, 2014             |    | 1,310,166         |
|   |             | <b>Building Materials Corp. of America</b>              |    |                   |
|   | 1,896,305   | Term Loan, 5.56%, Maturing February 22, 2014            |    | 1,652,749         |
|   |             | <b>Capital Automotive (REIT)</b>                        |    |                   |
|   | 3,046,644   | Term Loan, 4.23%, Maturing December 16, 2010            |    | 2,896,596         |

**Epco/Fantome, LLC**

1,817,000

Term Loan, 5.09%, Maturing November 23, 2010

1,707,980



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

|  |  |    |                   |
|--|--|----|-------------------|
|  | <b>Forestar USA Real Estate Group, Inc.</b>                    |    |                   |
| 1,975,000                              | Revolver Loan, 6.46%, Maturing December 1, 2010 (2)            | \$ | 1,856,500         |
| 1,975,000                              | Term Loan, 6.46%, Maturing December 1, 2010                    |    | 1,935,500         |
|  | <b>Hovstone Holdings, LLC</b>                                  |    |                   |
| 742,500                                | Term Loan, 6.96%, Maturing February 28, 2009                   |    | 616,795           |
|  | <b>LNR Property Corp.</b>                                      |    |                   |
| 3,256,000                              | Term Loan, 6.03%, Maturing July 3, 2011                        |    | 2,626,508         |
|  | <b>Metroflag BP, LLC</b>                                       |    |                   |
| 700,000                                | Term Loan - Second Lien, 11.46%, Maturing January 2, 2009      |    | 577,500           |
|  | <b>NCI Building Systems, Inc.</b>                              |    |                   |
| 1,374,724                              | Term Loan, 3.96%, Maturing June 18, 2010                       |    | 1,340,356         |
|  | <b>Panolam Industries Holdings, Inc.</b>                       |    |                   |
| 1,345,288                              | Term Loan, 5.55%, Maturing September 30, 2012                  |    | 1,210,760         |
|  | <b>Realogy Corp.</b>   |    |                   |
| 1,186,500                              | Term Loan, 5.46%, Maturing September 1, 2014                   |    | 975,896           |
| 4,407,000                              | Term Loan, 5.46%, Maturing September 1, 2014                   |    | 3,624,758         |
|  | <b>South Edge, LLC</b>   |    |                   |
| 287,500                                | Term Loan, 7.25%, Maturing October 31, 2009                    |    | 175,375           |
|  | <b>Standard Pacific Corp.</b>                                  |    |                   |
| 1,260,000                              | Term Loan, 4.47%, Maturing May 5, 2013                         |    | 1,035,300         |
|  | <b>Stile Acquisition Corp.</b>                                 |    |                   |
| 951,378                                | Term Loan, 4.83%, Maturing April 6, 2013                       |    | 840,185           |
| 949,760                                | Term Loan, 4.83%, Maturing April 6, 2013                       |    | 838,757           |
|  | <b>Tousa/Kolter, LLC</b>                                       |    |                   |
| 1,460,133                              | Term Loan, 5.00%, Maturing March 31, 2031 (3) (4)              |    | 693,417           |
|  | <b>TRU 2005 RE Holding Co.</b>                                 |    |                   |
| 6,075,000                              | Term Loan, 5.47%, Maturing December 9, 2008                    |    | 5,614,315         |
|  | <b>United Subcontractors, Inc.</b>                             |    |                   |
| 1,000,778                              | Term Loan - Second Lien, 12.42%, Maturing June 27, 2013<br>(4) |    | 500,389           |
|  | <b>WCI Communities, Inc.</b>                                   |    |                   |
| 3,747,152                              | Term Loan, 7.72%, Maturing December 23, 2010                   |    | 3,409,908         |
|  | <b>Wintergames Acquisition ULC</b>                             |    |                   |
| 3,400,620                              | Term Loan, 5.88%, Maturing April 24, 2009                      |    | 3,247,592         |
|  |  | \$ | <b>42,417,983</b> |
| <b>Business Equipment and Services</b> | <b>4.0%</b>  |    |                   |
|  | <b>Activant Solutions, Inc.</b>                                |    |                   |
| 930,897                                | Term Loan, 4.81%, Maturing May 1, 2013                         | \$ | 816,862           |
|  | <b>Affiliated Computer Services</b>                            |    |                   |
| 296,967                                | Term Loan, 4.46%, Maturing March 20, 2013                      |    | 288,290           |
| 1,886,102                              | Term Loan, 4.46%, Maturing March 20, 2013                      |    | 1,830,992         |
|  | <b>Affinion Group, Inc.</b>                                    |    |                   |
| 2,817,094                              | Term Loan, 5.17%, Maturing October 17, 2012                    |    | 2,703,236         |
|  | <b>Allied Security Holdings, LLC</b>                           |    |                   |
| 1,590,454                              | Term Loan, 7.00%, Maturing June 30, 2010                       |    | 1,518,883         |
|  | <b>Education Management, LLC</b>                               |    |                   |
| 4,898,460                              | Term Loan, 4.56%, Maturing June 1, 2013                        |    | 4,498,712         |
|  | <b>Euronet Worldwide, Inc.</b>                                 |    |                   |
| 1,892,169                              | Term Loan, 4.69%, Maturing April 4, 2012                       |    | 1,811,752         |
|  | <b>Info USA, Inc.</b>  |    |                   |
| 731,363                                | Term Loan, 4.81%, Maturing February 14, 2012                   |    | 698,451           |
|  | <b>Intergraph Corp.</b>  |    |                   |
| 1,000,000                              | Term Loan, 4.65%, Maturing May 29, 2014                        |    | 955,000           |
| 1,000,000                              | Term Loan - Second Lien, 8.65%, Maturing November 29, 2014     |    | 963,113           |
|  | <b>iPayment, Inc.</b>  |    |                   |
| 2,155,447                              | Term Loan, 4.64%, Maturing May 10, 2013                        |    | 1,864,461         |
|  | <b>ista International GmbH</b>                                 |    |                   |

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

|     |           |   |           |
|-----|-----------|---|-----------|
| EUR | 1,522,526 | Term Loan, 7.12%, Maturing May 14, 2015                 | 2,065,713 |
| EUR | 302,474   | Term Loan, 7.12%, Maturing May 14, 2015                 | 410,387   |
|     |           | <b>Kronos, Inc.</b>                                     |           |
|     | 1,572,571 | Term Loan, 5.05%, Maturing June 11, 2014                | 1,446,766 |
|     |           | <b>Language Line, Inc.</b>                              |           |
|     | 2,333,650 | Term Loan, 6.06%, Maturing June 11, 2011                | 2,193,631 |
|     |           | <b>Mitchell International, Inc.</b>                     |           |
|     | 1,500,000 | Term Loan - Second Lien, 8.06%, Maturing March 28, 2015 | 1,432,500 |

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

|                                       |             |  |                      |
|---------------------------------------|-------------|--|----------------------|
|                                       |             | <b>N.E.W. Holdings I, LLC</b>                              |                      |
|                                       | 2,623,835   | Term Loan, 5.23%, Maturing May 22, 2014                    | \$ 2,354,892         |
|                                       |             | <b>Protection One, Inc.</b>                                |                      |
|                                       | 2,039,912   | Term Loan, 4.72%, Maturing March 31, 2012                  | 1,897,118            |
|                                       |             | <b>Quantum Corp.</b>                                       |                      |
|                                       | 453,125     | Term Loan, 6.30%, Maturing July 12, 2014                   | 401,016              |
|                                       |             | <b>Quintiles Transnational Corp.</b>                       |                      |
|                                       | 1,221,875   | Term Loan, 4.81%, Maturing March 31, 2013                  | 1,165,363            |
|                                       | 1,725,000   | Term Loan - Second Lien, 6.90%, Maturing March 31, 2014    | 1,643,062            |
|                                       |             | <b>Sabre, Inc.</b>   |                      |
|                                       | 6,636,484   | Term Loan, 4.66%, Maturing September 30, 2014              | 5,213,330            |
|                                       |             | <b>Safenet, Inc.</b>                                       |                      |
|                                       | 994,975     | Term Loan, 5.79%, Maturing April 12, 2014                  | 865,628              |
|                                       |             | <b>Serena Software, Inc.</b>                               |                      |
|                                       | 1,567,536   | Term Loan, 4.68%, Maturing March 10, 2013                  | 1,440,174            |
|                                       |             | <b>Sitel (Client Logic)</b>                                |                      |
|                                       | 1,814,876   | Term Loan, 5.29%, Maturing January 29, 2014                | 1,578,942            |
|                                       |             | <b>Solera Holdings, LLC</b>                                |                      |
| EUR                                   | 1,095,575   | Term Loan, 6.96%, Maturing May 15, 2014                    | 1,589,715            |
|                                       |             | <b>SunGard Data Systems, Inc.</b>                          |                      |
|                                       | 13,445,650  | Term Loan, 4.51%, Maturing February 11, 2013               | 12,709,473           |
|                                       |             | <b>TDS Investor Corp.</b>                                  |                      |
|                                       | 1,778,654   | Term Loan, 4.71%, Maturing August 23, 2013                 | 1,498,516            |
|                                       | 356,888     | Term Loan, 5.05%, Maturing August 23, 2013                 | 300,678              |
| EUR                                   | 1,051,592   | Term Loan, 7.21%, Maturing August 23, 2013                 | 1,388,482            |
|                                       |             | <b>Transaction Network Services, Inc.</b>                  |                      |
|                                       | 829,644     | Term Loan, 4.46%, Maturing May 4, 2012                     | 779,866              |
|                                       |             | <b>U.S. Security Holdings, Inc.</b>                        |                      |
|                                       | 934,574     | Term Loan, 5.18%, Maturing May 8, 2013                     | 897,191              |
|                                       |             | <b>Valassis Communications, Inc.</b>                       |                      |
|                                       | 407,565     | Term Loan, 4.56%, Maturing March 2, 2014                   | 383,111              |
|                                       | 1,776,097   | Term Loan, 4.56%, Maturing March 2, 2014                   | 1,669,531            |
|                                       |             | <b>VWR International, Inc.</b>                             |                      |
|                                       | 2,325,000   | Term Loan, 4.96%, Maturing June 28, 2013                   | 2,112,844            |
|                                       |             | <b>WAM Acquisition, S.A.</b>                               |                      |
| EUR                                   | 368,919     | Term Loan, 6.45%, Maturing May 4, 2014                     | 494,498              |
| EUR                                   | 223,408     | Term Loan, 6.45%, Maturing May 4, 2014                     | 299,456              |
| EUR                                   | 368,919     | Term Loan, 6.95%, Maturing May 4, 2015                     | 494,498              |
| EUR                                   | 223,408     | Term Loan, 6.95%, Maturing May 4, 2015                     | 299,456              |
|                                       |             | <b>West Corp.</b>  |                      |
|                                       | 4,688,829   | Term Loan, 4.95%, Maturing October 24, 2013                | 4,224,345            |
|                                       |             |  | \$ <b>71,199,934</b> |
| <b>Cable and Satellite Television</b> | <b>4.3%</b> |  |                      |
|                                       |             | <b>Atlantic Broadband Finance, LLC</b>                     |                      |
|                                       | 2,563,048   | Term Loan, 5.06%, Maturing February 10, 2011               | \$ 2,469,068         |
|                                       |             | <b>Bragg Communications, Inc.</b>                          |                      |
|                                       | 1,602,838   | Term Loan, 5.18%, Maturing August 31, 2014                 | 1,582,802            |
|                                       |             | <b>Bresnan Broadband Holdings, LLC</b>                     |                      |
|                                       | 1,725,000   | Term Loan, 5.02%, Maturing March 29, 2014                  | 1,650,251            |
|                                       | 1,550,000   | Term Loan - Second Lien, 7.47%, Maturing March 29, 2014    | 1,428,906            |
|                                       |             | <b>Casema</b>  |                      |
| EUR                                   | 658,133     | Term Loan, 6.98%, Maturing November 14, 2014               | 978,168              |
| EUR                                   | 341,867     | Term Loan, 6.98%, Maturing November 14, 2014               | 508,109              |
| EUR                                   | 1,000,000   | Term Loan - Second Lien, 7.48%, Maturing November 14, 2015 | 1,486,277            |
|                                       |             | <b>Cequel Communications, LLC</b>                          |                      |
|                                       | 987,500     | Term Loan, 4.78%, Maturing November 5, 2013                | 918,680              |
|                                       | 2,175,000   | Term Loan - Second Lien, 7.37%, Maturing May 5, 2014       | 1,918,894            |

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

|            |  |            |
|------------|--|------------|
| 4,715,934  | Term Loan - Second Lien, 8.86%, Maturing May 5, 2014 | 4,134,303  |
|            | <b>Charter Communications Operating, Inc.</b>        |            |
| 14,948,834 | Term Loan, 4.80%, Maturing April 28, 2013            | 13,190,792 |
|            | <b>CSC Holdings, Inc.</b>                            |            |
| 2,719,078  | Term Loan, 4.21%, Maturing March 29, 2013            | 2,583,124  |
|            | <b>CW Media Holdings, Inc.</b>                       |            |
| 868,438    | Term Loan, 6.05%, Maturing February 15, 2015         | 831,529    |

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

|                               |             |  |                      |
|-------------------------------|-------------|--|----------------------|
|                               |             | <b>DirectTV Holdings, LLC</b>                              |                      |
|                               | 1,831,895   | Term Loan, 3.96%, Maturing April 13, 2013                  | \$ 1,791,986         |
|                               |             | <b>Insight Midwest Holdings, LLC</b>                       |                      |
|                               | 4,741,875   | Term Loan, 4.47%, Maturing April 6, 2014                   | 4,573,671            |
|                               |             | <b>Kabel BW GmbH and Co. KG</b>                            |                      |
| EUR                           | 1,000,000   | Term Loan, 6.97%, Maturing June 9, 2013                    | 1,440,306            |
| EUR                           | 1,000,000   | Term Loan, 7.47%, Maturing June 9, 2014                    | 1,440,306            |
|                               |             | <b>MCC Iowa, LLC</b>                                       |                      |
|                               | 1,820,000   | Term Loan, 3.97%, Maturing March 31, 2010                  | 1,738,100            |
|                               |             | <b>Mediacom Broadband Group</b>                            |                      |
|                               | 2,414,740   | Term Loan, 4.22%, Maturing January 31, 2015                | 2,212,505            |
|                               |             | <b>Mediacom Illinois, LLC</b>                              |                      |
|                               | 4,766,169   | Term Loan, 4.22%, Maturing January 31, 2015                | 4,372,960            |
|                               |             | <b>NTL Investment Holdings, Ltd.</b>                       |                      |
|                               | 2,901,650   | Term Loan, 4.80%, Maturing March 30, 2012                  | 2,749,313            |
|                               |             | <b>Orion Cable GmbH</b>                                    |                      |
| EUR                           | 661,661     | Term Loan, 7.64%, Maturing October 31, 2014                | 945,251              |
| EUR                           | 661,661     | Term Loan, 7.73%, Maturing October 31, 2015                | 945,251              |
|                               |             | <b>ProSiebenSat.1 Media AG</b>                             |                      |
| EUR                           | 1,219,800   | Term Loan, 7.31%, Maturing March 2, 2015                   | 1,277,518            |
| EUR                           | 48,181      | Term Loan, 6.73%, Maturing June 26, 2015                   | 58,961               |
| EUR                           | 1,187,219   | Term Loan, 6.73%, Maturing June 26, 2015                   | 1,452,838            |
| EUR                           | 1,219,800   | Term Loan, 7.56%, Maturing March 2, 2016                   | 1,277,518            |
|                               |             | <b>UPC Broadband Holding B.V.</b>                          |                      |
| EUR                           | 5,800,000   | Term Loan, 6.44%, Maturing October 16, 2011                | 7,989,913            |
|                               | 2,800,000   | Term Loan, 4.22%, Maturing December 31, 2014               | 2,632,700            |
|                               |             | <b>YPSO Holding SA</b>                                     |                      |
| EUR                           | 2,480,685   | Term Loan, 6.98%, Maturing July 28, 2014                   | 3,087,520            |
| EUR                           | 957,340     | Term Loan, 6.98%, Maturing July 28, 2014                   | 1,191,528            |
| EUR                           | 1,561,975   | Term Loan, 6.98%, Maturing July 28, 2014                   | 1,944,071            |
|                               |             |  | \$ <b>76,803,119</b> |
| <b>Chemicals and Plastics</b> | <b>3.6%</b> |  |                      |
|                               |             | <b>Arizona Chemical, Inc.</b>                              |                      |
|                               | 1,400,960   | Term Loan, 4.65%, Maturing February 28, 2013               | \$ 1,211,830         |
|                               | 500,000     | Term Loan - Second Lien, 8.15%, Maturing February 28, 2014 | 362,500              |
|                               |             | <b>Brenntag Holding GmbH and Co. KG</b>                    |                      |
|                               | 490,909     | Term Loan, 5.07%, Maturing December 23, 2013               | 450,409              |
|                               | 2,009,091   | Term Loan, 5.07%, Maturing December 23, 2013               | 1,843,341            |
|                               | 1,300,000   | Term Loan - Second Lien, 7.79%, Maturing December 23, 2015 | 1,059,500            |
|                               |             | <b>Celanese Holdings, LLC</b>                              |                      |
| EUR                           | 1,975,000   | Term Loan, 6.45%, Maturing April 6, 2011                   | 2,827,271            |
|                               | 5,999,063   | Term Loan, 4.28%, Maturing April 2, 2014                   | 5,657,332            |
|                               |             | <b>Cognis GmbH</b>   |                      |
| EUR                           | 1,084,426   | Term Loan, 6.96%, Maturing September 15, 2013              | 1,561,905            |
| EUR                           | 265,574     | Term Loan, 6.96%, Maturing September 15, 2013              | 382,507              |
|                               |             | <b>Columbian Chemicals Acquisition</b>                     |                      |
|                               | 880,455     | Term Loan, 6.05%, Maturing March 16, 2013                  | 827,627              |
|                               |             | <b>First Chemical Holding</b>                              |                      |
| EUR                           | 1,000,000   | Term Loan, 6.58%, Maturing December 18, 2014               | 1,334,014            |
| EUR                           | 1,000,000   | Term Loan, 7.06%, Maturing December 18, 2015               | 1,334,014            |
|                               |             | <b>Foamex International, Inc.</b>                          |                      |
|                               | 2,861,677   | Term Loan, 6.05%, Maturing February 12, 2013               | 2,253,571            |
|                               |             | <b>Georgia Gulf Corp.</b>                                  |                      |
|                               | 869,617     | Term Loan, 4.96%, Maturing October 3, 2013                 | 812,222              |
|                               |             | <b>Hercules, Inc.</b>                                      |                      |
|                               | 1,201,260   | Term Loan, 3.96%, Maturing October 8, 2010                 | 1,171,229            |

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

|           |   |  |           |
|-----------|---|--|-----------|
|           | <b>Hexion Specialty Chemicals, Inc.</b>   |  |           |
| 4,912,500 | Term Loan, 5.00%, Maturing May 5, 2013    |  | 4,286,156 |
| 1,843,471 | Term Loan, 5.06%, Maturing May 5, 2013    |  | 1,608,429 |
| 400,454   | Term Loan, 5.06%, Maturing May 5, 2013    |  | 349,397   |
|           | <b>Huish Detergents, Inc.</b>             |  |           |
| 1,262,250 | Term Loan, 4.81%, Maturing April 26, 2014 |  | 1,161,270 |

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

|                          |             |   |               |
|--------------------------|-------------|---|---------------|
|                          |             | <b>INEOS Group</b>  |               |
| EUR                      | 849,785     | Term Loan, 7.21%, Maturing December 14, 2011              | \$ 1,117,203  |
| EUR                      | 150,215     | Term Loan, 7.21%, Maturing December 14, 2011              | 197,485       |
| EUR                      | 849,785     | Term Loan, 7.71%, Maturing December 14, 2011              | 1,117,203     |
| EUR                      | 150,215     | Term Loan, 7.71%, Maturing December 14, 2011              | 197,485       |
|                          | 244,949     | Term Loan, 4.88%, Maturing December 14, 2013              | 204,839       |
|                          | 244,949     | Term Loan, 5.38%, Maturing December 14, 2014              | 204,839       |
|                          |             | <b>Innophos, Inc.</b>                                     |               |
|                          | 318,750     | Term Loan, 4.81%, Maturing August 10, 2010                | 314,766       |
|                          |             | <b>Invista B.V.</b>                                       |               |
|                          | 3,056,665   | Term Loan, 4.30%, Maturing April 29, 2011                 | 2,903,831     |
|                          | 1,620,261   | Term Loan, 4.30%, Maturing April 29, 2011                 | 1,539,248     |
|                          |             | <b>ISP Chemco, Inc.</b>                                   |               |
|                          | 1,965,075   | Term Loan, 4.13%, Maturing June 4, 2014                   | 1,816,058     |
|                          |             | <b>Kleopatra</b>  |               |
|                          | 1,200,000   | Term Loan, 5.29%, Maturing January 3, 2016                | 871,500       |
| EUR                      | 800,000     | Term Loan, 7.46%, Maturing January 3, 2016                | 916,536       |
|                          |             | <b>Kranton Polymers, LLC</b>                              |               |
|                          | 3,111,621   | Term Loan, 4.50%, Maturing May 12, 2013                   | 2,950,206     |
|                          |             | <b>Lucite International Group Holdings</b>                |               |
|                          | 780,073     | Term Loan, 5.05%, Maturing July 7, 2013                   | 641,610       |
|                          | 276,218     | Term Loan, 5.05%, Maturing July 7, 2013                   | 227,189       |
|                          |             | <b>MacDermid, Inc.</b>                                    |               |
| EUR                      | 973,170     | Term Loan, 7.20%, Maturing April 12, 2014                 | 1,366,550     |
|                          |             | <b>Millenium Inorganic Chemicals</b>                      |               |
|                          | 522,375     | Term Loan, 5.05%, Maturing April 30, 2014                 | 442,713       |
|                          | 1,375,000   | Term Loan - Second Lien, 8.55%, Maturing October 31, 2014 | 1,010,625     |
|                          |             | <b>Momentive Performance Material</b>                     |               |
|                          | 1,895,201   | Term Loan, 4.75%, Maturing December 4, 2013               | 1,741,216     |
|                          |             | <b>Mosaic Co.</b>   |               |
|                          | 74,336      | Term Loan, 4.44%, Maturing December 21, 2012              | 73,918        |
|                          |             | <b>Nalco Co.</b>  |               |
|                          | 4,432,589   | Term Loan, 4.63%, Maturing November 4, 2010               | 4,388,263     |
|                          |             | <b>Propex Fabrics, Inc.</b>                               |               |
|                          | 1,591,374   | Term Loan, 9.00%, Maturing July 31, 2012                  | 739,989       |
|                          |             | <b>Rockwood Specialties Group, Inc.</b>                   |               |
|                          | 3,681,475   | Term Loan, 4.30%, Maturing December 10, 2012              | 3,551,964     |
|                          |             | <b>Schoeller Arca Systems Holding</b>                     |               |
| EUR                      | 886,834     | Term Loan, 8.40%, Maturing November 16, 2015              | 1,279,907     |
| EUR                      | 824,121     | Term Loan, 8.40%, Maturing November 16, 2015              | 1,189,397     |
| EUR                      | 289,045     | Term Loan, 8.40%, Maturing November 16, 2015              | 417,159       |
|                          |             | <b>Solo Cup Co.</b>                                       |               |
|                          | 1,986,828   | Term Loan, 6.04%, Maturing February 27, 2011              | 1,941,296     |
|                          |             | <b>Wellman, Inc.</b>                                      |               |
|                          | 1,250,000   | Term Loan, 6.74%, Maturing February 10, 2009 (3)          | 625,000       |
|                          |             |   | \$ 64,482,519 |
| <b>Clothing/Textiles</b> | <b>0.3%</b> |   |               |
|                          |             | <b>Hanesbrands, Inc.</b>                                  |               |
|                          | 1,792,654   | Term Loan, 4.55%, Maturing September 5, 2013              | \$ 1,729,413  |
|                          | 1,125,000   | Term Loan - Second Lien, 6.55%, Maturing March 5, 2014    | 1,100,860     |
|                          |             | <b>St. John Knits International, Inc.</b>                 |               |
|                          | 1,231,247   | Term Loan, 5.46%, Maturing March 23, 2012                 | 1,151,216     |
|                          |             | <b>The William Carter Co.</b>                             |               |
|                          | 1,158,850   | Term Loan, 4.12%, Maturing July 14, 2012                  | 1,109,599     |
|                          |             | <b>Warnaco, Inc.</b>                                      |               |
|                          | 591,111     | Term Loan, 4.38%, Maturing January 31, 2013               | 558,600       |
|                          |             |   | \$ 5,649,688  |

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

**Conglomerates 1.3%**

|  |           |   |    |           |
|--|-----------|---|----|-----------|
|  |           | <b>Amsted Industries, Inc.</b>              |    |           |
|  | 1,460,600 | Term Loan, 4.79%, Maturing October 15, 2010 | \$ | 1,427,737 |
|  |           | <b>Blount, Inc.</b>                         |    |           |
|  | 415,014   | Term Loan, 4.22%, Maturing August 9, 2010   |    | 401,526   |



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

|                                      |             |   |               |
|--------------------------------------|-------------|---|---------------|
|                                      |             | <b>Doncasters (Dunde HoldCo 4 Ltd.)</b>                     |               |
|                                      | 608,184     | Term Loan, 4.96%, Maturing July 13, 2015                    | \$ 556,488    |
|                                      | 608,184     | Term Loan, 5.46%, Maturing July 13, 2015                    | 556,488       |
| GBP                                  | 734,483     | Term Loan - Second Lien, 9.90%, Maturing January 13, 2016   | 1,222,147     |
|                                      |             | <b>ISS Holdings A/S</b>                                     |               |
| EUR                                  | 208,772     | Term Loan, 6.96%, Maturing December 31, 2013                | 293,796       |
| EUR                                  | 1,491,228   | Term Loan, 6.96%, Maturing December 31, 2013                | 2,098,543     |
|                                      |             | <b>Jarden Corp.</b>   |               |
|                                      | 1,775,197   | Term Loan, 4.55%, Maturing January 24, 2012                 | 1,690,135     |
|                                      | 980,432     | Term Loan, 4.55%, Maturing January 24, 2012                 | 933,452       |
|                                      |             | <b>Johnson Diversey, Inc.</b>                               |               |
|                                      | 2,970,076   | Term Loan, 4.78%, Maturing December 16, 2011                | 2,873,548     |
|                                      |             | <b>Polymer Group, Inc.</b>                                  |               |
|                                      | 3,907,043   | Term Loan, 5.03%, Maturing November 22, 2012                | 3,614,014     |
|                                      |             | <b>RBS Global, Inc.</b>                                     |               |
|                                      | 418,625     | Term Loan, 4.79%, Maturing July 19, 2013                    | 397,694       |
|                                      | 2,681,967   | Term Loan, 5.29%, Maturing July 19, 2013                    | 2,544,516     |
|                                      |             | <b>RGIS Holdings, LLC</b>                                   |               |
|                                      | 1,909,286   | Term Loan, 5.13%, Maturing April 30, 2014                   | 1,594,254     |
|                                      | 95,464      | Term Loan, 5.30%, Maturing April 30, 2014                   | 79,713        |
|                                      |             | <b>US Investigations Services, Inc.</b>                     |               |
|                                      | 2,630,075   | Term Loan, 5.55%, Maturing February 21, 2015                | 2,437,204     |
|                                      |             | <b>Vertrue, Inc.</b>  |               |
|                                      | 833,650     | Term Loan, 5.81%, Maturing August 16, 2014                  | 752,369       |
|                                      |             |   | \$ 23,473,624 |
| <b>Containers and Glass Products</b> | <b>1.7%</b> |   |               |
|                                      |             | <b>Berry Plastics Corp.</b>                                 |               |
|                                      | 4,633,788   | Term Loan, 4.78%, Maturing April 3, 2015                    | \$ 4,092,626  |
|                                      |             | <b>Consolidated Container Co.</b>                           |               |
|                                      | 1,000,000   | Term Loan - Second Lien, 8.11%, Maturing September 28, 2014 | 512,500       |
|                                      |             | <b>Crown Americas, Inc.</b>                                 |               |
|                                      | 686,000     | Term Loan, 4.43%, Maturing November 15, 2012                | 670,565       |
|                                      |             | <b>Graham Packaging Holdings Co.</b>                        |               |
|                                      | 5,218,826   | Term Loan, 4.99%, Maturing October 7, 2011                  | 4,982,742     |
|                                      |             | <b>Graphic Packaging International, Inc.</b>                |               |
|                                      | 7,381,991   | Term Loan, 4.79%, Maturing May 16, 2014                     | 6,946,977     |
|                                      |             | <b>JSG Acquisitions</b>                                     |               |
| EUR                                  | 180,907     | Term Loan, 6.39%, Maturing December 31, 2014                | 256,152       |
| EUR                                  | 217,564     | Term Loan, 6.64%, Maturing December 31, 2014                | 308,055       |
| EUR                                  | 1,300,764   | Term Loan, 6.82%, Maturing December 31, 2014                | 1,841,787     |
| EUR                                  | 1,300,764   | Term Loan, 6.88%, Maturing December 31, 2014                | 1,841,787     |
|                                      |             | <b>Kranson Industries, Inc.</b>                             |               |
|                                      | 1,102,495   | Term Loan, 5.05%, Maturing July 31, 2013                    | 1,025,320     |
|                                      |             | <b>Owens-Brockway Glass Container</b>                       |               |
|                                      | 2,034,688   | Term Loan, 3.96%, Maturing June 14, 2013                    | 1,985,855     |
|                                      |             | <b>Smurfit-Stone Container Corp.</b>                        |               |
|                                      | 79,324      | Term Loan, 4.50%, Maturing November 1, 2011                 | 76,999        |
|                                      | 1,069,632   | Term Loan, 4.64%, Maturing November 1, 2011                 | 1,038,283     |
|                                      | 2,207,792   | Term Loan, 4.64%, Maturing November 1, 2011                 | 2,143,086     |
|                                      | 872,221     | Term Loan, 4.81%, Maturing November 1, 2011                 | 846,658       |
|                                      |             | <b>Tegant Holding Corp.</b>                                 |               |
|                                      | 1,975,000   | Term Loan, 5.56%, Maturing March 8, 2013                    | 1,303,500     |
|                                      |             |   | \$ 29,872,892 |
| <b>Cosmetics/Toiletries</b>          | <b>0.3%</b> |   |               |
|                                      |             | <b>American Safety Razor Co.</b>                            |               |
|                                      | 1,000,000   | Term Loan - Second Lien, 8.79%, Maturing July 31, 2014      | \$ 920,000    |

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

|           |  |                     |
|-----------|--|---------------------|
|           | <b>Bausch &amp; Lomb, Inc.</b>                             |                     |
| 155,000   | Term Loan, 6.05%, Maturing April 30, 2015 (2)              | 151,190             |
| 616,900   | Term Loan, 6.05%, Maturing April 30, 2015                  | 601,735             |
|           | <b>KIK Custom Products, Inc.</b>                           |                     |
| 1,400,000 | Term Loan - Second Lien, 7.46%, Maturing November 30, 2014 | 605,500             |
|           | <b>Prestige Brands, Inc.</b>                               |                     |
| 2,513,258 | Term Loan, 4.73%, Maturing April 7, 2011                   | 2,456,710           |
|           |  | \$ <b>4,735,135</b> |

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

|   |           |   |    |                   |
|---|-----------|---|----|-------------------|
| <b>Drugs 0.4%</b>                             |           |   |    |                   |
|   |           | <b>Graceway Pharmaceuticals, LLC</b>                            |    |                   |
|   | 1,486,729 | Term Loan, 5.55%, Maturing May 3, 2012                          | \$ | 1,284,162         |
|   | 1,000,000 | Term Loan - Second Lien, 9.30%, Maturing May 3, 2013            |    | 760,000           |
|   | 300,000   | Term Loan, 11.05%, Maturing November 3, 2013                    |    | 235,500           |
|   |           | <b>Pharmaceutical Holdings Corp.</b>                            |    |                   |
|   | 616,116   | Term Loan, 5.71%, Maturing January 30, 2012                     |    | 594,551           |
|   |           | <b>Stiefel Laboratories, Inc.</b>                               |    |                   |
|   | 674,484   | Term Loan, 5.04%, Maturing December 28, 2013                    |    | 642,446           |
|   | 881,826   | Term Loan, 5.04%, Maturing December 28, 2013                    |    | 839,939           |
|   |           | <b>Warner Chilcott Corp.</b>                                    |    |                   |
|   | 2,106,305 | Term Loan, 4.70%, Maturing January 18, 2012                     |    | 2,039,605         |
|   | 820,172   | Term Loan, 4.80%, Maturing January 18, 2012                     |    | 794,199           |
|   |           |   | \$ | <b>7,190,402</b>  |
| <b>Ecological Services and Equipment 0.7%</b> |           |   |    |                   |
|   |           | <b>Allied Waste Industries, Inc.</b>                            |    |                   |
|   | 1,565,962 | Term Loan, 4.05%, Maturing January 15, 2012                     |    | 1,538,884         |
|   | 2,604,404 | Term Loan, 4.23%, Maturing January 15, 2012                     |    | 2,559,368         |
|   |           | <b>Big Dumpster Merger Sub, Inc.</b>                            |    |                   |
|   | 853,188   | Term Loan, 5.05%, Maturing February 5, 2013                     |    | 699,614           |
|   |           | <b>Blue Waste B.V. (AVR Acquisition)</b>                        |    |                   |
| EUR   | 1,000,000 | Term Loan, 7.05%, Maturing April 1, 2015                        |    | 1,455,908         |
|   |           | <b>Environmental Systems Products Holdings, Inc.</b>            |    |                   |
|   | 466,049   | Term Loan - Second Lien, 13.50%, Maturing December 12, 2010 (4) |    | 425,782           |
|   |           | <b>IESI Corp.</b>   |    |                   |
|   | 3,464,706 | Term Loan, 4.40%, Maturing January 20, 2012                     |    | 3,343,441         |
|   |           | <b>Sensus Metering Systems, Inc.</b>                            |    |                   |
|   | 18,429    | Term Loan, 4.46%, Maturing December 17, 2010                    |    | 17,415            |
|   | 715,074   | Term Loan, 4.64%, Maturing December 17, 2010                    |    | 675,745           |
|   |           | <b>Waste Services, Inc.</b>                                     |    |                   |
|   | 844,840   | Term Loan, 5.15%, Maturing March 31, 2011                       |    | 839,559           |
|   |           | <b>Wastequip, Inc.</b>  |    |                   |
|   | 985,301   | Term Loan, 5.05%, Maturing February 5, 2013                     |    | 807,947           |
|   |           |   | \$ | <b>12,363,663</b> |
| <b>Electronics/Electrical 1.6%</b>            |           |   |    |                   |
|   |           | <b>Aspect Software, Inc.</b>                                    |    |                   |
|   | 2,219,832 | Term Loan, 5.81%, Maturing July 11, 2011                        | \$ | 2,069,993         |
|   | 2,350,000 | Term Loan - Second Lien, 9.88%, Maturing July 11, 2013          |    | 2,138,500         |
|   |           | <b>Freescale Semiconductor, Inc.</b>                            |    |                   |
|   | 5,589,875 | Term Loan, 4.22%, Maturing December 1, 2013                     |    | 5,045,840         |
|   |           | <b>Infor Enterprise Solutions Holdings</b>                      |    |                   |
|   | 3,421,907 | Term Loan, 6.55%, Maturing July 28, 2012                        |    | 2,857,292         |
|   | 1,785,343 | Term Loan, 6.55%, Maturing July 28, 2012                        |    | 1,490,761         |
|   | 500,000   | Term Loan - Second Lien, 8.30%, Maturing March 2, 2014          |    | 298,750           |
|   | 183,333   | Term Loan - Second Lien, 9.05%, Maturing March 2, 2014          |    | 109,542           |
|   | 316,667   | Term Loan - Second Lien, 9.05%, Maturing March 2, 2014          |    | 202,667           |
|   |           | <b>Network Solutions, LLC</b>                                   |    |                   |
|   | 982,859   | Term Loan, 5.17%, Maturing March 7, 2014                        |    | 825,602           |
|   |           | <b>Open Solutions, Inc.</b>                                     |    |                   |
|   | 2,419,805 | Term Loan, 5.15%, Maturing January 23, 2014                     |    | 2,147,577         |
|   |           | <b>Sensata Technologies Finance Co.</b>                         |    |                   |
|   | 3,748,500 | Term Loan, 4.54%, Maturing April 27, 2013                       |    | 3,276,815         |
|   |           | <b>Spectrum Brands, Inc.</b>                                    |    |                   |
|   | 83,608    | Term Loan, 6.46%, Maturing March 30, 2013                       |    | 74,864            |
|   | 1,655,733 | Term Loan, 6.61%, Maturing March 30, 2013                       |    | 1,482,571         |
|   |           | <b>SS&amp;C Technologies, Inc.</b>                              |    |                   |
|   | 1,983,269 | Term Loan, 4.78%, Maturing November 23, 2012                    |    | 1,881,626         |

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

|           |   |                      |
|-----------|---|----------------------|
|           | <b>VeriFone, Inc.</b>                                     |                      |
| 957,063   | Term Loan, 5.55%, Maturing October 31, 2013               | 918,781              |
|           | <b>Vertafore, Inc.</b>                                    |                      |
| 2,468,906 | Term Loan, 5.14%, Maturing January 31, 2012               | 2,308,427            |
| 975,000   | Term Loan - Second Lien, 8.64%, Maturing January 31, 2013 | 870,187              |
|           |   | <b>\$ 27,999,795</b> |

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

|                                      |           |  |                      |
|--------------------------------------|-----------|--|----------------------|
| <b>Equipment Leasing 0.3%</b>        |           |  |                      |
|                                      |           | <b>AWAS Capital, Inc.</b>                                  |                      |
|                                      | 2,577,339 | Term Loan - Second Lien, 8.81%, Maturing March 22, 2013    | \$ 2,087,645         |
|                                      |           | <b>The Hertz Corp.</b>                                     |                      |
|                                      | 3,800,272 | Term Loan, 4.21%, Maturing December 21, 2012               | 3,505,750            |
|                                      | 688,889   | Term Loan, 4.55%, Maturing December 21, 2012               | 635,500              |
|                                      |           |  | \$ <b>6,228,895</b>  |
| <b>Farming/Agriculture 0.4%</b>      |           |  |                      |
|                                      |           | <b>BF Bolthouse HoldCo, LLC</b>                            |                      |
|                                      | 2,925,000 | Term Loan, 5.06%, Maturing December 16, 2012               | \$ 2,831,766         |
|                                      | 1,475,000 | Term Loan - Second Lien, 8.30%, Maturing December 16, 2013 | 1,408,625            |
|                                      |           | <b>Central Garden &amp; Pet Co.</b>                        |                      |
|                                      | 2,492,625 | Term Loan, 3.97%, Maturing February 28, 2014               | 2,212,205            |
|                                      |           |  | \$ <b>6,452,596</b>  |
| <b>Financial Intermediaries 0.6%</b> |           |  |                      |
|                                      |           | <b>Citco III, Ltd.</b>                                     |                      |
|                                      | 2,166,424 | Term Loan, 5.13%, Maturing June 30, 2014                   | \$ 1,949,781         |
|                                      |           | <b>Grosvenor Capital Management</b>                        |                      |
|                                      | 687,612   | Term Loan, 4.55%, Maturing December 5, 2013                | 656,670              |
|                                      |           | <b>INVESTools, Inc.</b>                                    |                      |
|                                      | 533,333   | Term Loan, 6.06%, Maturing August 13, 2012                 | 485,333              |
|                                      |           | <b>Jupiter Asset Management Group</b>                      |                      |
| GBP                                  | 594,385   | Term Loan, 7.90%, Maturing June 30, 2015                   | 1,016,679            |
|                                      |           | <b>LPL Holdings, Inc.</b>                                  |                      |
|                                      | 5,070,100 | Term Loan, 4.67%, Maturing December 18, 2014               | 4,816,595            |
|                                      |           | <b>Nuveen Investments, Inc.</b>                            |                      |
|                                      | 698,250   | Term Loan, 5.46%, Maturing November 2, 2014                | 647,627              |
|                                      |           | <b>RJO Holdings Corp. (RJ O Brien)</b>                     |                      |
|                                      | 669,938   | Term Loan, 5.47%, Maturing July 31, 2014                   | 452,208              |
|                                      |           | <b>Travelex America Holdings, Inc.</b>                     |                      |
|                                      | 625,000   | Term Loan, 5.54%, Maturing October 31, 2013                | 583,203              |
|                                      | 625,000   | Term Loan, 6.04%, Maturing October 31, 2014                | 583,203              |
|                                      |           |  | \$ <b>11,191,299</b> |
| <b>Food Products 1.5%</b>            |           |  |                      |
|                                      |           | <b>Acosta, Inc.</b>  |                      |
|                                      | 2,964,500 | Term Loan, 4.72%, Maturing July 28, 2013                   | \$ 2,777,366         |
|                                      |           | <b>Advantage Sales &amp; Marketing, Inc.</b>               |                      |
|                                      | 4,145,857 | Term Loan, 4.56%, Maturing March 29, 2013                  | 3,888,470            |
|                                      |           | <b>American Seafoods Group, LLC</b>                        |                      |
|                                      | 1,025,850 | Term Loan, 4.30%, Maturing September 30, 2011              | 969,428              |
|                                      |           | <b>Dean Foods Co.</b>                                      |                      |
|                                      | 5,875,625 | Term Loan, 4.30%, Maturing April 2, 2014                   | 5,565,321            |
|                                      |           | <b>MafCo Worldwide Corp.</b>                               |                      |
|                                      | 895,568   | Term Loan, 4.81%, Maturing December 8, 2011                | 841,834              |
|                                      |           | <b>Michael Foods, Inc.</b>                                 |                      |
|                                      | 1,401,918 | Term Loan, 4.87%, Maturing November 21, 2010               | 1,380,889            |
|                                      |           | <b>Pinnacle Foods Finance, LLC</b>                         |                      |
|                                      | 6,336,000 | Term Loan, 5.43%, Maturing April 2, 2014                   | 5,802,718            |
|                                      |           | <b>Provimi Group SA</b>                                    |                      |
|                                      | 231,370   | Term Loan, 4.71%, Maturing June 28, 2015                   | 209,969              |
|                                      | 188,011   | Term Loan, 4.71%, Maturing June 28, 2015                   | 170,620              |
| EUR                                  | 419,087   | Term Loan, 6.73%, Maturing June 28, 2015                   | 593,396              |
| EUR                                  | 243,178   | Term Loan, 6.73%, Maturing June 28, 2015                   | 344,322              |
| EUR                                  | 402,189   | Term Loan, 6.73%, Maturing June 28, 2015                   | 569,470              |
| EUR                                  | 548,225   | Term Loan, 6.73%, Maturing June 28, 2015                   | 776,247              |
|                                      |           | <b>Reddy Ice Group, Inc.</b>                               |                      |
|                                      | 3,130,000 | Term Loan, 4.54%, Maturing August 9, 2012                  | 2,699,625            |

\$ 26,589,675

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

|                                 |           |   |    |                   |
|---------------------------------|-----------|---|----|-------------------|
| <b>Food Service 1.0%</b>        |           |   |    |                   |
|                                 |           | <b>AFC Enterprises, Inc.</b>                              |    |                   |
|                                 | 654,646   | Term Loan, 5.06%, Maturing May 23, 2009                   | \$ | 621,914           |
|                                 |           | <b>Aramark Corp.</b>                                      |    |                   |
|                                 | 293,517   | Term Loan, 4.47%, Maturing January 26, 2014               |    | 279,501           |
|                                 | 4,614,037 | Term Loan, 4.68%, Maturing January 26, 2014               |    | 4,393,708         |
| GBP                             | 985,000   | Term Loan, 8.07%, Maturing January 27, 2014               |    | 1,795,092         |
|                                 |           | <b>Buffets, Inc.</b>                                      |    |                   |
|                                 | 595,463   | Term Loan, 9.71%, Maturing January 22, 2009               |    | 357,278           |
|                                 | 59,325    | Term Loan, 9.71%, Maturing January 22, 2009               |    | 35,595            |
|                                 | 185,675   | Term Loan, 5.40%, Maturing May 1, 2013                    |    | 81,233            |
|                                 | 1,238,615 | Term Loan, 9.71%, Maturing November 1, 2013               |    | 541,894           |
|                                 |           | <b>Burger King Corp.</b>                                  |    |                   |
|                                 | 1,692,294 | Term Loan, 4.31%, Maturing June 30, 2012                  |    | 1,679,998         |
|                                 |           | <b>CBRL Group, Inc.</b>                                   |    |                   |
|                                 | 2,300,037 | Term Loan, 4.29%, Maturing April 27, 2013                 |    | 2,130,409         |
|                                 |           | <b>Denny s, Inc.</b>                                      |    |                   |
|                                 | 163,417   | Term Loan, 4.70%, Maturing March 31, 2012                 |    | 155,348           |
|                                 | 605,083   | Term Loan, 4.76%, Maturing March 31, 2012                 |    | 575,207           |
|                                 |           | <b>JRD Holdings, Inc.</b>                                 |    |                   |
|                                 | 1,896,094 | Term Loan, 5.05%, Maturing June 26, 2014                  |    | 1,782,328         |
|                                 |           | <b>Maine Beverage Co., LLC</b>                            |    |                   |
|                                 | 635,156   | Term Loan, 4.54%, Maturing June 30, 2010                  |    | 609,750           |
|                                 |           | <b>NPC International, Inc.</b>                            |    |                   |
|                                 | 491,258   | Term Loan, 4.49%, Maturing May 3, 2013                    |    | 454,413           |
|                                 |           | <b>OSI Restaurant Partners, LLC</b>                       |    |                   |
|                                 | 84,586    | Term Loan, 5.35%, Maturing May 9, 2013                    |    | 71,053            |
|                                 | 995,501   | Term Loan, 5.13%, Maturing May 9, 2014                    |    | 836,221           |
|                                 |           | <b>QCE Finance, LLC</b>                                   |    |                   |
|                                 | 984,925   | Term Loan, 4.81%, Maturing May 5, 2013                    |    | 841,126           |
|                                 | 1,225,000 | Term Loan - Second Lien, 8.55%, Maturing November 5, 2013 |    | 1,004,500         |
|                                 |           | <b>Sagittarius Restaurants, LLC</b>                       |    |                   |
|                                 | 488,750   | Term Loan, 9.50%, Maturing March 29, 2013                 |    | 384,891           |
|                                 |           |   | \$ | <b>18,631,459</b> |
| <b>Food/Drug Retailers 1.3%</b> |           |   |    |                   |
|                                 |           | <b>General Nutrition Centers, Inc.</b>                    |    |                   |
|                                 | 3,019,699 | Term Loan, 5.05%, Maturing September 16, 2013             | \$ | 2,687,532         |
|                                 |           | <b>Iceland Foods Group, Ltd.</b>                          |    |                   |
| GBP                             | 2,150,000 | Term Loan, 7.66%, Maturing May 2, 2014                    |    | 4,131,167         |
| GBP                             | 2,150,000 | Term Loan, 8.16%, Maturing May 2, 2015                    |    | 4,131,167         |
| GBP                             | 526,312   | Term Loan, 9.79%, Maturing May 2, 2016                    |    | 1,000,869         |
|                                 |           | <b>Pantry, Inc. (The)</b>                                 |    |                   |
|                                 | 1,193,500 | Term Loan, 4.22%, Maturing May 15, 2014                   |    | 1,074,150         |
|                                 | 343,583   | Term Loan, 4.22%, Maturing May 15, 2014                   |    | 309,225           |
|                                 |           | <b>Rite Aid Corp.</b>                                     |    |                   |
|                                 | 3,491,250 | Term Loan, 4.22%, Maturing June 1, 2014                   |    | 3,092,664         |
|                                 | 1,250,000 | Term Loan, 6.00%, Maturing June 4, 2014                   |    | 1,137,500         |
|                                 |           | <b>Roundy s Supermarkets, Inc.</b>                        |    |                   |
|                                 | 3,911,978 | Term Loan, 5.21%, Maturing November 3, 2011               |    | 3,760,389         |
|                                 |           | <b>Supervalu, Inc.</b>                                    |    |                   |
|                                 | 1,772,958 | Term Loan, 3.64%, Maturing June 1, 2012                   |    | 1,679,385         |
|                                 |           |   | \$ | <b>23,004,048</b> |
| <b>Forest Products 0.8%</b>     |           |   |    |                   |
|                                 |           | <b>Appleton Papers, Inc.</b>                              |    |                   |
|                                 | 1,905,750 | Term Loan, 4.49%, Maturing June 5, 2014                   | \$ | 1,759,642         |
|                                 |           | <b>Georgia-Pacific Corp.</b>                              |    |                   |
|                                 | 9,212,069 | Term Loan, 4.45%, Maturing December 20, 2012              |    | 8,710,702         |

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

|           |   |                      |
|-----------|---|----------------------|
|           | <b>Newpage Corp.</b>                        |                      |
| 1,940,250 | Term Loan, 6.56%, Maturing December 5, 2014 | 1,922,460            |
|           | <b>Xerium Technologies, Inc.</b>            |                      |
| 1,875,165 | Term Loan, 8.30%, Maturing May 18, 2012     | 1,654,833            |
|           |   | \$ <b>14,047,637</b> |



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

| <b>Healthcare 5.2%</b> |           |   |              |
|------------------------|-----------|---|--------------|
|                        |           | <b>Accellent, Inc.</b>                                    |              |
|                        | 1,413,750 | Term Loan, 5.14%, Maturing November 22, 2012              | \$ 1,279,444 |
|                        |           | <b>Alliance Imaging, Inc.</b>                             |              |
|                        | 1,118,681 | Term Loan, 5.30%, Maturing December 29, 2011              | 1,089,316    |
|                        |           | <b>American Medical Systems</b>                           |              |
|                        | 1,541,096 | Term Loan, 4.94%, Maturing July 20, 2012                  | 1,452,483    |
|                        |           | <b>AMN Healthcare, Inc.</b>                               |              |
|                        | 319,654   | Term Loan, 4.55%, Maturing November 2, 2011               | 311,663      |
|                        |           | <b>AMR HoldCo, Inc.</b>                                   |              |
|                        | 2,169,912 | Term Loan, 4.69%, Maturing February 10, 2012              | 2,112,952    |
|                        |           | <b>Biomet, Inc.</b>                                       |              |
|                        | 3,970,000 | Term Loan, 5.80%, Maturing December 26, 2014              | 3,904,650    |
| EUR                    | 1,761,688 | Term Loan, 7.95%, Maturing December 26, 2014              | 2,700,571    |
|                        |           | <b>Capio AB</b>   |              |
| EUR                    | 227,051   | Term Loan, 6.69%, Maturing April 24, 2015                 | 340,363      |
| EUR                    | 272,949   | Term Loan, 6.69%, Maturing April 24, 2015                 | 409,167      |
| EUR                    | 227,051   | Term Loan, 6.81%, Maturing April 16, 2016                 | 340,363      |
| EUR                    | 272,949   | Term Loan, 6.81%, Maturing April 24, 2016                 | 409,167      |
|                        |           | <b>Cardinal Health 409, Inc.</b>                          |              |
|                        | 2,178,000 | Term Loan, 5.05%, Maturing April 10, 2014                 | 1,911,195    |
| EUR                    | 1,980,000 | Term Loan, 7.21%, Maturing April 10, 2014                 | 2,749,473    |
|                        |           | <b>Carestream Health, Inc.</b>                            |              |
|                        | 4,293,822 | Term Loan, 4.75%, Maturing April 30, 2013                 | 3,789,298    |
|                        | 1,000,000 | Term Loan - Second Lien, 7.96%, Maturing October 30, 2013 | 715,000      |
|                        |           | <b>Carl Zeiss Vision Holding GmbH</b>                     |              |
|                        | 1,300,000 | Term Loan, 5.14%, Maturing March 23, 2015                 | 940,333      |
|                        |           | <b>Community Health Systems, Inc.</b>                     |              |
|                        | 503,549   | Term Loan, 0.00%, Maturing July 25, 2014 (2)              | 477,496      |
|                        | 9,842,239 | Term Loan, 4.85%, Maturing July 25, 2014                  | 9,333,011    |
|                        |           | <b>Concentra, Inc.</b>                                    |              |
|                        | 850,000   | Term Loan - Second Lien, 8.30%, Maturing June 25, 2015    | 556,750      |
|                        |           | <b>ConMed Corp.</b>                                       |              |
|                        | 615,521   | Term Loan, 3.96%, Maturing April 13, 2013                 | 601,672      |
|                        |           | <b>CRC Health Corp.</b>                                   |              |
|                        | 638,625   | Term Loan, 5.05%, Maturing February 6, 2013               | 592,325      |
|                        | 586,553   | Term Loan, 5.05%, Maturing February 6, 2013               | 544,027      |
|                        |           | <b>DaVita, Inc.</b>                                       |              |
|                        | 5,424,933 | Term Loan, 4.10%, Maturing October 5, 2012                | 5,233,124    |
|                        |           | <b>DJO Finance, LLC</b>                                   |              |
|                        | 1,044,750 | Term Loan, 5.62%, Maturing May 15, 2014                   | 1,016,019    |
|                        |           | <b>Fresenius Medical Care Holdings</b>                    |              |
|                        | 3,534,977 | Term Loan, 4.17%, Maturing March 31, 2013                 | 3,442,736    |
|                        |           | <b>Hanger Orthopedic Group, Inc.</b>                      |              |
|                        | 1,532,148 | Term Loan, 4.47%, Maturing May 30, 2013                   | 1,478,523    |
|                        |           | <b>HCA, Inc.</b>  |              |
|                        | 8,805,801 | Term Loan, 5.05%, Maturing November 18, 2013              | 8,292,739    |
|                        |           | <b>Health Management Association, Inc.</b>                |              |
|                        | 5,823,395 | Term Loan, 4.55%, Maturing February 28, 2014              | 5,395,742    |
|                        |           | <b>HealthSouth Corp.</b>                                  |              |
|                        | 1,964,244 | Term Loan, 5.29%, Maturing March 10, 2013                 | 1,860,770    |
|                        |           | <b>Iasis Healthcare, LLC</b>                              |              |
|                        | 112,878   | Term Loan, 4.46%, Maturing March 14, 2014                 | 105,493      |
|                        | 423,291   | Term Loan, 4.46%, Maturing March 14, 2014                 | 395,601      |
|                        | 1,223,346 | Term Loan, 4.46%, Maturing March 14, 2014                 | 1,143,318    |
|                        |           | <b>Ikaria Acquisition, Inc.</b>                           |              |
|                        | 757,861   | Term Loan, 5.05%, Maturing March 28, 2013                 | 723,757      |
|                        |           | <b>IM U.S. Holdings, LLC</b>                              |              |

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

|           |   |           |
|-----------|---|-----------|
| 900,000   | Term Loan - Second Lien, 7.06%, Maturing June 26, 2015<br><b>Invacare Corp.</b> | 848,250   |
| 2,188,624 | Term Loan, 4.97%, Maturing February 12, 2013<br><b>inVentiv Health, Inc.</b>    | 2,046,363 |
| 1,200,788 | Term Loan, 4.56%, Maturing July 6, 2014<br><b>Leiner Health Products, Inc.</b>  | 1,124,988 |
| 110,567   | Term Loan, 8.75%, Maturing May 27, 2011 (3)                                     | 105,039   |

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

|                             |             |  |               |
|-----------------------------|-------------|--|---------------|
|                             |             | <b>LifePoint Hospitals, Inc.</b>                         |               |
|                             | 2,959,542   | Term Loan, 4.27%, Maturing April 15, 2012                | \$ 2,865,946  |
|                             |             | <b>MultiPlan Merger Corp.</b>                            |               |
|                             | 727,222     | Term Loan, 5.00%, Maturing April 12, 2013                | 689,271       |
|                             | 1,327,388   | Term Loan, 5.00%, Maturing April 12, 2013                | 1,258,116     |
|                             |             | <b>Mylan, Inc.</b>                                       |               |
|                             | 771,125     | Term Loan, 5.93%, Maturing October 2, 2014               | 764,763       |
|                             |             | <b>National Mentor Holdings, Inc.</b>                    |               |
|                             | 81,200      | Term Loan, 4.44%, Maturing June 29, 2013                 | 70,441        |
|                             | 1,341,424   | Term Loan, 4.81%, Maturing June 29, 2013                 | 1,163,685     |
|                             |             | <b>National Rental Institutes, Inc.</b>                  |               |
|                             | 2,003,395   | Term Loan, 5.00%, Maturing March 31, 2013                | 1,732,936     |
|                             |             | <b>Nyco Holdings</b>                                     |               |
| EUR                         | 1,920,457   | Term Loan, 7.21%, Maturing December 29, 2014             | 2,380,259     |
| EUR                         | 1,920,457   | Term Loan, 7.96%, Maturing December 29, 2015             | 2,380,259     |
|                             |             | <b>Physiotherapy Associates, Inc.</b>                    |               |
|                             | 1,161,333   | Term Loan, 6.25%, Maturing June 27, 2013                 | 940,680       |
|                             |             | <b>RadNet Management, Inc.</b>                           |               |
|                             | 714,129     | Term Loan, 6.92%, Maturing November 15, 2012             | 681,993       |
|                             |             | <b>ReAble Therapeutics Finance, LLC</b>                  |               |
|                             | 1,155,739   | Term Loan, 4.81%, Maturing November 16, 2013             | 1,092,174     |
|                             |             | <b>Renal Advantage, Inc.</b>                             |               |
|                             | 368,803     | Term Loan, 5.28%, Maturing October 5, 2012               | 350,362       |
|                             |             | <b>Select Medical Corp.</b>                              |               |
|                             | 1,605,581   | Term Loan, 4.63%, Maturing February 24, 2012             | 1,502,021     |
|                             |             | <b>Select Medical Holdings Corp.</b>                     |               |
|                             | 2,003,956   | Term Loan, 4.68%, Maturing February 24, 2012             | 1,874,701     |
|                             |             | <b>Sunrise Medical Holdings, Inc.</b>                    |               |
|                             | 1,550,142   | Term Loan, 6.84%, Maturing May 13, 2010                  | 1,286,928     |
|                             |             | <b>Vanguard Health Holding Co., LLC</b>                  |               |
|                             | 939,872     | Term Loan, 5.05%, Maturing September 23, 2011            | 907,558       |
|                             |             | <b>Viant Holdings, Inc.</b>                              |               |
|                             | 767,250     | Term Loan, 5.05%, Maturing June 25, 2014                 | 659,835       |
|                             |             |  | \$ 92,375,109 |
| <b>Home Furnishings</b>     | <b>0.6%</b> |  |               |
|                             |             | <b>Hunter Fan Co.</b>                                    |               |
|                             | 663,948     | Term Loan, 5.18%, Maturing April 16, 2014                | \$ 529,499    |
|                             |             | <b>Interline Brands, Inc.</b>                            |               |
|                             | 1,287,848   | Term Loan, 4.19%, Maturing June 23, 2013                 | 1,223,455     |
|                             | 889,565     | Term Loan, 4.19%, Maturing June 23, 2013                 | 845,087       |
|                             |             | <b>National Bedding Co., LLC</b>                         |               |
|                             | 2,341,583   | Term Loan, 4.59%, Maturing August 31, 2011               | 1,847,900     |
|                             | 1,050,000   | Term Loan - Second Lien, 7.46%, Maturing August 31, 2012 | 750,750       |
|                             |             | <b>Oreck Corp.</b>                                       |               |
|                             | 1,793,108   | Term Loan, 5.61%, Maturing February 2, 2012 (4)          | 914,485       |
|                             |             | <b>Sanitec, Ltd. Oy</b>                                  |               |
| EUR                         | 500,000     | Term Loan, 8.38%, Maturing April 7, 2013                 | 614,171       |
| EUR                         | 500,000     | Term Loan, 8.88%, Maturing April 7, 2014                 | 614,171       |
|                             |             | <b>Simmons Co.</b>                                       |               |
|                             | 3,677,152   | Term Loan, 5.53%, Maturing December 19, 2011             | 3,451,926     |
|                             | 1,000,000   | Term Loan, 8.20%, Maturing February 15, 2012             | 635,000       |
|                             |             |  | \$ 11,426,444 |
| <b>Industrial Equipment</b> | <b>1.4%</b> |  |               |
|                             |             | <b>Brand Energy and Infrastructure Services, Inc.</b>    |               |
|                             | 1,064,895   | Term Loan, 6.06%, Maturing February 7, 2014              | \$ 1,011,650  |
|                             |             | <b>CEVA Group PLC U.S.</b>                               |               |
|                             | 1,439,408   | Term Loan, 5.46%, Maturing January 4, 2014               | 1,324,255     |
|                             | 171,053     | Term Loan, 5.80%, Maturing January 4, 2014               | 157,368       |

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

|     |           |  |           |
|-----|-----------|--|-----------|
| EUR | 304,073   | Term Loan, 7.47%, Maturing January 4, 2014 | 451,183   |
| EUR | 516,351   | Term Loan, 7.47%, Maturing January 4, 2014 | 766,160   |
| EUR | 634,598   | Term Loan, 7.47%, Maturing January 4, 2014 | 941,615   |
| EUR | 1,597,365 | Term Loan, 7.96%, Maturing January 4, 2014 | 2,370,167 |

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

|  |             |   |               |
|--|-------------|---|---------------|
|  |             | <b>EPD Holdings (Goodyear Engineering Products)</b>       |               |
|  | 115,047     | Term Loan, 4.97%, Maturing July 13, 2014                  | \$ 102,104    |
|  | 803,305     | Term Loan, 5.30%, Maturing July 13, 2014                  | 712,933       |
|  | 1,100,000   | Term Loan - Second Lien, 8.55%, Maturing July 13, 2015    | 836,000       |
|  |             | <b>Flowserve Corp.</b>                                    |               |
|  | 2,302,242   | Term Loan, 4.31%, Maturing August 10, 2012                | 2,236,053     |
|  |             | <b>FR Brand Acquisition Corp.</b>                         |               |
|  | 985,622     | Term Loan, 5.06%, Maturing February 7, 2014               | 906,772       |
|  |             | <b>Generac Acquisition Corp.</b>                          |               |
|  | 2,677,819   | Term Loan, 5.29%, Maturing November 7, 2013               | 2,155,645     |
|  | 500,000     | Term Loan - Second Lien, 8.79%, Maturing April 7, 2014    | 351,666       |
|  |             | <b>Gleason Corp.</b>                                      |               |
|  | 280,361     | Term Loan, 4.52%, Maturing June 30, 2013                  | 266,343       |
|  | 743,297     | Term Loan, 4.52%, Maturing June 30, 2013                  | 706,132       |
|  |             | <b>Itron, Inc.</b>  |               |
| EUR                                    | 404,198     | Term Loan, 6.96%, Maturing April 18, 2014                 | 610,811       |
|  |             | <b>Jason, Inc.</b>  |               |
|  | 632,479     | Term Loan, 4.96%, Maturing April 30, 2010                 | 569,231       |
|  |             | <b>John Maneely Co.</b>                                   |               |
|  | 2,501,969   | Term Loan, 6.04%, Maturing December 8, 2013               | 2,297,641     |
|  |             | <b>KION Group GmbH</b>                                    |               |
|  | 250,000     | Term Loan, 4.46%, Maturing December 23, 2014              | 217,321       |
|  | 250,000     | Term Loan, 4.96%, Maturing December 23, 2015              | 217,321       |
|  |             | <b>Polypore, Inc.</b>                                     |               |
|  | 4,306,500   | Term Loan, 4.72%, Maturing July 3, 2014                   | 4,048,110     |
|  |             | <b>Sequa Corp.</b>  |               |
|  | 993,167     | Term Loan, 6.03%, Maturing November 30, 2014              | 941,440       |
|  |             | <b>TFS Acquisition Corp.</b>                              |               |
|  | 884,250     | Term Loan, 6.30%, Maturing August 11, 2013                | 831,195       |
|  |             |   | \$ 25,029,116 |
| <b>Insurance</b>                       | <b>0.9%</b> |   |               |
|  |             | <b>Alliant Holdings I, Inc.</b>                           |               |
|  | 1,339,875   | Term Loan, 5.80%, Maturing August 21, 2014                | \$ 1,239,384  |
|  |             | <b>Applied Systems, Inc.</b>                              |               |
|  | 958,324     | Term Loan, 5.30%, Maturing September 26, 2013             | 910,408       |
|  |             | <b>CCC Information Services Group, Inc.</b>               |               |
|  | 1,116,500   | Term Loan, 5.06%, Maturing February 10, 2013              | 1,099,752     |
|  |             | <b>Conseco, Inc.</b>                                      |               |
|  | 4,674,938   | Term Loan, 4.46%, Maturing October 10, 2013               | 4,099,337     |
|  |             | <b>Crawford &amp; Company</b>                             |               |
|  | 1,619,411   | Term Loan, 5.56%, Maturing October 31, 2013               | 1,574,877     |
|  |             | <b>Crump Group, Inc.</b>                                  |               |
|  | 1,342,394   | Term Loan, 5.81%, Maturing August 4, 2014                 | 1,261,850     |
|  |             | <b>Getty Images, Inc.</b>                                 |               |
|  | 2,925,000   | Term Loan, 7.25%, Maturing July 2, 2015                   | 2,907,634     |
|  |             | <b>Hub International Holdings, Inc.</b>                   |               |
|  | 218,153     | Term Loan, 5.30%, Maturing June 13, 2014 (2)              | 200,834       |
|  | 970,588     | Term Loan, 5.30%, Maturing June 13, 2014                  | 893,536       |
|  |             | <b>U.S.I. Holdings Corp.</b>                              |               |
|  | 1,188,000   | Term Loan, 5.56%, Maturing May 4, 2014                    | 1,098,900     |
|  |             |   | \$ 15,286,512 |
| <b>Leisure Goods/Activities/Movies</b> | <b>3.6%</b> |   |               |
|  |             | <b>24 Hour Fitness Worldwide, Inc.</b>                    |               |
|  | 1,974,550   | Term Loan, 4.97%, Maturing June 8, 2012                   | \$ 1,865,950  |
|  |             | <b>AMC Entertainment, Inc.</b>                            |               |
|  | 1,720,676   | Term Loan, 4.21%, Maturing January 26, 2013               | 1,622,410     |
|  |             | <b>AMF Bowling Worldwide, Inc.</b>                        |               |
|  | 1,300,000   | Term Loan - Second Lien, 8.95%, Maturing December 8, 2013 | 1,007,500     |

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

|           |  |           |
|-----------|--|-----------|
|           | <b>Butterfly Wendel US, Inc.</b>         |           |
| 371,737   | Term Loan, 5.63%, Maturing June 22, 2013 | 340,604   |
| 371,857   | Term Loan, 5.38%, Maturing June 22, 2014 | 340,714   |
|           | <b>Carmike Cinemas, Inc.</b>             |           |
| 2,924,623 | Term Loan, 6.31%, Maturing May 19, 2012  | 2,840,540 |

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

|     |                                 |   |                      |
|-----|---------------------------------|---|----------------------|
|     |                                 | <b>Cedar Fair, L.P.</b>                               |                      |
|     | 490,000                         | Term Loan, 4.49%, Maturing August 31, 2011            | \$ 462,165           |
|     | 2,812,152                       | Term Loan, 4.46%, Maturing August 30, 2012            | 2,652,405            |
|     |                                 | <b>Cinemark, Inc.</b>                                 |                      |
|     | 3,774,523                       | Term Loan, 4.53%, Maturing October 5, 2013            | 3,567,600            |
|     |                                 | <b>Dave &amp; Buster s, Inc.</b>                      |                      |
|     | 382,500                         | Term Loan, 5.05%, Maturing March 8, 2013              | 365,287              |
|     | 977,500                         | Term Loan, 5.05%, Maturing March 8, 2013              | 933,512              |
|     |                                 | <b>Deluxe Entertainment Services</b>                  |                      |
|     | 815,437                         | Term Loan, 5.01%, Maturing January 28, 2011           | 727,777              |
|     | 41,339                          | Term Loan, 5.05%, Maturing January 28, 2011           | 36,895               |
|     | 77,477                          | Term Loan, 5.05%, Maturing January 28, 2011           | 69,148               |
|     |                                 | <b>Easton-Bell Sports, Inc.</b>                       |                      |
|     | 1,466,250                       | Term Loan, 4.39%, Maturing March 16, 2012             | 1,332,455            |
|     |                                 | <b>Formula One (Project Alpha III)</b>                |                      |
|     | 1,928,571                       | Term Loan, 4.71%, Maturing October 13, 2014           | 1,775,090            |
|     |                                 | <b>Mega Blocks, Inc.</b>                              |                      |
|     | 1,477,157                       | Term Loan, 8.25%, Maturing July 26, 2012              | 1,292,513            |
|     |                                 | <b>Metro-Goldwyn-Mayer Holdings, Inc.</b>             |                      |
|     | 10,137,869                      | Term Loan, 6.05%, Maturing April 8, 2012              | 7,882,193            |
|     |                                 | <b>National CineMedia, LLC</b>                        |                      |
|     | 2,075,000                       | Term Loan, 4.54%, Maturing February 13, 2015          | 1,887,603            |
|     |                                 | <b>Red Football, Ltd.</b>                             |                      |
| GBP | 2,750,000                       | Term Loan, 7.90%, Maturing August 16, 2014            | 5,124,712            |
| GBP | 2,750,000                       | Term Loan, 8.15%, Maturing August 16, 2015            | 5,124,712            |
|     |                                 | <b>Regal Cinemas Corp.</b>                            |                      |
|     | 6,241,337                       | Term Loan, 4.30%, Maturing November 10, 2010          | 5,894,594            |
|     |                                 | <b>Revolution Studios Distribution Co., LLC</b>       |                      |
|     | 1,458,730                       | Term Loan, 6.22%, Maturing December 21, 2014          | 1,356,619            |
|     | 1,050,000                       | Term Loan, 9.47%, Maturing June 21, 2015              | 887,250              |
|     |                                 | <b>Six Flags Theme Parks, Inc.</b>                    |                      |
|     | 4,479,750                       | Term Loan, 4.88%, Maturing April 30, 2015             | 3,842,506            |
|     |                                 | <b>Southwest Sports Group, LLC</b>                    |                      |
|     | 1,450,000                       | Term Loan, 5.31%, Maturing December 22, 2010          | 1,276,000            |
|     |                                 | <b>Universal City Development Partners, Ltd.</b>      |                      |
|     | 2,912,921                       | Term Loan, 5.69%, Maturing June 9, 2011               | 2,891,074            |
|     |                                 | <b>WMG Acquisition Corp.</b>                          |                      |
|     | 900,000                         | Revolving Loan, 4.25%, Maturing February 28, 2010 (2) | 841,500              |
|     | 6,904,626                       | Term Loan, 4.61%, Maturing February 28, 2011          | 6,461,577            |
|     |                                 |   | \$ <b>64,702,905</b> |
|     | <b>Lodging and Casinos 1.8%</b> |   |                      |
|     |                                 | <b>Bally Technologies, Inc.</b>                       |                      |
|     | 5,419,355                       | Term Loan, 6.12%, Maturing September 5, 2009          | \$ 5,371,935         |
|     |                                 | <b>Gala Electric Casinos, Ltd.</b>                    |                      |
| GBP | 958,999                         | Term Loan, 8.44%, Maturing December 12, 2013          | 1,647,242            |
| GBP | 958,999                         | Term Loan, 8.94%, Maturing December 12, 2014          | 1,647,242            |
|     |                                 | <b>Green Valley Ranch Gaming, LLC</b>                 |                      |
|     | 642,017                         | Term Loan, 4.70%, Maturing February 16, 2014          | 514,684              |
|     |                                 | <b>Harrah s Operating Co.</b>                         |                      |
|     | 1,396,500                       | Term Loan, 5.80%, Maturing January 28, 2015           | 1,240,017            |
|     | 997,500                         | Term Loan, 5.80%, Maturing January 28, 2015           | 881,957              |
|     |                                 | <b>Herbst Gaming, Inc.</b>                            |                      |
|     | 997,468                         | Term Loan, 9.75%, Maturing December 2, 2011           | 730,646              |
|     |                                 | <b>Isle of Capri Casinos, Inc.</b>                    |                      |
|     | 2,635,147                       | Term Loan, 4.55%, Maturing November 30, 2013          | 2,281,598            |
|     | 794,536                         | Term Loan, 4.55%, Maturing November 30, 2013          | 687,936              |
|     | 1,054,059                       | Term Loan, 4.55%, Maturing November 30, 2013          | 912,639              |
|     |                                 | <b>LodgeNet Entertainment Corp.</b>                   |                      |

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

|           |  |           |
|-----------|--|-----------|
| 1,178,400 | Term Loan, 4.81%, Maturing April 4, 2014   | 1,064,242 |
|           | <b>New World Gaming Partners, Ltd.</b>     |           |
| 1,451,042 | Term Loan, 5.28%, Maturing June 30, 2014   | 1,253,337 |
| 291,667   | Term Loan, 5.28%, Maturing June 30, 2014   | 251,927   |
|           | <b>Penn National Gaming, Inc.</b>          |           |
| 7,093,380 | Term Loan, 4.47%, Maturing October 3, 2012 | 6,824,846 |



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

|  |  |   |               |
|--|--|---|---------------|
|  |  | <b>Venetian Casino Resort/Las Vegas Sands, Inc.</b>     |               |
| 1,135,272                              |  | Term Loan, 4.56%, Maturing May 14, 2014                 | \$ 983,584    |
| 4,164,296                              |  | Term Loan, 4.56%, Maturing May 23, 2014                 | 3,607,888     |
|  |  | <b>VML US Finance, LLC</b>                              |               |
| 2,300,000                              |  | Term Loan, 5.06%, Maturing May 25, 2013                 | 2,224,017     |
|  |  | <b>Wimar OpCo, LLC</b>                                  |               |
| 900,262                                |  | Term Loan, 8.25%, Maturing January 3, 2012              | 768,036       |
|  |  |   | \$ 32,893,773 |
| <b>Nonferrous Metals/Minerals 0.8%</b> |  |   |               |
|  |  | <b>Alpha Natural Resources, LLC</b>                     |               |
| 2,750,875                              |  | Term Loan, 4.55%, Maturing October 26, 2012             | \$ 2,737,121  |
|  |  | <b>Compass Minerals Group, Inc.</b>                     |               |
| 2,756,505                              |  | Term Loan, 4.65%, Maturing December 22, 2012            | 2,670,365     |
|  |  | <b>Euramax International, Inc.</b>                      |               |
| 698,264                                |  | Term Loan, 8.00%, Maturing June 28, 2012                | 616,567       |
| 501,316                                |  | Term Loan - Second Lien, 10.79%, Maturing June 28, 2013 | 353,428       |
| 248,684                                |  | Term Loan - Second Lien, 10.79%, Maturing June 28, 2013 | 175,322       |
|  |  | <b>Murray Energy Corp.</b>                              |               |
| 948,150                                |  | Term Loan, 5.50%, Maturing January 28, 2010             | 924,446       |
|  |  | <b>Neo Material Technologies, Inc.</b>                  |               |
| 619,925                                |  | Term Loan, 6.50%, Maturing August 31, 2009              | 610,626       |
|  |  | <b>Noranda Aluminum Acquisition</b>                     |               |
| 531,158                                |  | Term Loan, 4.47%, Maturing May 18, 2014                 | 500,616       |
|  |  | <b>Novelis, Inc.</b>                                    |               |
| 593,992                                |  | Term Loan, 4.81%, Maturing June 28, 2014                | 566,272       |
| 1,306,783                              |  | Term Loan, 4.81%, Maturing June 28, 2014                | 1,245,799     |
|  |  | <b>Oxbow Carbon and Mineral Holdings</b>                |               |
| 1,825,746                              |  | Term Loan, 4.79%, Maturing May 8, 2014                  | 1,709,355     |
| 163,450                                |  | Term Loan, 4.80%, Maturing May 8, 2014                  | 153,030       |
|  |  | <b>Tube City IMS Corp.</b>                              |               |
| 2,642,230                              |  | Term Loan, 5.05%, Maturing January 25, 2014             | 2,444,062     |
| 324,324                                |  | Term Loan, 5.40%, Maturing January 25, 2014             | 300,000       |
|  |  |   | \$ 15,007,009 |
| <b>Oil and Gas 0.7%</b>                |  |   |               |
|  |  | <b>Atlas Pipeline Partners, L.P.</b>                    |               |
| 1,615,000                              |  | Term Loan, 4.97%, Maturing July 20, 2014                | \$ 1,578,662  |
|  |  | <b>Big West Oil, LLC</b>                                |               |
| 577,500                                |  | Term Loan, 4.46%, Maturing May 1, 2014                  | 531,300       |
| 462,000                                |  | Term Loan, 4.46%, Maturing May 1, 2014                  | 425,040       |
|  |  | <b>Citgo Petroleum Corp.</b>                            |               |
| 1,903,739                              |  | Term Loan, 3.77%, Maturing November 15, 2012            | 1,779,996     |
|  |  | <b>Dresser, Inc.</b>                                    |               |
| 824,990                                |  | Term Loan, 4.97%, Maturing May 4, 2014                  | 793,366       |
| 1,250,000                              |  | Term Loan - Second Lien, 8.47%, Maturing May 4, 2015    | 1,200,000     |
|  |  | <b>Enterprise GP Holdings, L.P.</b>                     |               |
| 1,550,000                              |  | Term Loan, 4.71%, Maturing October 31, 2014             | 1,521,906     |
|  |  | <b>IFM (US) Colonial Pipeline 2, LLC</b>                |               |
| 938,112                                |  | Term Loan, 4.65%, Maturing February 27, 2012            | 921,695       |
|  |  | <b>Targa Resources, Inc.</b>                            |               |
| 1,411,549                              |  | Term Loan, 4.65%, Maturing October 31, 2012             | 1,363,910     |
| 1,602,972                              |  | Term Loan, 4.68%, Maturing October 31, 2012             | 1,548,871     |
|  |  | <b>Volnay Acquisition Co.</b>                           |               |
| 885,000                                |  | Term Loan, 4.65%, Maturing January 12, 2014             | 865,087       |
|  |  |   | \$ 12,529,833 |
| <b>Publishing 4.3%</b>                 |  |   |               |
|  |  | <b>American Media Operations, Inc.</b>                  |               |
| 3,746,341                              |  | Term Loan, 5.99%, Maturing January 31, 2013             | \$ 3,493,463  |
|  |  | <b>Aster Zweite Beteiligungs GmbH</b>                   |               |

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

|     |           |   |           |
|-----|-----------|---|-----------|
|     | 1,075,000 | Term Loan, 4.88%, Maturing September 27, 2013 | 903,000   |
| EUR | 472,333   | Term Loan, 6.98%, Maturing September 27, 2013 | 630,098   |
|     |           | <b>CanWest MediaWorks, Ltd.</b>               |           |
|     | 1,163,250 | Term Loan, 4.65%, Maturing July 10, 2014      | 1,084,731 |

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

|     |            |   |               |
|-----|------------|---|---------------|
|     |            | <b>Dex Media West, LLC</b>                              |               |
|     | 5,190,000  | Term Loan, 7.00%, Maturing October 24, 2014             | \$ 4,919,149  |
|     |            | <b>GateHouse Media Operating, Inc.</b>                  |               |
|     | 1,850,000  | Term Loan, 4.65%, Maturing August 28, 2014              | 1,112,312     |
|     | 800,000    | Term Loan, 4.79%, Maturing August 28, 2014              | 481,000       |
|     | 975,000    | Term Loan, 4.93%, Maturing August 28, 2014              | 592,312       |
|     |            | <b>Idearc, Inc.</b>                                     |               |
|     | 12,337,125 | Term Loan, 4.79%, Maturing November 17, 2014            | 9,237,422     |
|     |            | <b>Laureate Education, Inc.</b>                         |               |
|     | 433,619    | Term Loan, 0.00%, Maturing August 17, 2014 (2)          | 402,994       |
|     | 2,904,972  | Term Loan, 5.71%, Maturing August 17, 2014              | 2,699,809     |
|     |            | <b>MediaNews Group, Inc.</b>                            |               |
|     | 1,249,500  | Term Loan, 6.25%, Maturing August 2, 2013               | 1,030,838     |
|     |            | <b>Mediannuaire Holding</b>                             |               |
| EUR | 968,816    | Term Loan, 6.72%, Maturing October 10, 2014             | 1,205,497     |
| EUR | 968,816    | Term Loan, 7.22%, Maturing October 10, 2015             | 1,205,497     |
| EUR | 1,000,000  | Term Loan - Second Lien, 8.72%, Maturing April 10, 2016 | 1,223,497     |
|     |            | <b>Merrill Communications, LLC</b>                      |               |
|     | 1,444,562  | Term Loan, 4.94%, Maturing February 9, 2009             | 1,227,877     |
|     |            | <b>Nebraska Book Co., Inc.</b>                          |               |
|     | 912,408    | Term Loan, 5.13%, Maturing March 4, 2011                | 857,663       |
|     |            | <b>Nelson Education, Ltd.</b>                           |               |
|     | 669,938    | Term Loan, 5.30%, Maturing July 5, 2014                 | 594,570       |
|     |            | <b>Nielsen Finance, LLC</b>                             |               |
|     | 7,970,426  | Term Loan, 4.73%, Maturing August 9, 2013               | 7,428,397     |
|     |            | <b>Penton Media, Inc.</b>                               |               |
|     | 987,500    | Term Loan, 5.04%, Maturing February 1, 2013             | 790,000       |
|     |            | <b>Philadelphia Newspapers, LLC</b>                     |               |
|     | 1,038,512  | Term Loan, 9.50%, Maturing June 29, 2013                | 760,710       |
|     |            | <b>R.H. Donnelley Corp.</b>                             |               |
|     | 3,873,902  | Term Loan, 6.75%, Maturing June 30, 2010                | 3,696,349     |
|     |            | <b>Reader s Digest Association, Inc. (The)</b>          |               |
|     | 7,875,313  | Term Loan, 4.61%, Maturing March 2, 2014                | 6,746,520     |
|     |            | <b>SGS International, Inc.</b>                          |               |
|     | 901,875    | Term Loan, 5.31%, Maturing December 30, 2011            | 838,744       |
|     |            | <b>Source Interlink Companies, Inc.</b>                 |               |
|     | 1,994,962  | Term Loan, 5.71%, Maturing August 1, 2014               | 1,635,869     |
|     |            | <b>Source Media, Inc.</b>                               |               |
|     | 2,318,429  | Term Loan, 7.81%, Maturing November 8, 2011             | 2,167,731     |
|     |            | <b>Springer Science+Business Media</b>                  |               |
|     | 563,580    | Term Loan, 5.18%, Maturing May 5, 2011                  | 519,433       |
|     | 505,808    | Term Loan, 5.55%, Maturing May 5, 2012                  | 466,186       |
|     | 430,613    | Term Loan, 5.55%, Maturing May 5, 2012                  | 396,881       |
|     |            | <b>TL Acquisitions, Inc.</b>                            |               |
|     | 3,250,437  | Term Loan, 4.96%, Maturing July 5, 2014                 | 2,880,193     |
|     |            | <b>Trader Media Corp.</b>                               |               |
| GBP | 2,309,688  | Term Loan, 7.50%, Maturing March 23, 2015               | 3,733,412     |
|     |            | <b>Tribune Co.</b>                                      |               |
|     | 2,245,135  | Term Loan, 5.54%, Maturing May 17, 2009                 | 2,175,536     |
|     | 1,994,975  | Term Loan, 5.79%, Maturing May 17, 2014                 | 1,371,545     |
|     | 2,237,288  | Term Loan, 5.79%, Maturing May 17, 2014                 | 1,606,652     |
|     |            | <b>Xsys US, Inc.</b>                                    |               |
|     | 1,290,100  | Term Loan, 4.88%, Maturing September 27, 2013           | 1,083,684     |
| EUR | 527,667    | Term Loan, 6.98%, Maturing September 27, 2013           | 703,916       |
|     | 1,277,104  | Term Loan, 4.88%, Maturing September 27, 2014           | 1,072,768     |
|     |            | <b>Yell Group, PLC</b>                                  |               |
|     | 3,425,000  | Term Loan, 4.46%, Maturing February 10, 2013            | 3,001,156     |
|     |            |   | \$ 75,977,411 |

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

| <b>Radio and Television 2.5%</b> |  |  |    |           |
|----------------------------------|--|--|----|-----------|
|                                  |  | <b>Block Communications, Inc.</b>            |    |           |
| 2,047,500                        |  | Term Loan, 4.80%, Maturing December 22, 2011 | \$ | 1,970,719 |
|                                  |  | <b>CMP KC, LLC</b>                           |    |           |
| 968,688                          |  | Term Loan, 6.50%, Maturing May 5, 2013       |    | 721,963   |
|                                  |  | <b>CMP Susquehanna Corp.</b>                 |    |           |
| 2,741,661                        |  | Term Loan, 4.49%, Maturing May 5, 2013       |    | 2,261,871 |

|   |             |   |                      |
|---|-------------|---|----------------------|
|   |             | <b>Discovery Communications, Inc.</b>                   |                      |
|   | 3,440,250   | Term Loan, 4.80%, Maturing April 30, 2014               | \$ 3,368,865         |
|   |             | <b>Emmis Operating Co.</b>                              |                      |
|   | 1,057,926   | Term Loan, 4.78%, Maturing November 2, 2013             | 934,281              |
|   |             | <b>Entravision Communications Corp.</b>                 |                      |
|   | 1,739,000   | Term Loan, 4.29%, Maturing September 29, 2013           | 1,614,009            |
|   |             | <b>Gray Television, Inc.</b>                            |                      |
|   | 2,392,534   | Term Loan, 4.29%, Maturing January 19, 2015             | 2,042,626            |
|   |             | <b>HIT Entertainment, Inc.</b>                          |                      |
|   | 1,835,658   | Term Loan, 4.79%, Maturing March 20, 2012               | 1,597,023            |
|   |             | <b>NEP II, Inc.</b>                                     |                      |
|   | 839,368     | Term Loan, 5.05%, Maturing February 16, 2014            | 761,727              |
|   |             | <b>Nexstar Broadcasting, Inc.</b>                       |                      |
|   | 1,994,905   | Term Loan, 4.42%, Maturing October 1, 2012              | 1,820,351            |
|   | 2,107,664   | Term Loan, 4.55%, Maturing October 1, 2012              | 1,923,243            |
|   |             | <b>NextMedia Operating, Inc.</b>                        |                      |
|   | 113,182     | Term Loan, 6.46%, Maturing November 15, 2012            | 103,845              |
|   | 254,660     | Term Loan, 6.46%, Maturing November 15, 2012            | 233,651              |
|   |             | <b>PanAmSat Corp.</b>                                   |                      |
|   | 1,064,589   | Term Loan, 5.29%, Maturing January 3, 2014              | 1,007,811            |
|   | 1,064,268   | Term Loan, 5.29%, Maturing January 3, 2014              | 1,007,507            |
|   | 1,064,268   | Term Loan, 5.29%, Maturing January 3, 2014              | 1,007,507            |
|   |             | <b>Paxson Communications Corp.</b>                      |                      |
|   | 3,250,000   | Term Loan, 6.04%, Maturing January 15, 2012             | 2,632,500            |
|   |             | <b>Raycom TV Broadcasting, LLC</b>                      |                      |
|   | 1,900,000   | Term Loan, 4.00%, Maturing June 25, 2014                | 1,757,500            |
|   |             | <b>SFX Entertainment</b>                                |                      |
|   | 1,485,010   | Term Loan, 5.72%, Maturing June 21, 2013                | 1,395,909            |
|   |             | <b>Sirius Satellite Radio, Inc.</b>                     |                      |
|   | 744,375     | Term Loan, 5.43%, Maturing December 19, 2012            | 666,216              |
|   |             | <b>Tyrol Acquisition 2 SAS</b>                          |                      |
| EUR                                     | 1,050,000   | Term Loan, 6.48%, Maturing January 19, 2015             | 1,391,499            |
| EUR                                     | 1,050,000   | Term Loan, 7.40%, Maturing January 19, 2016             | 1,391,499            |
|   |             | <b>Univision Communications, Inc.</b>                   |                      |
|   | 770,500     | Term Loan - Second Lien, 4.96%, Maturing March 29, 2009 | 739,038              |
|   | 11,650,000  | Term Loan, 5.03%, Maturing September 29, 2014           | 9,565,745            |
|   |             | <b>Young Broadcasting, Inc.</b>                         |                      |
|   | 2,321,947   | Term Loan, 5.31%, Maturing November 3, 2012             | 2,031,703            |
|   |             |   | \$ <b>43,948,608</b> |
| <b>Rail Industries</b>                  | <b>0.3%</b> |   |                      |
|   |             | <b>Kansas City Southern Railway Co.</b>                 |                      |
|   | 3,332,000   | Term Loan, 4.33%, Maturing April 26, 2013               | \$ 3,227,875         |
|   |             | <b>Rail America, Inc.</b>                               |                      |
|   | 135,280     | Term Loan, 6.79%, Maturing August 14, 2009              | 135,111              |
|   | 2,089,720   | Term Loan, 6.79%, Maturing August 13, 2010              | 2,087,108            |
|   |             |   | \$ <b>5,450,094</b>  |
| <b>Retailers (Except Food and Drug)</b> | <b>1.3%</b> |   |                      |
|   |             | <b>American Achievement Corp.</b>                       |                      |
|   | 1,251,793   | Term Loan, 5.02%, Maturing March 25, 2011               | \$ 1,239,275         |
|   |             | <b>Amscan Holdings, Inc.</b>                            |                      |
|   | 715,937     | Term Loan, 4.98%, Maturing May 25, 2013                 | 630,025              |
|   |             | <b>Claire s Stores, Inc.</b>                            |                      |
|   | 495,000     | Term Loan, 5.45%, Maturing May 24, 2014                 | 342,478              |
|   |             | <b>Cumberland Farms, Inc.</b>                           |                      |
|   | 2,028,589   | Term Loan, 4.91%, Maturing September 29, 2013           | 1,927,160            |
|   |             | <b>FTD, Inc.</b>  |                      |
|   | 750,483     | Term Loan, 4.21%, Maturing July 28, 2013                | 733,597              |
|   |             | <b>Harbor Freight Tools USA, Inc.</b>                   |                      |

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

|           |  |           |
|-----------|--|-----------|
| 1,936,252 | Term Loan, 4.71%, Maturing July 15, 2010   | 1,713,583 |
|           | <b>Josten s Corp.</b>                      |           |
| 1,991,336 | Term Loan, 5.17%, Maturing October 4, 2011 | 1,946,531 |
|           | <b>Mapco Express, Inc.</b>                 |           |
| 1,670,366 | Term Loan, 5.50%, Maturing April 28, 2011  | 1,570,144 |

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

|                                |           |   |               |
|--------------------------------|-----------|---|---------------|
|                                |           | <b>Neiman Marcus Group, Inc.</b>                          |               |
|                                | 1,542,722 | Term Loan, 4.42%, Maturing April 5, 2013                  | \$ 1,441,811  |
|                                |           | <b>Orbitz Worldwide, Inc.</b>                             |               |
|                                | 1,687,250 | Term Loan, 5.66%, Maturing July 25, 2014                  | 1,366,673     |
|                                |           | <b>Oriental Trading Co., Inc.</b>                         |               |
|                                | 1,150,000 | Term Loan - Second Lien, 8.47%, Maturing January 31, 2013 | 833,750       |
|                                | 2,078,451 | Term Loan, 4.83%, Maturing July 31, 2013                  | 1,714,722     |
|                                |           | <b>Rent-A-Center, Inc.</b>                                |               |
|                                | 1,186,674 | Term Loan, 4.52%, Maturing November 15, 2012              | 1,121,407     |
|                                |           | <b>Savers, Inc.</b>                                       |               |
|                                | 448,858   | Term Loan, 5.55%, Maturing August 11, 2012                | 426,415       |
|                                | 491,028   | Term Loan, 5.55%, Maturing August 11, 2012                | 466,477       |
|                                |           | <b>The Yankee Candle Company, Inc.</b>                    |               |
|                                | 3,485,341 | Term Loan, 4.80%, Maturing February 6, 2014               | 3,154,234     |
|                                |           | <b>Vivarte</b>  |               |
| EUR                            | 836,310   | Term Loan, 6.47%, Maturing May 29, 2015                   | 852,671       |
| EUR                            | 130,208   | Term Loan, 6.47%, Maturing May 29, 2015                   | 132,756       |
| EUR                            | 33,482    | Term Loan, 6.47%, Maturing May 29, 2015                   | 34,137        |
| EUR                            | 836,310   | Term Loan, 6.97%, Maturing May 29, 2016                   | 852,671       |
| EUR                            | 130,208   | Term Loan, 6.97%, Maturing May 29, 2016                   | 132,756       |
| EUR                            | 33,482    | Term Loan, 6.97%, Maturing May 29, 2016                   | 34,137        |
|                                |           |   | \$ 22,667,410 |
| <b>Steel 0.2%</b>              |           |   |               |
|                                |           | <b>Algoma Acquisition Corp.</b>                           |               |
|                                | 2,249,840 | Term Loan, 4.96%, Maturing June 20, 2013                  | \$ 2,126,099  |
|                                |           | <b>Niagara Corp.</b>                                      |               |
|                                | 1,460,250 | Term Loan, 7.47%, Maturing June 29, 2014                  | 1,285,020     |
|                                |           |   | \$ 3,411,119  |
| <b>Surface Transport 0.2%</b>  |           |   |               |
|                                |           | <b>Gainey Corp.</b>                                       |               |
|                                | 1,876,147 | Term Loan, 7.00%, Maturing April 20, 2012 (3)             | \$ 666,032    |
|                                |           | <b>Oshkosh Truck Corp.</b>                                |               |
|                                | 1,050,503 | Term Loan, 4.41%, Maturing December 6, 2013               | 961,703       |
|                                |           | <b>Ozburn-Hessey Holding Co., LLC</b>                     |               |
|                                | 583,367   | Term Loan, 6.16%, Maturing August 9, 2012                 | 522,114       |
|                                |           | <b>Swift Transportation Co., Inc.</b>                     |               |
|                                | 3,020,930 | Term Loan, 6.13%, Maturing May 10, 2014                   | 2,328,004     |
|                                |           |   | \$ 4,477,853  |
| <b>Telecommunications 2.1%</b> |           |   |               |
|                                |           | <b>Alltell Communication</b>                              |               |
|                                | 1,994,975 | Term Loan, 5.56%, Maturing May 16, 2014                   | \$ 1,973,593  |
|                                | 1,960,188 | Term Loan, 5.21%, Maturing May 16, 2015                   | 1,953,145     |
|                                |           | <b>Asurion Corp.</b>                                      |               |
|                                | 2,450,000 | Term Loan, 5.78%, Maturing July 13, 2012                  | 2,311,166     |
|                                | 1,000,000 | Term Loan - Second Lien, 9.10%, Maturing January 13, 2013 | 928,750       |
|                                |           | <b>BCM Luxembourg, Ltd.</b>                               |               |
| EUR                            | 2,875,000 | Term Loan, 6.61%, Maturing September 30, 2014             | 4,133,671     |
| EUR                            | 2,875,000 | Term Loan, 6.86%, Maturing September 30, 2015             | 4,134,195     |
| EUR                            | 1,500,000 | Term Loan - Second Lien, 8.98%, Maturing March 31, 2016   | 2,023,254     |
|                                |           | <b>Centennial Cellular Operating Co., LLC</b>             |               |
|                                | 3,226,468 | Term Loan, 4.74%, Maturing February 9, 2011               | 3,170,812     |
|                                |           | <b>CommScope, Inc.</b>                                    |               |
|                                | 784,021   | Term Loan, 5.23%, Maturing November 19, 2014              | 755,601       |
|                                |           | <b>Intelsat Subsidiary Holding Co.</b>                    |               |
|                                | 1,277,250 | Term Loan, 5.29%, Maturing July 3, 2013                   | 1,227,437     |
|                                |           | <b>Iowa Telecommunications Services</b>                   |               |
|                                | 2,776,000 | Term Loan, 4.56%, Maturing November 23, 2011              | 2,641,828     |
|                                |           | <b>IPC Systems, Inc.</b>                                  |               |

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

|     |           |   |           |
|-----|-----------|---|-----------|
| GBP | 1,683,000 | Term Loan, 8.21%, Maturing May 31, 2014<br><b>Macquarie UK Broadcast Ventures, Ltd.</b> | 2,567,068 |
| GBP | 1,100,000 | Term Loan, 7.39%, Maturing December 26, 2014<br><b>NTelos, Inc.</b>                     | 1,898,990 |
|     | 1,222,051 | Term Loan, 5.27%, Maturing August 24, 2011  | 1,196,846 |



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

|   |             |  |                         |
|---|-------------|--|-------------------------|
|   |             | <b>Palm, Inc.</b>  |                         |
|   | 1,066,938   | Term Loan, 5.97%, Maturing April 24, 2014                | \$ 704,179              |
|   |             | <b>Stratos Global Corp.</b>                              |                         |
|   | 1,198,500   | Term Loan, 5.30%, Maturing February 13, 2012             | 1,134,081               |
|   |             | <b>Trilogy International Partners</b>                    |                         |
|   | 1,225,000   | Term Loan, 6.30%, Maturing June 29, 2012                 | 1,047,375               |
|   |             | <b>Windstream Corp.</b>                                  |                         |
|   | 4,000,241   | Term Loan, 4.29%, Maturing July 17, 2013                 | 3,874,609               |
|   |             |  | \$ <b>37,676,600</b>    |
| <b>Utilities</b>                            | <b>1.4%</b> |  |                         |
|   |             | <b>AEI Finance Holding, LLC</b>                          |                         |
|   | 388,674     | Revolving Loan, 4.70%, Maturing March 30, 2012           | \$ 357,580              |
|   | 2,834,581   | Term Loan, 5.80%, Maturing March 30, 2014                | 2,607,815               |
|   |             | <b>Astoria Generating Co.</b>                            |                         |
|   | 869,380     | Term Loan, 4.43%, Maturing February 23, 2013             | 843,571                 |
|   | 1,250,000   | Term Loan - Second Lien, 6.56%, Maturing August 23, 2013 | 1,200,000               |
|   |             | <b>BRSP, LLC</b>   |                         |
|   | 2,265,375   | Term Loan, 5.86%, Maturing July 13, 2009                 | 2,197,414               |
|   |             | <b>Calpine Corp.</b>                                     |                         |
|   | 1,185,045   | DIP Loan, 5.69%, Maturing March 30, 2009                 | 1,114,683               |
|   |             | <b>Electricinvest Holding Co.</b>                        |                         |
| EUR   | 536,193     | Term Loan, 8.72%, Maturing October 24, 2012              | 748,753                 |
| GBP   | 540,000     | Term Loan, 9.65%, Maturing October 24, 2012              | 953,358                 |
|   |             | <b>Mirant North America, LLC</b>                         |                         |
|   | 834,931     | Term Loan, 4.21%, Maturing January 3, 2013               | 810,579                 |
|   |             | <b>NRG Energy, Inc.</b>                                  |                         |
|   | 2,994,481   | Term Loan, 4.30%, Maturing June 1, 2014                  | 2,855,986               |
|   | 6,112,723   | Term Loan, 4.30%, Maturing June 1, 2014                  | 5,830,009               |
|   |             | <b>Pike Electric, Inc.</b>                               |                         |
|   | 470,384     | Term Loan, 4.00%, Maturing July 1, 2012                  | 456,273                 |
|   | 354,382     | Term Loan, 4.00%, Maturing December 10, 2012             | 343,750                 |
|   |             | <b>TXU Texas Competitive Electric Holdings Co., LLC</b>  |                         |
|   | 1,141,375   | Term Loan, 6.24%, Maturing October 10, 2014              | 1,075,746               |
|   | 3,126,375   | Term Loan, 6.26%, Maturing October 10, 2014              | 2,936,839               |
|   |             | <b>Vulcan Energy Corp.</b>                               |                         |
|   | 1,412,275   | Term Loan, 4.18%, Maturing July 23, 2010                 | 1,408,745               |
|   |             |  | \$ <b>25,741,101</b>    |
| <b>Total Senior Floating-Rate Interests</b> |             |  |                         |
| <b>(identified cost \$1,133,698,706)</b>    |             |  | \$ <b>1,037,007,047</b> |

**Corporate Bonds & Notes 40.9%**

|                              | Principal Amount<br>(000 s omitted) | Security   | Value               |
|------------------------------|-------------------------------------|--|---------------------|
| <b>Aerospace and Defense</b> | <b>0.4%</b>                         |  |                     |
| \$                           | 1,500                               | <b>Alion Science and Technologies Corp.</b><br>10.25%, 2/1/15        | \$ 1,044,375        |
|                              | 1,425                               | <b>Bombardier, Inc.</b><br>8.00%, 11/15/14 (5)                       | 1,460,625           |
|                              | 875                                 | <b>DRS Technologies, Inc., Sr. Sub. Notes</b><br>7.625%, 2/1/18      | 914,375             |
|                              | 2,180                               | <b>Hawker Beechcraft Acquisition</b><br>9.75%, 4/1/17                | 2,163,650           |
|                              | 1,250                               | <b>Vought Aircraft Industries, Inc., Sr. Notes</b><br>8.00%, 7/15/11 | 1,159,375           |
|                              |                                     |  | \$ <b>6,742,400</b> |



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

|   |       |  |                      |
|---|-------|--|----------------------|
| <b>Automotive 1.1%</b>                        |       |  |                      |
| \$  | 680   | <b>Allison Transmission, Inc.</b><br>11.00%, 11/1/15 (5)                   | \$ 618,800           |
|   | 3,590 | <b>Altra Industrial Motion, Inc.</b><br>9.00%, 12/1/11                     | 3,643,850            |
|   | 1,480 | <b>American Axle &amp; Manufacturing, Inc.</b><br>7.875%, 3/1/17           | 984,200              |
|   | 1,100 | <b>Commercial Vehicle Group, Inc., Sr. Notes</b><br>8.00%, 7/1/13          | 940,500              |
|   | 5,965 | <b>Ford Motor Credit Co., Sr. Notes</b><br>5.70%, 1/15/10                  | 5,140,470            |
|   | 6,073 | <b>Tenneco Automotive, Inc., Series B</b><br>10.25%, 7/15/13               | 6,315,920            |
|   | 1,085 | <b>Tenneco, Inc., Sr. Notes</b><br>8.125%, 11/15/15                        | 971,075              |
|   | 990   | <b>United Components, Inc., Sr. Sub. Notes</b><br>9.375%, 6/15/13          | 900,900              |
|   |       |  | <b>\$ 19,515,715</b> |
| <b>Broadcast Radio and Television 0.2%</b>    |       |  |                      |
| \$  | 1,570 | <b>Warner Music Group, Sr. Sub. Notes</b><br>7.375%, 4/15/14               | \$ 1,248,150         |
|   | 2,885 | <b>XM Satellite Radio Holdings, Inc., Sr. Notes</b><br>13.00%, 8/1/13 (5)  | 2,646,987            |
|   |       |  | <b>\$ 3,895,137</b>  |
| <b>Brokers/Dealers/Investment Houses 0.2%</b> |       |  |                      |
| \$  | 540   | <b>Nuveen Investments, Inc.</b><br>5.00%, 9/15/10                          | \$ 481,950           |
|   | 3,120 | <b>Nuveen Investments, Inc., Sr. Notes</b><br>10.50%, 11/15/15 (5)         | 2,823,600            |
|   |       |  | <b>\$ 3,305,550</b>  |
| <b>Building and Development 0.8%</b>          |       |  |                      |
| \$  | 1,475 | <b>Interline Brands, Inc., Sr. Sub. Notes</b><br>8.125%, 6/15/14           | \$ 1,416,000         |
|   | 3,335 | <b>Nortek, Inc., Sr. Sub. Notes</b><br>10.00%, 12/1/13 (5)                 | 3,001,500            |
|   | 5,995 | <b>Panoram Industries International, Sr. Sub. Notes</b><br>10.75%, 10/1/13 | 4,766,025            |
|   | 3,315 | <b>Ply Gem Industries</b><br>11.75%, 6/15/13 (5)                           | 2,983,500            |
|   | 3,405 | <b>Realogy Corp.</b><br>10.50%, 4/15/14                                    | 2,230,275            |
|   | 870   | <b>Stanley Martin Co.</b><br>9.75%, 8/15/15                                | 352,350              |
|   |       |  | <b>\$ 14,749,650</b> |
| <b>Business Equipment and Services 2.5%</b>   |       |  |                      |
| \$  | 1,065 | <b>Affinion Group, Inc.</b><br>10.125%, 10/15/13                           | \$ 1,075,650         |
|   | 2,560 | 11.50%, 10/15/15   | 2,560,000            |
|   | 5,820 | <b>Ceridian Corp., Sr. Notes</b><br>11.25%, 11/15/15 (5)                   | 5,310,750            |
|   | 5,270 | <b>Education Management, LLC, Sr. Notes</b><br>8.75%, 6/1/14               | 4,769,350            |
|   | 7,270 | <b>Education Management, LLC, Sr. Sub. Notes</b><br>10.25%, 6/1/16         | 6,343,075            |
|   | 2,415 | <b>MediMedia USA, Inc., Sr. Sub. Notes</b><br>11.375%, 11/15/14 (5)        | 2,427,075            |
|   | 5,250 | <b>Muzak, LLC/Muzak Finance, Sr. Notes</b><br>10.00%, 2/15/09              | 4,698,750            |

**Neff Corp., Sr. Notes**

705

10.00%, 6/1/15

264,375

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

|                                       |             |  |                      |
|---------------------------------------|-------------|--|----------------------|
|                                       |             | <b>Rental Service Corp.</b>                            |                      |
| \$                                    | 6,380       | 9.50%, 12/1/14   | \$ 5,263,500         |
|                                       |             | <b>Ticketmaster, Sr. Notes</b>                         |                      |
|                                       | 4,190       | 10.75%, 8/1/16 (5)                                     | 4,357,600            |
|                                       |             | <b>Travelport, LLC</b>                                 |                      |
|                                       | 5,455       | 9.875%, 9/1/14   | 4,609,475            |
|                                       | 549         | 11.875%, 9/1/16  | 432,337              |
|                                       |             | <b>West Corp.</b>                                      |                      |
|                                       | 4,275       | 9.50%, 10/15/14  | 3,697,875            |
|                                       |             |  | <b>\$ 45,809,812</b> |
| <b>Cable and Satellite Television</b> | <b>1.3%</b> |  |                      |
|                                       |             | <b>Cablevision Systems Corp., Sr. Notes, Series B</b>  |                      |
| \$                                    | 1,790       | 8.00%, 4/15/12   | \$ 1,722,875         |
|                                       |             | <b>CCH I Holdings, LLC, Sr. Notes</b>                  |                      |
|                                       | 2,775       | 11.00%, 10/1/15  | 2,102,062            |
|                                       |             | <b>CCH II Holdings, LLC</b>                            |                      |
|                                       | 940         | 10.25%, 10/1/13  | 831,900              |
|                                       | 720         | 10.25%, 10/1/13 (5)                                    | 633,600              |
|                                       |             | <b>CCO Holdings, LLC/CCO Capital Corp., Sr. Notes</b>  |                      |
|                                       | 10,295      | 8.75%, 11/15/13  | 9,574,350            |
|                                       |             | <b>Charter Communications, Inc., Sr. Notes</b>         |                      |
|                                       | 2,740       | 10.875%, 9/15/14 (5)                                   | 2,863,300            |
|                                       |             | <b>Kabel Deutschland GmbH</b>                          |                      |
|                                       | 1,955       | 10.625%, 7/1/14  | 2,008,762            |
|                                       |             | <b>Mediacom Broadband Group Corp., LLC, Sr. Notes</b>  |                      |
|                                       | 1,720       | 8.50%, 10/15/15  | 1,543,700            |
|                                       |             | <b>National Cable PLC</b>                              |                      |
|                                       | 540         | 8.75%, 4/15/14   | 506,250              |
|                                       |             | <b>National Cable PLC, Sr. Notes</b>                   |                      |
|                                       | 800         | 9.125%, 8/15/16  | 744,000              |
|                                       |             |  | <b>\$ 22,530,799</b> |
| <b>Chemicals and Plastics</b>         | <b>0.8%</b> |  |                      |
|                                       |             | <b>CII Carbon, LLC</b>                                 |                      |
| \$                                    | 2,420       | 11.125%, 11/15/15 (5)                                  | \$ 2,371,600         |
|                                       |             | <b>INEOS Group Holdings PLC</b>                        |                      |
|                                       | 4,035       | 8.50%, 2/15/16 (5)                                     | 2,723,625            |
|                                       |             | <b>Nova Chemicals Corp., Sr. Notes, Variable Rate</b>  |                      |
|                                       | 2,145       | 5.953%, 11/15/13                                       | 1,823,250            |
|                                       |             | <b>Reichhold Industries, Inc., Sr. Notes</b>           |                      |
|                                       | 7,255       | 9.00%, 8/15/14 (5)                                     | 7,200,587            |
|                                       |             |  | <b>\$ 14,119,062</b> |
| <b>Clothing/Textiles</b>              | <b>1.7%</b> |  |                      |
|                                       |             | <b>Levi Strauss &amp; Co., Sr. Notes</b>               |                      |
| \$                                    | 3,710       | 9.75%, 1/15/15   | \$ 3,515,225         |
|                                       | 410         | 8.875%, 4/1/16   | 371,050              |
|                                       |             | <b>Oxford Industries, Inc., Sr. Notes</b>              |                      |
|                                       | 13,450      | 8.875%, 6/1/11   | 12,979,250           |
|                                       |             | <b>Perry Ellis International, Inc., Sr. Sub. Notes</b> |                      |
|                                       | 8,190       | 8.875%, 9/15/13  | 7,616,700            |
|                                       |             | <b>Phillips Van Heusen, Sr. Notes</b>                  |                      |
|                                       | 2,500       | 8.125%, 5/1/13   | 2,531,250            |
|                                       |             | <b>Quiksilver, Inc.</b>                                |                      |
|                                       | 3,060       | 6.875%, 4/15/15  | 2,417,400            |
|                                       |             |  | <b>\$ 29,430,875</b> |
| <b>Conglomerates</b>                  | <b>0.2%</b> |  |                      |
|                                       |             | <b>RBS Global &amp; Rexnord Corp.</b>                  |                      |
| \$                                    | 1,905       | 9.50%, 8/1/14  | \$ 1,828,800         |
|                                       | 1,705       | 11.75%, 8/1/16   | 1,649,587            |

\$ 3,478,387

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

|   |       |   |    |                   |
|---|-------|---|----|-------------------|
| <b>Containers and Glass Products 0.6%</b>     |       |   |    |                   |
|   |       | <b>Intertape Polymer US, Inc., Sr. Sub. Notes</b>               |    |                   |
| \$  | 3,220 | 8.50%, 8/1/14   | \$ | 2,881,900         |
|   |       | <b>Pliant Corp. (PIK)</b>                                       |    |                   |
|   | 6,003 | 11.625%, 6/15/09  |    | 5,761,594         |
|   |       | <b>Stone Container Corp., Sr. Notes</b>                         |    |                   |
|   | 1,305 | 8.375%, 7/1/12  |    | 1,158,187         |
|   |       |   | \$ | <b>9,801,681</b>  |
| <b>Cosmetics/Toiletries 0.3%</b>              |       |   |    |                   |
|   |       | <b>Amscan Holdings, Inc., Sr. Sub. Notes</b>                    |    |                   |
| \$  | 5,580 | 8.75%, 5/1/14   | \$ | 4,882,500         |
|   |       |   | \$ | <b>4,882,500</b>  |
| <b>Ecological Services and Equipment 0.2%</b> |       |   |    |                   |
|   |       | <b>Waste Services, Inc., Sr. Sub. Notes</b>                     |    |                   |
| \$  | 4,085 | 9.50%, 4/15/14  | \$ | 4,125,850         |
|   |       |   | \$ | <b>4,125,850</b>  |
| <b>Electronics/Electrical 0.8%</b>            |       |   |    |                   |
|   |       | <b>Advanced Micro Devices, Inc., Sr. Notes</b>                  |    |                   |
| \$  | 7,830 | 7.75%, 11/1/12  | \$ | 5,970,375         |
|   |       | <b>Amkor Technologies, Inc., Sr. Notes</b>                      |    |                   |
|   | 335   | 7.75%, 5/15/13  |    | 307,781           |
|   |       | <b>Avago Technologies Finance</b>                               |    |                   |
|   | 1,850 | 10.125%, 12/1/13  |    | 1,961,000         |
|   | 3,045 | 11.875%, 12/1/15  |    | 3,258,150         |
|   |       | <b>First Data Corp.</b>   |    |                   |
|   | 2,160 | 9.875%, 9/24/15 (5)   |    | 1,914,300         |
|   |       | <b>NXP BV/NXP Funding, LLC</b>                                  |    |                   |
|   | 1,630 | 7.875%, 10/15/14  |    | 1,365,125         |
|   |       | <b>NXP BV/NXP Funding, LLC, Variable Rate</b>                   |    |                   |
|   | 1,025 | 5.541%, 10/15/13  |    | 808,469           |
|   |       |   | \$ | <b>15,585,200</b> |
| <b>Equipment Leasing 0.3%</b>                 |       |   |    |                   |
|   |       | <b>Hertz Corp.</b>  |    |                   |
| \$  | 330   | 8.875%, 1/1/14  | \$ | 304,425           |
|   | 5,140 | 10.50%, 1/1/16  |    | 4,497,500         |
|   |       |   | \$ | <b>4,801,925</b>  |
| <b>Financial Intermediaries 1.4%</b>          |       |   |    |                   |
|   |       | <b>E*Trade Financial Corp.</b>                                  |    |                   |
| \$  | 3,410 | 7.875%, 12/1/15   | \$ | 2,881,450         |
|   |       | <b>Ford Motor Credit Co.</b>                                    |    |                   |
|   | 4,410 | 7.375%, 10/28/09  |    | 4,018,035         |
|   |       | <b>Ford Motor Credit Co., Sr. Notes</b>                         |    |                   |
|   | 5,535 | 7.875%, 6/15/10   |    | 4,715,864         |
|   | 180   | 9.875%, 8/10/11   |    | 146,867           |
|   | 1,110 | 7.80%, 6/1/12   |    | 834,292           |
|   | 6,865 | 12.00%, 5/15/15   |    | 5,791,870         |
|   |       | <b>General Motors Acceptance Corp.</b>                          |    |                   |
|   | 6,625 | 7.20%, 1/15/11  |    | 4,372,500         |
|   |       | <b>General Motors Acceptance Corp., Variable Rate</b>           |    |                   |
|   | 2,060 | 3.926%, 5/15/09   |    | 1,823,592         |
|   |       |   | \$ | <b>24,584,470</b> |
| <b>Food Products 0.4%</b>                     |       |   |    |                   |
|   |       | <b>ASG Consolidated, LLC/ASG Finance, Inc., Sr. Disc. Notes</b> |    |                   |
| \$  | 5,680 | 11.50%, (0.00% until November 2008), 11/1/11                    | \$ | 5,254,000         |
|   |       | <b>Dole Foods Co., Sr. Notes</b>                                |    |                   |
|   | 2,140 | 8.625%, 5/1/09  |    | 2,105,225         |
|   |       |   | \$ | <b>7,359,225</b>  |





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

|                                  |       |   |    |                   |
|----------------------------------|-------|---|----|-------------------|
| <b>Food Service 0.5%</b>         |       |   |    |                   |
|                                  |       | <b>El Pollo Loco, Inc.</b>                                      |    |                   |
| \$                               | 4,050 | 11.75%, 11/15/13  | \$ | 3,989,250         |
|                                  |       | <b>NPC International, Inc., Sr. Sub. Notes</b>                  |    |                   |
|                                  | 5,155 | 9.50%, 5/1/14   |    | 4,407,525         |
|                                  |       |   | \$ | <b>8,396,775</b>  |
| <b>Food/Drug Retailers 0.9%</b>  |       |   |    |                   |
|                                  |       | <b>General Nutrition Center, Sr. Notes, Variable Rate (PIK)</b> |    |                   |
| \$                               | 6,555 | 7.199%, 3/15/14   | \$ | 5,604,525         |
|                                  |       | <b>General Nutrition Center, Sr. Sub. Notes</b>                 |    |                   |
|                                  | 4,015 | 10.75%, 3/15/15   |    | 3,402,712         |
|                                  |       | <b>Rite Aid Corp.</b>   |    |                   |
|                                  | 3,465 | 10.375%, 7/15/16  |    | 3,231,112         |
|                                  | 4,555 | 7.50%, 3/1/17   |    | 3,712,325         |
|                                  |       |   | \$ | <b>15,950,674</b> |
| <b>Forest Products 1.3%</b>      |       |   |    |                   |
|                                  |       | <b>Georgia-Pacific Corp.</b>                                    |    |                   |
| \$                               | 1,450 | 9.50%, 12/1/11  | \$ | 1,468,125         |
|                                  |       | <b>Jefferson Smurfit Corp., Sr. Notes</b>                       |    |                   |
|                                  | 3,205 | 8.25%, 10/1/12  |    | 2,828,412         |
|                                  | 820   | 7.50%, 6/1/13   |    | 684,700           |
|                                  |       | <b>NewPage Corp.</b>  |    |                   |
|                                  | 9,085 | 10.00%, 5/1/12  |    | 8,744,312         |
|                                  | 4,015 | 12.00%, 5/1/13  |    | 3,864,437         |
|                                  |       | <b>NewPage Corp., Variable Rate</b>                             |    |                   |
|                                  | 1,545 | 9.123%, 5/1/12  |    | 1,475,475         |
|                                  |       | <b>Smurfit-Stone Container Enterprises, Inc., Sr. Notes</b>     |    |                   |
|                                  | 4,830 | 8.00%, 3/15/17  |    | 3,972,675         |
|                                  |       |   | \$ | <b>23,038,136</b> |
| <b>Healthcare 2.7%</b>           |       |   |    |                   |
|                                  |       | <b>Accellent, Inc.</b>  |    |                   |
| \$                               | 2,300 | 10.50%, 12/1/13   | \$ | 2,127,500         |
|                                  |       | <b>Advanced Medical Optics, Inc., Sr. Sub. Notes</b>            |    |                   |
|                                  | 170   | 7.50%, 5/1/17   |    | 153,850           |
|                                  |       | <b>AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes</b>     |    |                   |
|                                  | 4,270 | 10.00%, 2/15/15   |    | 4,504,850         |
|                                  |       | <b>Bausch &amp; Lomb, Inc., Sr. Notes</b>                       |    |                   |
|                                  | 3,545 | 9.875%, 11/1/15 (5)   |    | 3,642,487         |
|                                  |       | <b>Biomet, Inc.</b>   |    |                   |
|                                  | 4,500 | 11.625%, 10/15/17   |    | 4,775,625         |
|                                  |       | <b>HCA, Inc.</b>  |    |                   |
|                                  | 4,559 | 8.75%, 9/1/10   |    | 4,627,385         |
|                                  | 322   | 7.875%, 2/1/11  |    | 320,390           |
|                                  | 2,385 | 9.125%, 11/15/14  |    | 2,462,513         |
|                                  | 3,210 | 9.25%, 11/15/16   |    | 3,314,325         |
|                                  |       | <b>MultiPlan Inc., Sr. Sub. Notes</b>                           |    |                   |
|                                  | 4,860 | 10.375%, 4/15/16 (5)  |    | 4,787,100         |
|                                  |       | <b>National Mentor Holdings, Inc.</b>                           |    |                   |
|                                  | 4,115 | 11.25%, 7/1/14  |    | 4,197,300         |
|                                  |       | <b>Res-Care, Inc., Sr. Notes</b>                                |    |                   |
|                                  | 2,160 | 7.75%, 10/15/13   |    | 2,068,200         |
|                                  |       | <b>US Oncology, Inc.</b>  |    |                   |
|                                  | 3,065 | 9.00%, 8/15/12  |    | 3,034,350         |
|                                  | 5,350 | 10.75%, 8/15/14   |    | 5,283,125         |
|                                  |       | <b>Viant Holdings, Inc.</b>                                     |    |                   |
|                                  | 4,127 | 10.125%, 7/15/17 (5)  |    | 3,507,950         |
|                                  |       |   | \$ | <b>48,806,950</b> |
| <b>Industrial Equipment 0.3%</b> |       |   |    |                   |

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

|    |       |   |                     |
|----|-------|---|---------------------|
|    |       | <b>Chart Industries, Inc., Sr. Sub. Notes</b> |                     |
| \$ | 2,170 | 9.125%, 10/15/15                              | \$ 2,262,225        |
|    |       | <b>ESCO Corp., Sr. Notes</b>                  |                     |
|    | 1,595 | 8.625%, 12/15/13 (5)                          | 1,598,988           |
|    |       | <b>ESCO Corp., Sr. Notes, Variable Rate</b>   |                     |
|    | 1,595 | 6.651%, 12/15/13 (5)                          | 1,507,275           |
|    |       |   | <b>\$ 5,368,488</b> |

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

|   |        |   |                      |
|---|--------|---|----------------------|
| <b>Insurance 0.2%</b>                       |        |   |                      |
| \$  | 1,885  | <b>Alliant Holdings I, Inc.</b><br>11.00%, 5/1/15 (5)   | \$ 1,687,075         |
|   | 755    | <b>Hub International Holdings, Sr. Notes</b><br>9.00%, 12/15/14 (5)   | 675,725              |
|   | 1,320  | <b>U.S.I. Holdings Corp., Sr. Notes, Variable Rate</b><br>6.551%, 11/15/14 (5)                              | 1,062,600            |
|   |        |   | <b>\$ 3,425,400</b>  |
| <b>Leisure Goods/Activities/Movies 2.5%</b> |        |   |                      |
| \$  | 10,240 | <b>AMC Entertainment, Inc.</b><br>11.00%, 2/1/16  | \$ 10,419,200        |
|   | 2,170  | <b>HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp.</b><br>12.50%, 4/1/13 (5)                | 1,649,200            |
|   | 3,975  | <b>HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp., Variable Rate</b><br>7.383%, 4/1/12 (5) | 3,418,500            |
|   | 6,895  | <b>Marquee Holdings, Inc., Sr. Disc. Notes</b><br>9.505%, 8/15/14   | 5,498,763            |
|   | 11,825 | <b>Universal City Development Partners, Sr. Notes</b><br>11.75%, 4/1/10                                     | 12,091,063           |
|   | 11,025 | <b>Universal City Florida Holdings, Sr. Notes, Variable Rate</b><br>7.623%, 5/1/10                          | 10,749,375           |
|   |        |   | <b>\$ 43,826,101</b> |
| <b>Lodging and Casinos 3.7%</b>             |        |   |                      |
| \$  | 4,080  | <b>Buffalo Thunder Development Authority</b><br>9.375%, 12/15/14 (5)  | \$ 2,386,800         |
|   | 4,025  | <b>CCM Merger, Inc.</b><br>8.00%, 8/1/13 (5)  | 3,290,438            |
|   | 3,080  | <b>Chukchansi EDA, Sr. Notes, Variable Rate</b><br>6.328%, 11/15/12 (5)                                     | 2,510,200            |
|   | 8,870  | <b>Fontainebleau Las Vegas Casino, LLC</b><br>10.25%, 6/15/15 (5)   | 4,745,450            |
|   | 1,970  | <b>Galaxy Entertainment Finance</b><br>9.875%, 12/15/12 (5)   | 1,910,900            |
|   | 1,260  | <b>Galaxy Entertainment Finance, Variable Rate</b><br>8.133%, 12/15/10 (5)                                  | 1,222,200            |
|   | 1,140  | <b>Greektown Holdings, LLC, Sr. Notes</b><br>10.75%, 12/1/13 (5) (13)                                       | 826,500              |
|   | 2,980  | <b>Indianapolis Downs, LLC &amp; Capital Corp., Sr. Notes</b><br>11.00%, 11/1/12 (5)                        | 2,428,700            |
|   | 5,575  | <b>Inn of the Mountain Gods, Sr. Notes</b><br>12.00%, 11/15/10  | 4,097,625            |
|   | 1,540  | <b>Majestic HoldCo, LLC</b><br>12.50%, (0.00% until October 2008), 10/15/11 (5)                             | 38,500               |
|   | 2,180  | <b>MGM Mirage, Inc.</b><br>7.50%, 6/1/16  | 1,749,450            |
|   | 1,935  | <b>Mohegan Tribal Gaming Authority, Sr. Sub. Notes</b><br>8.00%, 4/1/12                                     | 1,635,075            |
|   | 3,265  | 7.125%, 8/15/14   | 2,383,450            |
|   | 2,950  | 6.875%, 2/15/15   | 2,079,750            |
|   | 5,115  | <b>OED Corp./Diamond Jo, LLC</b><br>8.75%, 4/15/12  | 4,373,325            |
|   | 10,680 | <b>Park Place Entertainment</b><br>7.875%, 3/15/10  | 9,478,500            |
|   | 355    | <b>Pinnacle Entertainment, Inc.</b><br>8.25%, 3/15/12   | 338,138              |
|   |        | <b>Pinnacle Entertainment, Inc., Sr. Sub. Notes</b>   |                      |

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

|       |  |           |
|-------|--|-----------|
| 2,620 | 7.50%, 6/15/15                             | 1,965,000 |
|       | <b>Pokagon Gaming Authority, Sr. Notes</b> |           |
| 1,101 | 10.375%, 6/15/14 (5)                       | 1,139,535 |
|       | <b>San Pasqual Casino</b>                  |           |
| 1,215 | 8.00%, 9/15/13 (5)                         | 1,111,725 |

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

|                                   |             |  |                      |
|-----------------------------------|-------------|--|----------------------|
|                                   |             | <b>Seminole Hard Rock Entertainment, Variable Rate</b> |                      |
| \$                                | 1,930       | 5.276%, 3/15/14 (5)                                    | \$ 1,572,950         |
|                                   |             | <b>Station Casinos, Inc., Sr. Notes</b>                |                      |
|                                   | 1,450       | 6.00%, 4/1/12  | 978,750              |
|                                   |             | <b>Trump Entertainment Resorts, Inc.</b>               |                      |
|                                   | 10,890      | 8.50%, 6/1/15  | 5,417,775            |
|                                   |             | <b>Tunica-Biloxi Gaming Authority, Sr. Notes</b>       |                      |
|                                   | 3,405       | 9.00%, 11/15/15 (5)                                    | 3,226,238            |
|                                   |             | <b>Waterford Gaming, LLC, Sr. Notes</b>                |                      |
|                                   | 6,078       | 8.625%, 9/15/14 (5)                                    | 5,743,710            |
|                                   |             | <b>Wynn Las Vegas, LLC</b>                             |                      |
|                                   | 4,390       | 6.625%, 12/1/14  | 3,994,900            |
|                                   |             |  | <b>\$ 70,645,584</b> |
| <b>Nonferrous Metals/Minerals</b> | <b>0.7%</b> |  |                      |
|                                   |             | <b>Aleris International, Inc., Sr. Notes</b>           |                      |
| \$                                | 5,060       | 9.00%, 12/15/14  | \$ 3,896,200         |
|                                   |             | <b>Aleris International, Inc., Sr. Sub. Notes</b>      |                      |
|                                   | 1,005       | 10.00%, 12/15/16                                       | 698,475              |
|                                   |             | <b>FMG Finance PTY, Ltd.</b>                           |                      |
|                                   | 5,410       | 10.625%, 9/1/16 (5)                                    | 6,302,650            |
|                                   |             | <b>FMG Finance PTY, Ltd., Variable Rate</b>            |                      |
|                                   | 2,195       | 6.682%, 9/1/11 (5)                                     | 2,205,975            |
|                                   |             |  | <b>\$ 13,103,300</b> |
| <b>Oil and Gas</b>                | <b>4.2%</b> |  |                      |
|                                   |             | <b>Allis-Chalmers Energy, Inc., Sr. Notes</b>          |                      |
| \$                                | 4,730       | 9.00%, 1/15/14   | \$ 4,517,150         |
|                                   |             | <b>Cimarex Energy Co., Sr. Notes</b>                   |                      |
|                                   | 1,205       | 7.125%, 5/1/17   | 1,192,950            |
|                                   |             | <b>Clayton Williams Energy, Inc.</b>                   |                      |
|                                   | 2,200       | 7.75%, 8/1/13  | 2,090,000            |
|                                   |             | <b>Compton Pet Finance Corp.</b>                       |                      |
|                                   | 2,360       | 7.625%, 12/1/13  | 2,312,800            |
|                                   |             | <b>Denbury Resources, Inc., Sr. Sub. Notes</b>         |                      |
|                                   | 520         | 7.50%, 12/15/15  | 518,700              |
|                                   |             | <b>El Paso Corp., Sr. Notes</b>                        |                      |
|                                   | 2,305       | 9.625%, 5/15/12  | 2,512,074            |
|                                   |             | <b>Encore Acquisition Co., Sr. Sub. Notes</b>          |                      |
|                                   | 1,730       | 7.25%, 12/1/17   | 1,669,450            |
|                                   |             | <b>Forbes Energy Services, Sr. Notes</b>               |                      |
|                                   | 4,605       | 11.00%, 2/15/15 (5)                                    | 4,628,025            |
|                                   |             | <b>Inergy L.P./Finance, Sr. Notes</b>                  |                      |
|                                   | 2,035       | 6.875%, 12/15/14                                       | 1,841,675            |
|                                   |             | <b>OPTI Canada, Inc., Sr. Notes</b>                    |                      |
|                                   | 1,795       | 7.875%, 12/15/14                                       | 1,790,513            |
|                                   | 1,970       | 8.25%, 12/15/14  | 1,994,625            |
|                                   |             | <b>Parker Drilling Co., Sr. Notes</b>                  |                      |
|                                   | 1,930       | 9.625%, 10/1/13  | 2,026,500            |
|                                   |             | <b>Petrohawk Energy Corp., Sr. Notes</b>               |                      |
|                                   | 8,800       | 9.125%, 7/15/13  | 8,954,000            |
|                                   | 1,665       | 7.875%, 6/1/15 (5)                                     | 1,619,213            |
|                                   |             | <b>Petroleum Development Corp., Sr. Notes</b>          |                      |
|                                   | 1,805       | 12.00%, 2/15/18  | 1,922,325            |
|                                   |             | <b>Petroplus Finance, Ltd.</b>                         |                      |
|                                   | 430         | 6.75%, 5/1/14 (5)                                      | 378,400              |
|                                   | 6,020       | 7.00%, 5/1/17 (5)                                      | 5,237,400            |
|                                   |             | <b>Plains Exploration &amp; Production Co.</b>         |                      |
|                                   | 2,800       | 7.00%, 3/15/17   | 2,632,000            |
|                                   |             | <b>Quicksilver Resources, Inc.</b>                     |                      |

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

|       |                                 |           |
|-------|---------------------------------|-----------|
| 335   | 8.25%, 8/1/15                   | 327,463   |
| 3,440 | 7.125%, 4/1/16                  | 2,984,200 |
|       | <b>SemGroup L.P., Sr. Notes</b> |           |
| 5,990 | 8.75%, 11/15/15 (5) (14)        | 838,600   |
|       | <b>SESI, LLC, Sr. Notes</b>     |           |
| 660   | 6.875%, 6/1/14                  | 617,100   |

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

|   |             |   |                      |
|---|-------------|---|----------------------|
|   |             | <b>Sonat, Inc.</b>  |                      |
| \$                                      | 5,000       | 7.625%, 7/15/11   | \$ 5,121,130         |
|   |             | <b>Stewart &amp; Stevenson, LLC, Sr. Notes</b>                  |                      |
|   | 6,280       | 10.00%, 7/15/14   | 6,154,400            |
|   |             | <b>United Refining Co., Sr. Notes</b>                           |                      |
|   | 11,495      | 10.50%, 8/15/12   | 10,747,825           |
|   |             | <b>VeraSun Energy Corp.</b>                                     |                      |
|   | 1,170       | 9.875%, 12/15/12  | 1,000,350            |
|   |             |   | <b>\$ 75,628,868</b> |
| <b>Publishing</b>                       | <b>1.5%</b> |   |                      |
|   |             | <b>Dex Media West/Finance, Series B</b>                         |                      |
| \$                                      | 3,250       | 9.875%, 8/15/13   | \$ 2,559,375         |
|   |             | <b>Harland Clarke Holdings</b>                                  |                      |
|   | 2,145       | 9.50%, 5/15/15  | 1,758,900            |
|   |             | <b>Laureate Education, Inc.</b>                                 |                      |
|   | 3,085       | 10.00%, 8/15/15 (5)   | 2,757,219            |
|   |             | <b>Laureate Education, Inc. (PIK)</b>                           |                      |
|   | 2,370       | 10.25%, 8/15/15 (5)   | 1,996,535            |
|   |             | <b>Nielsen Finance, LLC</b>                                     |                      |
|   | 6,130       | 10.00%, 8/1/14  | 6,206,625            |
|   | 2,000       | 10.00%, 8/1/14 (5)  | 2,025,000            |
|   |             | <b>R.H. Donnelley Corp.</b>                                     |                      |
|   | 7,960       | 8.875%, 10/15/17  | 3,860,600            |
|   |             | <b>Reader s Digest Association, Inc., (The), Sr. Sub. Notes</b> |                      |
|   | 9,535       | 9.00%, 2/15/17 (5)  | 5,434,950            |
|   |             |   | <b>\$ 26,599,204</b> |
| <b>Radio and Television</b>             | <b>0.1%</b> |   |                      |
|   |             | <b>Rainbow National Services, LLC, Sr. Sub. Debs.</b>           |                      |
| \$                                      | 1,470       | 10.375%, 9/1/14 (5)   | \$ 1,563,713         |
|   |             |   | <b>\$ 1,563,713</b>  |
| <b>Rail Industries</b>                  | <b>0.3%</b> |   |                      |
|   |             | <b>American Railcar Industry</b>                                |                      |
| \$                                      | 1,940       | 7.50%, 3/1/14   | \$ 1,804,200         |
|   |             | <b>Kansas City Southern Mexico, Sr. Notes</b>                   |                      |
|   | 2,530       | 7.625%, 12/1/13   | 2,492,050            |
|   | 1,055       | 7.375%, 6/1/14  | 1,020,713            |
|   |             |   | <b>\$ 5,316,963</b>  |
| <b>Retailers (Except Food and Drug)</b> | <b>2.9%</b> |   |                      |
|   |             | <b>GameStop Corp.</b>   |                      |
| \$                                      | 14,070      | 8.00%, 10/1/12  | \$ 14,562,450        |
|   |             | <b>Neiman Marcus Group, Inc.</b>                                |                      |
|   | 3,420       | 9.00%, 10/15/15   | 3,368,700            |
|   | 15,295      | 10.375%, 10/15/15   | 15,065,575           |
|   |             | <b>Penny (JC) Co., Inc.</b>                                     |                      |
|   | 1,875       | 8.00%, 3/1/10   | 1,932,045            |
|   |             | <b>Sally Holdings, LLC</b>                                      |                      |
|   | 585         | 9.25%, 11/15/14   | 573,300              |
|   |             | <b>Sally Holdings, LLC, Sr. Notes</b>                           |                      |
|   | 5,480       | 10.50%, 11/15/16  | 5,301,900            |
|   |             | <b>Toys R Us</b>  |                      |
|   | 2,735       | 7.375%, 10/15/18  | 1,996,550            |
|   |             | <b>Yankee Acquisition Corp., Series B</b>                       |                      |
|   | 9,165       | 8.50%, 2/15/15  | 6,782,100            |
|   | 2,855       | 9.75%, 2/15/17  | 1,655,900            |
|   |             |   | <b>\$ 51,238,520</b> |





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

|                                |        |  |    |                   |
|--------------------------------|--------|--|----|-------------------|
| <b>Steel 0.5%</b>              |        |  |    |                   |
|                                |        | <b>RathGibson, Inc.</b>  |    |                   |
| \$                             | 4,905  | 11.25%, 2/15/14  | \$ | 4,684,275         |
|                                |        | <b>Ryerson, Inc., Sr. Notes, Variable Rate</b>                                     |    |                   |
|                                | 360    | 10.248%, 11/1/14 (5)   |    | 343,800           |
|                                |        | <b>Steel Dynamics, Inc., Sr. Notes</b>   |    |                   |
|                                | 3,805  | 7.375%, 11/1/12  |    | 3,785,975         |
|                                |        |  | \$ | <b>8,814,050</b>  |
| <b>Surface Transport 0.2%</b>  |        |  |    |                   |
|                                |        | <b>CEVA Group, PLC, Sr. Notes</b>  |    |                   |
| \$                             | 3,750  | 10.00%, 9/1/14 (5)   | \$ | 3,806,250         |
|                                |        |  | \$ | <b>3,806,250</b>  |
| <b>Telecommunications 2.4%</b> |        |  |    |                   |
|                                |        | <b>Centennial Cellular Operating Co./Centennial Communication Corp., Sr. Notes</b> |    |                   |
| \$                             | 2,820  | 10.125%, 6/15/13   | \$ | 2,946,900         |
|                                |        | <b>Digicel Group, Ltd., Sr. Notes</b>  |    |                   |
|                                | 3,585  | 9.25%, 9/1/12 (5)  |    | 3,674,625         |
|                                | 12,158 | 9.125%, 1/15/15 (5)  |    | 11,246,150        |
|                                |        | <b>Intelsat Bermuda, Ltd.</b>  |    |                   |
|                                | 9,205  | 11.25%, 6/15/16  |    | 9,596,213         |
|                                |        | <b>Nortel Networks, Ltd.</b>   |    |                   |
|                                | 3,000  | 10.75%, 7/15/16 (5)  |    | 2,955,000         |
|                                |        | <b>Qwest Communications International, Inc.</b>                                    |    |                   |
|                                | 6,540  | 7.50%, 2/15/14   |    | 6,065,850         |
|                                |        | <b>Qwest Corp., Sr. Notes</b>  |    |                   |
|                                | 1,940  | 7.625%, 6/15/15  |    | 1,779,950         |
|                                |        | <b>Qwest Corp., Sr. Notes, Variable Rate</b>                                       |    |                   |
|                                | 1,000  | 6.026%, 6/15/13  |    | 932,500           |
|                                |        | <b>Windstream Corp., Sr. Notes</b>   |    |                   |
|                                | 2,085  | 8.125%, 8/1/13   |    | 2,116,275         |
|                                | 635    | 8.625%, 8/1/16   |    | 646,113           |
|                                |        | <b>Windstream Regatta Holdings, Inc., Sr. Sub. Notes</b>                           |    |                   |
|                                | 1,430  | 11.00%, 12/1/17 (5)  |    | 936,650           |
|                                |        |  | \$ | <b>42,896,226</b> |
| <b>Utilities 2.6%</b>          |        |  |    |                   |
|                                |        | <b>AES Corp.</b>   |    |                   |
| \$                             | 965    | 8.00%, 10/15/17  | \$ | 955,350           |
|                                |        | <b>AES Corp., Sr. Notes</b>  |    |                   |
|                                | 1,818  | 8.75%, 5/15/13 (5)   |    | 1,895,265         |
|                                |        | <b>Dynegy Holdings, Inc., Sr. Notes</b>  |    |                   |
|                                | 535    | 7.75%, 6/1/19  |    | 494,875           |
|                                |        | <b>Edison Mission Energy</b>   |    |                   |
|                                | 1,750  | 7.50%, 6/15/13   |    | 1,767,500         |
|                                |        | <b>Energy Future Holdings, Sr. Notes</b>   |    |                   |
|                                | 6,820  | 10.875%, 11/1/17 (5)   |    | 7,058,700         |
|                                |        | <b>NGC Corp.</b>   |    |                   |
|                                | 4,395  | 7.625%, 10/15/26   |    | 3,691,800         |
|                                |        | <b>NRG Energy, Inc.</b>  |    |                   |
|                                | 140    | 7.25%, 2/1/14  |    | 136,850           |
|                                | 3,610  | 7.375%, 1/15/17  |    | 3,492,675         |
|                                |        | <b>NRG Energy, Inc., Sr. Notes</b>   |    |                   |
|                                | 1,325  | 7.375%, 2/1/16   |    | 1,288,563         |
|                                |        | <b>Orion Power Holdings, Inc., Sr. Notes</b>                                       |    |                   |
|                                | 11,360 | 12.00%, 5/1/10   |    | 12,297,200        |
|                                |        | <b>Reliant Energy, Inc., Sr. Notes</b>   |    |                   |
|                                | 350    | 7.625%, 6/15/14  |    | 339,500           |
|                                |        | <b>Southwestern Energy Co.</b>   |    |                   |

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

|  |  |                       |
|--|--|-----------------------|
| 4,755                                    | 7.50%, 2/1/18 (5)  | 4,897,650             |
|  | <b>Texas Competitive Electric Holdings Co., LLC, Sr. Notes, Series A</b> |                       |
| 4,490                                    | 10.25%, 11/1/15 (5)  | 4,512,450             |
|  | <b>Texas Competitive Electric Holdings Co., LLC, Sr. Notes, Series B</b> |                       |
| 3,615                                    | 10.25%, 11/1/15 (5)  | 3,633,075             |
|  |  | <b>\$ 46,461,453</b>  |
| <b>Total Corporate Bonds &amp; Notes</b> |  |                       |
| <b>(identified cost \$794,299,147)</b>   |  | <b>\$ 729,604,893</b> |

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

**Mortgage Pass-Throughs 40.8%**

|    | Principal<br>Amount<br>(000 s omitted) | Security   | Value                 |
|----|--|--|-----------------------|
|    |  | <b>Federal Home Loan Mortgage Corp.:</b>         |                       |
| \$ | 49,131                                 | 5.00%, with various maturities to 2019           | \$ 49,047,805         |
|    | 13,531                                 | 5.50%, with various maturities to 2018           | 13,760,629            |
|    | 26,001                                 | 6.00%, with various maturities to 2026           | 26,854,146            |
|    | 30,705                                 | 6.50%, with various maturities to 2028           | 31,964,551            |
|    | 66,538                                 | 7.00%, with various maturities to 2031           | 69,416,858            |
|    | 594                                    | 7.13%, with maturity at 2023                     | 624,515               |
|    | 36,369                                 | 7.50%, with various maturities to 2029           | 38,807,265            |
|    | 968                                    | 7.65%, with maturity at 2022                     | 1,042,334             |
|    | 200                                    | 7.70%, with maturity at 2022                     | 215,790               |
|    | 20,881                                 | 8.00%, with various maturities to 2030           | 22,724,772            |
|    | 594                                    | 8.25%, with maturity at 2020                     | 650,174               |
|    | 1,665                                  | 8.30%, with maturity at 2020                     | 1,824,447             |
|    | 15,443                                 | 8.50%, with various maturities to 2031           | 17,045,847            |
|    | 31                                     | 8.75%, with maturity at 2010                     | 31,613                |
|    | 5,504                                  | 9.00%, with various maturities to 2031           | 6,098,447             |
|    | 4,745                                  | 9.50%, with various maturities to 2025           | 5,292,301             |
|    | 757                                    | 10.00%, with maturity at 2020                    | 852,135               |
|    | 676                                    | 10.50%, with maturity at 2020                    | 768,919               |
|    | 954                                    | 12.00%, with maturity at 2020                    | 1,072,341             |
|    | 59                                     | 13.00%, with maturity at 2015                    | 68,684                |
|    |  |  | <b>\$ 288,163,573</b> |
|    |  | <b>Federal National Mortgage Association:</b>    |                       |
| \$ | 6,665                                  | 4.422%, with maturity at 2036 (7) (8)            | \$ 6,674,871          |
|    | 32,792                                 | 4.50%, with various maturities to 2020 (7)       | 32,121,140            |
|    | 25,377                                 | 5.00%, with maturity at 2018 (7)                 | 25,370,120            |
|    | 12,850                                 | 5.50%, with various maturities to 2028 (7)       | 13,044,479            |
|    | 17,950                                 | 6.00%, with various maturities to 2026           | 18,351,853            |
|    | 4,230                                  | 6.027%, with maturity at 2022 (7) (8)            | 4,249,797             |
|    | 19,520                                 | 6.321%, with maturity at 2032 (7) (8)            | 20,008,442            |
|    | 39,944                                 | 6.50%, with various maturities to 2031 (7)       | 41,516,270            |
|    | 666                                    | 6.75%, with maturity at 2023                     | 695,612               |
|    | 58,084                                 | 7.00%, with various maturities to 2031 (7)       | 60,792,595            |
|    | 17,111                                 | 7.50%, with various maturities to 2031           | 18,230,756            |
|    | 13,335                                 | 8.00%, with various maturities to 2031           | 14,476,580            |
|    | 76                                     | 8.25%, with maturity at 2018                     | 82,219                |
|    | 3,043                                  | 8.389%, with maturity at 2027 (9)                | 3,357,576             |
|    | 15,635                                 | 8.50%, with various maturities to 2030           | 17,227,317            |
|    | 1,438                                  | 8.617%, with maturity at 2028 (9)                | 1,585,460             |
|    | 899                                    | 8.691%, with maturity at 2029 (9)                | 998,714               |
|    | 1,343                                  | 8.765%, with maturity at 2027 (9)                | 1,491,066             |
|    | 17,716                                 | 9.00%, with various maturities to 2027           | 19,718,148            |
|    | 434                                    | 9.219%, with maturity at 2024 (9)                | 466,074               |
|    | 5,872                                  | 9.50%, with various maturities to 2030           | 6,609,717             |
|    | 912                                    | 9.583%, with maturity at 2018 (9)                | 1,018,140             |
|    | 1,597                                  | 10.00%, with various maturities to 2020          | 1,803,808             |
|    | 1,464                                  | 10.213%, with maturity at 2025 (9)               | 1,649,774             |
|    | 1,664                                  | 10.406%, with maturity at 2019 (9)               | 1,852,348             |
|    | 1,477                                  | 10.50%, with maturity at 2021                    | 1,672,113             |
|    | 600                                    | 11.50%, with maturity at 2016                    | 674,172               |
|    | 36                                     | 12.50%, with maturity at 2011                    | 39,379                |
|    |  |  | <b>\$ 315,778,540</b> |
|    |  | <b>Government National Mortgage Association:</b> |                       |
| \$ | 4,726                                  | 6.00%, with maturity at 2024                     | \$ 4,847,569          |

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

|        |  |            |
|--------|--|------------|
| 24,947 | 6.50%, with maturity at 2024           | 26,023,975 |
| 8,621  | 7.00%, with various maturities to 2025 | 9,138,529  |
| 26,271 | 7.50%, with various maturities to 2031 | 28,242,197 |
| 27,017 | 8.00%, with various maturities to 2034 | 29,493,342 |
| 818    | 8.30%, with maturity at 2020           | 896,378    |
| 1,791  | 8.50%, with various maturities to 2022 | 1,976,680  |

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

|  |        |  |    |                       |
|--|--------|--|----|-----------------------|
| \$                                     | 8,501  | 9.00%, with various maturities to 2026 | \$ | 9,499,574             |
|  | 12,201 | 9.50%, with various maturities to 2026 |    | 13,818,669            |
|  | 760    | 10.00%, with maturity at 2019          |    | 861,708               |
|  |        |  | \$ | <b>124,798,621</b>    |
| <b>Total Mortgage Pass-Throughs</b>    |        |  |    |                       |
| <b>(identified cost \$724,647,900)</b> |        |  |    | \$ <b>728,740,734</b> |

**Collateralized Mortgage Obligations 9.6%**

| Principal Amount                              | Security                                     | Value                |
|---|--|----------------------|
| <b>Federal Home Loan Mortgage Corp:</b>       |  |                      |
| \$ 15,296                                     | Series 2245, Class A, 8.00%, 8/15/27 (7)     | \$ 16,388,022        |
| 2,735   | Series 1497, Class K, 7.00%, 4/15/23         | 2,837,242            |
| 4,576   | Series 1529, Class Z, 7.00%, 6/15/23 (7)     | 4,742,969            |
| 3,943   | Series 1620, Class Z, 6.00%, 11/15/23        | 4,020,220            |
| 10,129  | Series 1702, Class PZ, 6.50%, 3/15/24 (7)    | 10,400,345           |
| 286   | Series 1720, Class PJ, 7.25%, 1/15/24        | 292,302              |
| 7,386   | Series 2113, Class QG, 6.00%, 1/15/29 (7)    | 7,471,437            |
| 943   | Series 2122, Class K, 6.00%, 2/15/29         | 956,366              |
| 639   | Series 2130, Class K, 6.00%, 3/15/29         | 647,522              |
| 641   | Series 2167, Class BZ, 7.00%, 6/15/29        | 668,855              |
| 4,782   | Series 2182, Class ZB, 8.00%, 9/15/29 (7)    | 5,110,344            |
| 4,042   | Series 2198, Class ZA, 8.50%, 11/15/29       | 4,477,038            |
| 2,241   | Series 24, Class J, 6.25%, 11/25/23          | 2,313,686            |
| 1,257   | Series 1677, Class Z, 7.50%, 7/15/23         | 1,353,287            |
|   |  | \$ <b>61,679,635</b> |
| <b>Federal National Mortgage Association:</b> |  |                      |
| \$ 2,057                                      | Series 1993-16, Class Z, 7.50%, 2/25/23      | \$ 2,185,677         |
| 1,446   | Series 2002-1, Class G, 7.00%, 7/25/23       | 1,511,511            |
| 1,142   | Series G92-44, Class ZQ, 8.00%, 7/25/22      | 1,227,945            |
| 455   | Series 1988-14, Class I, 9.20%, 6/25/18      | 495,051              |
| 430   | Series 1989-1, Class D, 10.30%, 1/25/19      | 472,460              |
| 761   | Series 1989-34, Class Y, 9.85%, 7/25/19      | 845,690              |
| 582   | Series 1990-17, Class G, 9.00%, 2/25/20      | 635,285              |
| 275   | Series 1990-27, Class Z, 9.00%, 3/25/20      | 301,509              |
| 265   | Series 1990-29, Class J, 9.00%, 3/25/20      | 290,891              |
| 1,105   | Series 1990-43, Class Z, 9.50%, 4/25/20      | 1,235,012            |
| 427   | Series 1991-98, Class J, 8.00%, 8/25/21      | 458,301              |
| 222   | Series 1992-103, Class Z, 7.50%, 6/25/22     | 235,257              |
| 443   | Series 1992-113, Class Z, 7.50%, 7/25/22     | 470,195              |
| 836   | Series 1992-185, Class ZB, 7.00%, 10/25/22   | 874,174              |
| 3,413   | Series 1992-77, Class ZA, 8.00%, 5/25/22     | 3,674,227            |
| 1,023   | Series 1993-156, Class ZB, 7.00%, 9/25/23    | 1,072,482            |
| 1,533   | Series 1993-22, Class PM, 7.40%, 2/25/23     | 1,621,535            |
| 2,501   | Series 1993-25, Class J, 7.50%, 3/25/23      | 2,645,125            |
| 4,744   | Series 1993-30, Class PZ, 7.50%, 3/25/23     | 5,017,161            |
| 5,599   | Series 1993-42, Class ZQ, 6.75%, 4/25/23     | 5,831,339            |
| 895   | Series 1993-56, Class PZ, 7.00%, 5/25/23     | 937,988              |
| 7,551   | Series 1994-45, Class Z, 6.50%, 2/25/24 (7)  | 7,794,203            |
| 3,879   | Series 1994-89, Class ZQ, 8.00%, 7/25/24     | 4,185,145            |
| 3,713   | Series 1996-57, Class Z, 7.00%, 12/25/26     | 3,883,067            |
| 2,112   | Series 1997-77, Class Z, 7.00%, 11/18/27     | 2,210,769            |
| 1,603   | Series 1998-44, Class ZA, 6.50%, 7/20/28     | 1,646,617            |
| 797   | Series 1999-45, Class ZG, 6.50%, 9/25/29     | 815,994              |
| 6,705   | Series 2000-22, Class PN, 6.00%, 7/25/30 (7) | 6,762,383            |
| 1,219   | Series 2001-37, Class GA, 8.00%, 7/25/16     | 1,291,620            |
| 702   | Series G92-44, Class Z, 8.00%, 7/25/22       | 754,655              |

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

|        |  |                       |
|--------|--|-----------------------|
| 1,573  | Series G92-46, Class Z, 7.00%, 8/25/22       | 1,653,472             |
| 2,839  | Series G92-60, Class Z, 7.00%, 10/25/22      | 2,978,545             |
| 28,349 | Series G93-35, Class ZQ, 6.50%, 11/25/23 (7) | 29,502,161            |
| 6,057  | Series G93-40, Class H, 6.40%, 12/25/23 (7)  | 6,252,756             |
|        |  | <b>\$ 101,770,202</b> |

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

| <b>Government National Mortgage Association:</b>                                     |       |  |                       |
|--|-------|--|-----------------------|
| \$   | 6,817 | Series 2002-45, Class PG, 6.00%, 3/17/32 (7) | \$ 6,947,471          |
|  | 755   | Series 2005-72, Class E, 12.00%, 11/16/15    | 874,734               |
|  |       |  | <b>\$ 7,822,205</b>   |
| <b>Total Collateralized Mortgage Obligations<br/>(identified cost \$171,114,891)</b> |       |  | <b>\$ 171,272,042</b> |

**Asset Backed Securities 0.3%**

|  | <b>Principal<br/>Amount<br/>(000 s omitted)</b> | <b>Security</b>  | <b>Value</b>        |
|--|---|--|---------------------|
| \$   | 750   | Alzette European CLO SA, Series 2004-1A, Class E2,<br>11.86%, 12/15/20 (5) (6)   | \$ 676,425          |
|  | 760   | Avalon Capital Ltd. 3, Series 1A, Class D, 4.588%, 2/24/19<br>(5) (6)            | 531,012             |
|  | 1,000   | Babson Ltd., Series 2005-1A, Class C1, 4.74%, 4/15/19 (5)<br>(6)                 | 659,800             |
|  | 1,000   | Bryant Park CDO Ltd., Series 2005-1A, Class C, 4.84%,<br>1/15/19 (5) (6)         | 677,100             |
|  | 1,000   | Carlyle High Yield Partners, Series 2004-6A, Class C,<br>5.166%, 8/11/16 (5) (6) | 722,000             |
|  | 1,000   | Centurion CDO 8 Ltd., Series 2005-8A, Class D, 8.177%,<br>3/8/17 (6)             | 685,900             |
|  | 500   | Centurion CDO Ltd., Series 2005-9A, Class D1, 7.539%,<br>7/17/19 (5) (6)         | 312,250             |
|  | 1,500   | Dryden Leveraged Loan, Series 2004-6A, Class C1, 5.345%,<br>7/30/16 (5) (6)      | 1,042,800           |
| <b>Total Asset Backed Securities<br/>(identified cost \$7,498,620)</b> |   |  | <b>\$ 5,307,287</b> |

**Common Stocks 0.3%**

|  | <b>Shares</b> | <b>Security</b>   | <b>Value</b>        |
|--|---------------|---|---------------------|
| <b>Commercial Services 0.0%</b>                              |               |   |                     |
|  | 2,484         | Environmental Systems Products Holdings, Inc. (4) (10) (11) | \$ 0                |
|  |               |   | <b>\$ 0</b>         |
| <b>Containers and Glass Products 0.3%</b>                    |               |   |                     |
|  | 142,857       | Anchor Glass Container Corp. (4)                            | \$ 4,541,424        |
|  |               |   | <b>\$ 4,541,424</b> |
| <b>Lodging and Casinos 0.0%</b>                              |               |   |                     |
|  | 298,284       | Trump Entertainment Resorts, Inc. (11)                      | \$ 462,340          |
|  |               |   | <b>\$ 462,340</b>   |
| <b>Total Common Stocks<br/>(identified cost \$9,319,000)</b> |               |   | <b>\$ 5,003,764</b> |

**Convertible Bonds 0.2%**

|  | <b>Principal<br/>Amount</b> | <b>Security</b>                             | <b>Value</b>        |
|--|-----------------------------|---|---------------------|
| <b>Aerospace and Defense 0.2%</b>                                |                             |   |                     |
| \$   | 3,540,000                   | L-3 Communications Corp., 3.00%, 8/1/35 (5) | \$ 4,071,000        |
|  |                             |   | <b>\$ 4,071,000</b> |
| <b>Total Convertible Bonds<br/>(identified cost \$3,578,781)</b> |                             |   | <b>\$ 4,071,000</b> |

**Convertible Preferred Stocks 0.1%**

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

|   | Shares      | Security                                      | Value               |
|---|-------------|---|---------------------|
| <b>Oil and Gas</b>                        | <b>0.1%</b> |   |                     |
|   | 9,691       | Chesapeake Energy Corp., 4.50%                | \$ 1,240,448        |
| <b>Telecommunications</b>                 | <b>0.0%</b> |   |                     |
|   | 4,958       | Crown Castle International Corp., 6.25% (PIK) | \$ 275,169          |
| <b>Total Convertible Preferred Stocks</b> |             |   |                     |
| <b>(identified cost \$1,176,061)</b>      |             |   | <b>\$ 1,515,617</b> |



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

**Preferred Stocks 0.2%**

| Shares/Units  | Security   | Value               |
|---|--|---------------------|
| <b>Commercial Services 0.0%</b>                                 |  |                     |
| 2,484   | Environmental Systems Products Holdings, Series A (4)<br>(10) (11) | \$ 151,325          |
| <b>Lodging and Casinos 0.2%</b>                                 |  |                     |
| 5,375   | Fontainebleau Resorts LLC (PIK) (10)                               | \$ 3,424,143        |
| <b>Total Preferred Stocks<br/>(identified cost \$5,418,890)</b> |  | <b>\$ 3,575,468</b> |

**Miscellaneous 0.0%**

| Shares   | Security                                | Value             |
|--|---|-------------------|
| <b>Cable and Satellite Television 0.0%</b>                   |   |                   |
| 2,500,000  | Adelphia, Inc., Escrow Certificate (11) | \$ 218,750        |
| 2,496,146  | Adelphia Recovery Trust (11)            | 112,327           |
| <b>Total Miscellaneous<br/>(identified cost \$2,237,499)</b> |   | <b>\$ 331,077</b> |

**Short-Term Investments 0.4%**

| Interest<br>(000 s omitted)  | Description   | Value                   |
|--|---|-------------------------|
| \$ 7,583   | Investment in Cash Management Portfolio, 2.23% (12) | \$ 7,582,714            |
| <b>Total Short-Term Investments<br/>(identified cost \$7,582,714)</b>    |   | <b>\$ 7,582,714</b>     |
| <b>Total Investments 150.9%<br/>(identified cost \$2,860,572,209)</b>    |   | <b>\$ 2,694,011,643</b> |
| <b>Less Unfunded Loan<br/>Commitments (0.2)%</b>                         |   | <b>\$ (3,799,610)</b>   |
| <b>Net Investments 150.7%<br/>(identified cost \$2,856,772,599)</b>      |   | <b>\$ 2,690,212,033</b> |
| <b>Other Assets, Less Liabilities (35.7)%</b>                            |   | <b>\$ (637,785,193)</b> |
| <b>Auction Preferred Shares Plus Cumulative Unpaid Dividends (15.0)%</b> |   | <b>\$ (266,688,360)</b> |
| <b>Net Assets Applicable to Common Shares 100.0%</b>                     |   | <b>\$ 1,785,738,480</b> |

DIP Debtor in Possession

PIK Payment In Kind

REIT Real Estate Investment Trust

EUR Euro

GBP British Pound Sterling

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

(1) Senior floating-rate interests often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, it is anticipated that the senior floating-rate interests will have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility. 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) Unfunded or partially unfunded loan commitments. The Fund may enter into certain credit agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the borrower s discretion.

- (3) Defaulted security. Currently the issuer is in default with respect to interest payments.

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

- (4) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (5) 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 July 31, 2008, the aggregate value of the securities is \$187,667,877 or 10.5% of the Fund's net assets.
- (6) Variable rate mortgage security. The stated interest rate represents the rate in effect at July 31, 2008.
- (7) All or a portion of this security was on loan at July 31, 2008. As of July 31, 2008 the value of the securities loaned and the value of the collateral amounted to \$330,419,186 and \$344,560,659 respectively.
- (8) Adjustable rate mortgage.
- (9) Weighted average fixed-rate coupon that changes/updates monthly.
- (10) Restricted security.
- (11) Non-income producing security.
- (12) Affiliated investment company available to Eaton Vance portfolios and funds which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of July 31, 2008. Net income allocated from the Investment in Cash Management Portfolio for the fiscal year to date ended July 31, 2008 was \$197,038.
- (13) Defaulted security
- (14) Issuer is in default and security is currently not accruing interest.

A summary of financial instruments at July 31, 2008 is as follows:

### Forward Foreign Currency Exchange Contracts

#### Sales

| Settlement<br>Date | Deliver                              | In Exchange For                     | Net Unrealized<br>Appreciation<br>(Depreciation) |
|--------------------|--------------------------------------|-------------------------------------|--|
| 8/29/08            | British Pound Sterling<br>20,639,825 | United States Dollar<br>40,793,169  | \$ (16,528)                                      |
| 8/29/08            | Euro<br>66,519,849                   | United States Dollar<br>103,741,031 | 89,154   |
|                    |                                      |                                     | <b>\$ 72,626</b>                                 |

### Credit Default Swaps

| Counterparty          | Reference<br>Entity | Buy/Sell | Notional<br>Amount<br>(000s<br>omitted) | Pay/Receive<br>Annual<br>Fixed Rate | Termination<br>Date | Net Unrealized<br>Appreciation |
|-----------------------|---------------------|----------|---|-------------------------------------|---------------------|--------------------------------|
| Lehman Brothers, Inc. | Inergy, L.P.        | Sell     | \$ 2,000                                | 2.40%                               | 3/20/10             | \$ 17,760                      |

At July 31, 2008, the Fund had sufficient cash and/or securities to cover commitments under these contracts.

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

The cost and unrealized appreciation (depreciation) of investments of the Fund at July 31, 2008, as determined on a federal income tax basis, were as follows:

|                                    |           |                      |
|------------------------------------|-----------|----------------------|
| <b>Aggregate cost</b>              | <b>\$</b> | <b>2,866,832,550</b> |
| Gross unrealized appreciation      | \$        | 15,789,547           |
| Gross unrealized depreciation      |           | (192,410,064)        |
| <b>Net unrealized depreciation</b> | <b>\$</b> | <b>(176,620,517)</b> |

### Restricted Securities

At July 31, 2008, the Fund owned the following securities (representing 0.2% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Fund has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

| Description                                       | Date of<br>Acquisition | Shares/Units | Cost                | Value               |
|---|------------------------|--------------|---------------------|---------------------|
| <b>Common Stocks</b>                              |                        |              |                     |                     |
| Environmental Systems Products Holdings, Inc.     | 10/25/07               | 2,484        | \$ 0                | \$ 0                |
| <b>Preferred Stocks</b>                           |                        |              |                     |                     |
| Environmental Systems Products Holdings, Series A | 10/25/07               | 2,484        | 43,470              | 151,325             |
| Fontainebleau Resorts LLC (PIK)                   | 6/1/07                 | 5,375        | 5,375,420           | 3,424,143           |
| <b>Total Restricted Securities</b>                |                        |              | <b>\$ 5,418,890</b> | <b>\$ 3,575,468</b> |

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

The Fund adopted Financial Accounting Standards Board Statement of Financial Accounting Standards No. 157 (FAS 157), Fair Value Measurements, effective May 1, 2008. FAS 157 established a three-tier hierarchy to prioritize the assumptions, referred to as inputs, used in valuation techniques to measure fair value. The three-tier hierarchy of inputs is summarized in the three broad levels listed below.

- Level 1 quoted prices in active markets for identical investments
- Level 2 other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)
- Level 3 significant unobservable inputs (including a fund's own assumptions in determining the fair value of investments)

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

At July 31, 2008, the inputs used in valuing the Fund's investments, which are carried at value, were as follows:

|              | Valuation Inputs                    | Investments in Securities | Other Financial Instruments* |
|--------------|-------------------------------------|---------------------------|------------------------------|
| Level 1      | Quoted Prices                       | \$ 9,560,671              | \$ 72,626                    |
| Level 2      | Other Significant Observable Inputs | 2,673,424,540             | 17,760                       |
| Level 3      | Significant Unobservable Inputs     | 7,226,822                 |                              |
| <b>Total</b> |                                     | <b>\$ 2,690,212,033</b>   | <b>\$ 90,386</b>             |

\*Other financial instruments are swap contracts and forward foreign currency exchange contracts not reflected in the Portfolio of Investments, which are valued at the unrealized appreciation (depreciation) on the instrument.

The following is a reconciliation of Level 3 assets for which significant unobservable inputs were used to determine fair value:

|  | Investments In Securities |
|--|---------------------------|
| Balance as of April 30, 2008                         | \$ 11,687,566             |
| Realized gains (losses)                              | (35)                      |
| Change in net unrealized appreciation (depreciation) | (1,063,774)               |
| Net purchases (sales)                                | (3,868)                   |
| Accrued discount (premium)                           | (535)                     |
| Net transfers to (from) Level 3                      | (3,392,532)               |
| Balance as of July 31, 2008                          | \$ 7,226,822              |

Interests in senior floating-rate loans (Senior Loans) for which reliable market quotations are readily available are valued generally at the average mean of bid and ask quotations obtained from an independent pricing service. Other Senior Loans are valued at fair value by the investment adviser under procedures approved by the Trustees. In fair valuing a Senior Loan, the investment adviser utilizes one or more of the

following valuation techniques: (i) a matrix pricing approach that considers the yield on the Senior Loan relative to yields on other loan interests issued by companies of comparable credit quality; (ii) a comparison of the value of the borrower's outstanding equity and debt to that of comparable public companies; (iii) a discounted cash flow analysis; or (iv) when the investment adviser believes it is likely that a borrower will be liquidated or sold, an analysis of the terms of such liquidation or sale. In certain cases, the investment adviser will use a combination of analytical methods to determine fair value, such as when only a portion of a borrower's assets are likely to be sold. In conducting its assessment and analyses for purposes of determining fair value of a Senior Loan, the investment adviser will use its discretion and judgment in considering and appraising relevant factors. Fair value determinations are made by the portfolio managers of the Fund based on information available to such managers. The portfolio managers of other funds managed by the investment adviser that invest in Senior Loans may not possess the same information about a Senior Loan borrower as the portfolio managers of the Fund. At times, the fair value of a Senior Loan determined by the portfolio managers of other funds managed by the investment adviser that invest in Senior Loans may vary from the fair value of the same Senior Loan determined by the portfolio managers of the Fund. The fair value of each Senior Loan is periodically reviewed and approved by the investment adviser's Valuation Committee and by the Trustees based upon procedures approved by the Trustees. Junior loans are valued in the same manner as Senior Loans. Debt obligations, including listed securities and securities for which quotations are available, will normally be valued on the basis of market quotations provided by independent pricing services. The pricing services consider various factors relating to bonds and/or market transactions to determine market value. Short-term debt securities with a remaining maturity of sixty days or less are valued at amortized cost, which approximates market value. If short-term debt securities are acquired with a remaining maturity of more than sixty days, they will be valued by a pricing service. Equity securities listed on a U.S. securities exchange generally are valued at the last sale price on the day of valuation or, if no sales took place on such date, at the mean between the closing bid and asked prices therefore on the exchange where such securities are principally traded. Equity securities listed on the NASDAQ Global or Global Select Market generally are valued at the NASDAQ official closing price. Unlisted or listed securities for which closing sales prices or closing quotations are not available are valued at the mean between the latest available bid and asked prices or, in the case of preferred equity securities that are not listed or traded in the over-the-counter market, by an independent pricing service. The value of interest rate swaps and floors is generally based upon dealer quotations.

Forward foreign currency exchange contracts are generally valued using prices supplied by a pricing vendor or dealers. Credit default swaps are valued by a broker-dealer (usually the counterparty to the agreement). Foreign securities and currencies are valued in U.S. dollars, based on foreign currency exchange rate quotations supplied by an independent quotation service. The independent service uses a proprietary model to determine the exchange rate. Inputs to the model include reported trades and implied bid/ask spreads. Investments for which valuations or market quotations are not readily available are valued at fair value using methods determined in good faith by or at the direction of the Trustees of the Fund considering relevant factors, data and information including the market value of freely tradable securities of the same class in the principal market on which such securities are normally traded. The Fund may invest in Cash Management Portfolio (Cash Management), an affiliated investment company managed by Boston Management and Research (BMR), a subsidiary of Eaton Vance Management (EVM). Cash Management values its investment securities utilizing the amortized cost valuation technique permitted by Rule 2a-7 of the 1940 Act. This technique involves initially valuing a portfolio security at its cost and thereafter assuming a constant amortization to maturity of any discount or premium.

**Item 2. Controls and Procedures**

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

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

---



**Signatures**

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

Eaton Vance Limited Duration Income Fund

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

Date: September 29, 2008

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

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

Date: September 29, 2008

By: /s/ Barbara E. Campbell  
Barbara E. Campbell  
Treasurer

Date: September 29, 2008

---