

EATON VANCE LTD DURATION INCOME FUND

Form N-Q

September 29, 2009

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

Form N-Q

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

811-21323

Investment Company Act File Number

Eaton Vance Limited Duration Income Fund

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant's Telephone Number, Including Area Code)

April 30

Date of Fiscal Year End

July 31, 2009

Date of Reporting Period

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Item 1. Schedule of Investments

Table of Contents**Eaton Vance Limited Duration Income Fund****as of July 31, 2009****PORTFOLIO OF INVESTMENTS (Unaudited)****Senior Floating-Rate Interests 52.0%****Principal****Amount*****(000 s omitted)**

| | Borrower/Tranche Description | Value |
|-----------------------------------|-------------------------------------------------------------|----------------------|
| Aerospace and Defense 0.9% | | |
| | ACTS Aero Technical Support & Service, Inc. | |
| 897 | Term Loan, 0.00%, Maturing October 5, 2014 ⁽²⁾ | \$ 204,099 |
| | Atlantic Inertial Systems, Inc. | |
| 1,263 | Term Loan, 3.31%, Maturing July 20, 2014 | 1,187,229 |
| | AWAS Capital, Inc. | |
| 420 | Term Loan, 2.38%, Maturing March 22, 2013 | 373,359 |
| 2,136 | Term Loan - Second Lien, 6.63%, Maturing March 22, 2013 | 977,415 |
| | CACI International, Inc. | |
| 281 | Term Loan, 1.91%, Maturing May 3, 2011 | 274,784 |
| | Colt Defense, LLC | |
| 974 | Term Loan, 3.54%, Maturing July 9, 2014 | 917,963 |
| | DAE Aviation Holdings, Inc. | |
| 563 | Term Loan, 4.24%, Maturing July 31, 2014 | 467,656 |
| 574 | Term Loan, 4.24%, Maturing July 31, 2014 | 476,809 |
| | Evergreen International Aviation | |
| 1,217 | Term Loan, 11.50%, Maturing October 31, 2011 | 746,685 |
| | Hawker Beechcraft Acquisition | |
| 3,561 | Term Loan, 2.39%, Maturing March 26, 2014 | 2,434,846 |
| 187 | Term Loan, 2.60%, Maturing March 26, 2014 | 127,967 |
| | Hexcel Corp. | |
| 1,500 | Term Loan, 6.50%, Maturing May 21, 2014 | 1,506,251 |
| | IAP Worldwide Services, Inc. | |
| 1,115 | Term Loan, 9.25%, Maturing December 30, 2012 ⁽³⁾ | 797,280 |
| | TransDigm, Inc. | |
| 2,075 | Term Loan, 2.41%, Maturing June 23, 2013 | 2,014,478 |
| | Vought Aircraft Industries, Inc. | |
| 667 | Term Loan, 2.94%, Maturing December 17, 2011 | 650,000 |
| 701 | Term Loan, 7.50%, Maturing December 17, 2011 | 688,859 |
| 216 | Term Loan, 7.50%, Maturing December 22, 2011 | 213,823 |
| | Wesco Aircraft Hardware Corp. | |
| 1,459 | Term Loan, 2.54%, Maturing September 29, 2013 | 1,313,321 |
| | | \$ 15,372,824 |
| Air Transport 0.3% | | |
| | Airport Development and Investment, Ltd. | |
| GBP 1,957 | Term Loan - Second Lien, 5.05%, Maturing April 7, 2011 | \$ 1,834,183 |
| | Delta Air Lines, Inc. | |

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| | | |
|-------|--------------------------------------------------------------------------------------------|---------------------|
| 1,691 | Term Loan - Second Lien, 3.55%, Maturing April 30, 2014 Northwest Airlines, Inc. | 1,162,924 |
| 2,804 | DIP Loan, 2.29%, Maturing December 31, 2010 | 2,679,119 |
| | | \$ 5,676,226 |

Automotive 1.6%

| | | |
|-------|----------------------------------------------------------------------------------|--------------|
| | Accuride Corp. | |
| 2,338 | Term Loan, 3.00%, Maturing January 31, 2012 Adesa, Inc. | \$ 2,156,616 |
| 4,905 | Term Loan, 2.54%, Maturing October 18, 2013 Allison Transmission, Inc. | 4,574,106 |
| 5,098 | Term Loan, 3.06%, Maturing September 30, 2014 Dayco Products, LLC | 4,446,169 |
| 2,283 | Term Loan, 0.00%, Maturing June 21, 2011 ⁽²⁾ Delphi Corp. | 642,168 |
| 622 | DIP Loan, 8.25%, Maturing September 30, 2009 | 622,492 |

Table of Contents**Principal
Amount***

| (000 s omitted) | Borrower/Tranche Description | Value |
|------------------------|------------------------------------------------------------|----------------------|
| | Federal-Mogul Corp. | |
| 1,823 | Term Loan, 2.24%, Maturing December 27, 2014 | \$ 1,380,752 |
| 1,411 | Term Loan, 2.23%, Maturing December 27, 2015 | 1,068,973 |
| | Ford Motor Co. | |
| 3,258 | Term Loan, 3.50%, Maturing December 15, 2013 | 2,781,340 |
| | Goodyear Tire & Rubber Co. | |
| 4,450 | Term Loan - Second Lien, 2.04%, Maturing April 30, 2010 | 4,123,668 |
| | Keystone Automotive Operations, Inc. | |
| 1,112 | Term Loan, 3.79%, Maturing January 12, 2012 | 528,015 |
| | LKQ Corp. | |
| 1,284 | Term Loan, 2.55%, Maturing October 12, 2014 | 1,258,554 |
| | TriMas Corp. | |
| 314 | Term Loan, 2.62%, Maturing August 2, 2011 | 283,441 |
| 1,324 | Term Loan, 2.65%, Maturing August 2, 2013 | 1,194,469 |
| | TRW Automotive, Inc. | |
| 997 | Term Loan, 6.31%, Maturing February 2, 2014 | 949,453 |
| | United Components, Inc. | |
| 1,439 | Term Loan, 3.21%, Maturing June 30, 2010 | 1,270,265 |
| | | \$ 27,280,481 |
| | Beverage and Tobacco 0.4% | |
| | Constellation Brands, Inc. | |
| 1,057 | Term Loan, 1.81%, Maturing June 5, 2013 | \$ 1,041,240 |
| | Culligan International Co. | |
| 976 | Term Loan, 2.54%, Maturing November 24, 2014 | 651,631 |
| EUR 1,400 | Term Loan - Second Lien, 5.48%, Maturing May 31, 2013 | 515,483 |
| | Liberator Midco Ltd. | |
| GBP 380 | Term Loan, 8.59%, Maturing October 27, 2016 ⁽³⁾ | 538,274 |
| | Southern Wine & Spirits of America, Inc. | |
| 2,893 | Term Loan, 2.10%, Maturing May 31, 2012 | 2,798,782 |
| | Van Houtte, Inc. | |
| 118 | Term Loan, 3.09%, Maturing July 11, 2014 | 110,001 |
| 863 | Term Loan, 3.09%, Maturing July 11, 2014 | 806,674 |
| | | \$ 6,462,085 |
| | Brokers, Dealers and Investment Houses 0.1% | |
| | AmeriTrade Holding Corp. | |
| 2,108 | Term Loan, 1.79%, Maturing December 31, 2012 | \$ 2,048,304 |
| | | \$ 2,048,304 |
| | Building and Development 1.5% | |
| | AIMCO Properties, L.P. | |

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| | | |
|-------|----------------------------------------------------------------------------------------------|--------------|
| 2,669 | Term Loan, 1.79%, Maturing March 23, 2011 Beacon Sales Acquisition, Inc. | \$ 2,575,344 |
| 881 | Term Loan, 2.56%, Maturing September 30, 2013 Brickman Group Holdings, Inc. | 801,767 |
| 1,404 | Term Loan, 2.34%, Maturing January 23, 2014 Building Materials Corp. of America | 1,289,518 |
| 1,877 | Term Loan, 3.06%, Maturing February 22, 2014 Capital Automotive (REIT) | 1,688,889 |
| 1,047 | Term Loan, 2.06%, Maturing December 16, 2010 Epco/Fantome, LLC | 824,232 |
| 1,738 | Term Loan, 2.91%, Maturing November 23, 2010 Forestar USA Real Estate Group, Inc. | 1,329,570 |
| 1,975 | Revolving Loan, 0.38%, Maturing December 1, 2010 ⁽⁴⁾ | 1,629,015 |
| 1,535 | Term Loan, 4.91%, Maturing December 1, 2010 Hovstone Holdings, LLC | 1,266,257 |
| 753 | Term Loan, 5.50%, Maturing September 25, 2009 ⁽³⁾⁽⁵⁾ LNR Property Corp. | 302,822 |
| 2,920 | Term Loan, 3.81%, Maturing July 3, 2011 | 1,780,978 |

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| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--------------------------------------------------|-------------------------------------------------------------------------|----------------------|
| | Metroflag BP, LLC | |
| 700 | Term Loan - Second Lien, 0.00%, Maturing October 2, 2009 ⁽²⁾ | \$ 7,350 |
| | NCI Building Systems, Inc. | |
| 1,375 | Term Loan, 2.91%, Maturing June 18, 2010 | 1,192,573 |
| | Panolam Industries Holdings, Inc. | |
| 1,345 | Term Loan, 5.00%, Maturing September 30, 2012 | 992,150 |
| | Realogy Corp. | |
| 1,175 | Term Loan, 3.28%, Maturing September 1, 2014 | 910,249 |
| 4,362 | Term Loan, 3.31%, Maturing September 1, 2014 | 3,380,926 |
| | South Edge, LLC | |
| 288 | Term Loan, 0.00%, Maturing October 31, 2009 ⁽²⁾ | 71,875 |
| | Standard Pacific Corp. | |
| 1,260 | Term Loan, 2.60%, Maturing May 5, 2013 | 888,300 |
| | WCI Communities, Inc. | |
| 3,747 | Term Loan, 5.55%, Maturing December 23, 2010 | 2,160,859 |
| | Wintergames Acquisition ULC | |
| 3,396 | Term Loan, 7.79%, Maturing October 31, 2009 | 2,678,779 |
| | | \$ 25,771,453 |
| | Business Equipment and Services 4.2% | |
| | Activant Solutions, Inc. | |
| 892 | Term Loan, 2.48%, Maturing May 1, 2013 | \$ 807,183 |
| | Affiliated Computer Services | |
| 294 | Term Loan, 2.29%, Maturing March 20, 2013 | 288,850 |
| 1,867 | Term Loan, 2.29%, Maturing March 20, 2013 | 1,834,643 |
| | Affinion Group, Inc. | |
| 4,275 | Term Loan, 2.79%, Maturing October 17, 2012 | 4,073,991 |
| | Allied Barton Security Service | |
| 1,117 | Term Loan, 6.75%, Maturing February 21, 2015 | 1,122,788 |
| | Education Management, LLC | |
| 4,847 | Term Loan, 2.38%, Maturing June 1, 2013 | 4,653,583 |
| | Euronet Worldwide, Inc. | |
| 1,836 | Term Loan, 2.49%, Maturing April 4, 2012 | 1,707,189 |
| | Info USA, Inc. | |
| 328 | Term Loan, 2.60%, Maturing February 14, 2012 | 313,464 |
| | Information Resources, Inc. | |
| 1,823 | Term Loan, 2.44%, Maturing May 7, 2014 | 1,691,066 |
| | Intergraph Corp. | |
| 1,000 | Term Loan, 2.66%, Maturing May 29, 2014 | 951,875 |
| 1,000 | Term Loan - Second Lien, 6.43%, Maturing November 29, 2014 | 915,000 |
| | iPayment, Inc. | |
| 2,027 | Term Loan, 2.46%, Maturing May 10, 2013 | 1,657,267 |
| | Kronos, Inc. | |
| 1,515 | Term Loan, 2.60%, Maturing June 11, 2014 | 1,407,004 |

| | | |
|-------|---------------------------------------------------------|-----------|
| | Language Line, Inc. | |
| 2,149 | Term Loan, 3.85%, Maturing June 11, 2011 | 2,089,739 |
| | Mitchell International, Inc. | |
| 1,500 | Term Loan - Second Lien, 5.88%, Maturing March 28, 2015 | 900,000 |
| | N.E.W. Holdings I, LLC | |
| 2,523 | Term Loan, 2.80%, Maturing May 22, 2014 | 2,340,436 |
| | Protection One, Inc. | |
| 2,019 | Term Loan, 2.54%, Maturing March 31, 2012 | 1,928,186 |
| | Quantum Corp. | |
| 293 | Term Loan, 4.10%, Maturing July 12, 2014 | 260,713 |
| | Quintiles Transnational Corp. | |
| 1,206 | Term Loan, 2.48%, Maturing March 31, 2013 | 1,145,031 |
| 1,725 | Term Loan - Second Lien, 4.29%, Maturing March 31, 2014 | 1,612,875 |
| | Sabre, Inc. | |
| 6,636 | Term Loan, 2.67%, Maturing September 30, 2014 | 5,367,257 |

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| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|----------------------------------------------|---------------------------------------------------------|----------------------|
| | Safenet, Inc. | |
| 985 | Term Loan, 2.79%, Maturing April 12, 2014 | \$ 918,442 |
| | Serena Software, Inc. | |
| 1,558 | Term Loan, 2.63%, Maturing March 10, 2013 | 1,437,014 |
| | Sitel (Client Logic) | |
| 1,707 | Term Loan, 5.96%, Maturing January 29, 2014 | 1,272,080 |
| | Solera Holdings, LLC | |
| EUR 1,084 | Term Loan, 3.06%, Maturing May 15, 2014 | 1,344,689 |
| | SunGard Data Systems, Inc. | |
| 455 | Term Loan, 2.45%, Maturing February 11, 2013 | 432,264 |
| 12,854 | Term Loan, 4.35%, Maturing February 28, 2016 | 12,346,392 |
| | TDS Investor Corp. | |
| 1,779 | Term Loan, 2.90%, Maturing August 23, 2013 | 1,514,524 |
| 357 | Term Loan, 3.10%, Maturing August 23, 2013 | 303,890 |
| EUR 1,052 | Term Loan, 3.62%, Maturing August 23, 2013 | 1,169,090 |
| | Transaction Network Services, Inc. | |
| 730 | Term Loan, 9.50%, Maturing May 4, 2012 | 734,042 |
| | U.S. Security Holdings, Inc. | |
| 859 | Term Loan, 2.79%, Maturing May 8, 2013 | 807,018 |
| | Valassis Communications, Inc. | |
| 403 | Term Loan, 2.04%, Maturing March 2, 2014 | 384,176 |
| 1,757 | Term Loan, 2.04%, Maturing March 2, 2014 | 1,673,934 |
| | VWR International, Inc. | |
| 2,325 | Term Loan, 2.79%, Maturing June 28, 2013 | 2,134,157 |
| | West Corp. | |
| 6,636 | Term Loan, 2.67%, Maturing October 24, 2013 | 6,303,571 |
| | | \$ 69,843,423 |
| | | |
| Cable and Satellite Television 4.2% | | |
| | Atlantic Broadband Finance, LLC | |
| 2,446 | Term Loan, 6.75%, Maturing June 8, 2013 | \$ 2,450,205 |
| 91 | Term Loan, 2.85%, Maturing September 1, 2013 | 90,303 |
| | Bragg Communications, Inc. | |
| 1,587 | Term Loan, 3.17%, Maturing August 31, 2014 | 1,554,954 |
| | Bresnan Broadband Holdings, LLC | |
| 1,721 | Term Loan, 2.52%, Maturing March 29, 2014 | 1,657,237 |
| 1,550 | Term Loan - Second Lien, 4.81%, Maturing March 29, 2014 | 1,441,500 |
| | Cequel Communications, LLC | |
| 977 | Term Loan, 2.30%, Maturing November 5, 2013 | 936,364 |
| 5,131 | Term Loan, 6.31%, Maturing May 5, 2014 ⁽³⁾ | 4,649,543 |
| 2,175 | Term Loan - Second Lien, 4.81%, Maturing May 5, 2014 | 1,949,344 |
| | Charter Communications Operating, Inc. | |
| 14,799 | Term Loan, 6.25%, Maturing April 28, 2013 | 13,858,884 |
| | CSC Holdings, Inc. | |

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| | | | |
|-----|-------|-----------------------------------------------------------------------------------|-----------|
| | 2,691 | Term Loan, 2.04%, Maturing March 29, 2013 CW Media Holdings, Inc. | 2,606,487 |
| | 1,855 | Term Loan, 3.85%, Maturing February 15, 2015 DirectTV Holdings, LLC | 1,601,932 |
| | 1,813 | Term Loan, 1.79%, Maturing April 13, 2013 Insight Midwest Holdings, LLC | 1,778,260 |
| | 4,742 | Term Loan, 2.31%, Maturing April 6, 2014 MCC Iowa, LLC | 4,501,396 |
| | 870 | Term Loan, 1.77%, Maturing March 31, 2010 | 859,125 |
| | 2,390 | Term Loan, 2.02%, Maturing January 31, 2015 Mediacom Illinois, LLC | 2,254,778 |
| | 4,718 | Term Loan, 2.02%, Maturing January 31, 2015 ProSiebenSat.1 Media AG | 4,438,644 |
| EUR | 822 | Term Loan, 3.53%, Maturing March 2, 2015 | 443,554 |
| EUR | 48 | Term Loan, 3.14%, Maturing June 26, 2015 | 53,172 |

Table of Contents**Principal
Amount***

| (000 s omitted) | | Borrower/Tranche Description | Value |
|------------------------|-------|----------------------------------------------|----------------------|
| EUR | 1,187 | Term Loan, 3.14%, Maturing June 26, 2015 | \$ 1,310,202 |
| EUR | 822 | Term Loan, 3.78%, Maturing March 2, 2016 | 443,554 |
| | | UPC Broadband Holding B.V. | |
| | 1,815 | Term Loan, 2.06%, Maturing December 31, 2014 | 1,736,925 |
| | 985 | Term Loan, 3.81%, Maturing December 31, 2016 | 963,456 |
| EUR | 4,531 | Term Loan, 4.52%, Maturing December 31, 2016 | 5,816,219 |
| EUR | 3,269 | Term Loan, 4.77%, Maturing December 31, 2017 | 4,197,940 |
| | | Virgin Media Investment Holdings Ltd. | |
| | 2,902 | Term Loan, 4.00%, Maturing March 30, 2012 | 2,836,363 |
| | | YPSO Holding SA | |
| EUR | 957 | Term Loan, 3.44%, Maturing July 28, 2014 | 1,014,844 |
| EUR | 1,562 | Term Loan, 3.44%, Maturing July 28, 2014 | 1,655,797 |
| EUR | 2,481 | Term Loan, 3.44%, Maturing July 28, 2014 | 2,629,691 |
| | | | \$ 69,730,673 |

Chemicals and Plastics 2.7%

| | | | |
|-----|-------|------------------------------------------------------------|------------|
| | | Arizona Chemical, Inc. | |
| | 500 | Term Loan - Second Lien, 6.00%, Maturing February 28, 2014 | \$ 357,500 |
| | | Ashland, Inc. | |
| | 1,248 | Term Loan, 7.65%, Maturing November 20, 2014 | 1,272,079 |
| | | AZ Chem US, Inc. | |
| | 1,387 | Term Loan, 2.49%, Maturing February 28, 2013 | 1,234,196 |
| | | Brenntag Holding GmbH and Co. KG | |
| | 1,965 | Term Loan, 2.29%, Maturing December 23, 2013 | 1,871,538 |
| | 480 | Term Loan, 2.33%, Maturing December 23, 2013 | 456,961 |
| | 1,300 | Term Loan - Second Lien, 4.29%, Maturing December 23, 2015 | 1,075,750 |
| | | Celanese Holdings, LLC | |
| | 5,938 | Term Loan, 2.35%, Maturing April 2, 2014 | 5,638,612 |
| | | Cognis GmbH | |
| EUR | 266 | Term Loan, 3.27%, Maturing September 15, 2013 | 323,321 |
| EUR | 1,084 | Term Loan, 3.27%, Maturing September 15, 2013 | 1,320,228 |
| | | Columbian Chemicals Acquisition | |
| | 857 | Term Loan, 6.63%, Maturing March 16, 2013 | 677,267 |
| | | First Chemical Holding | |
| EUR | 965 | Term Loan, 4.56%, Maturing December 18, 2014 | 511,340 |
| EUR | 965 | Term Loan, 5.06%, Maturing December 18, 2015 | 511,340 |
| | | Georgia Gulf Corp. | |
| | 861 | Term Loan, 9.02%, Maturing October 3, 2013 | 799,406 |
| | | Hexion Specialty Chemicals, Inc. | |
| | 396 | Term Loan, 2.88%, Maturing May 5, 2013 | 299,258 |
| | 1,825 | Term Loan, 2.88%, Maturing May 5, 2013 | 1,377,619 |
| | 4,862 | Term Loan, 3.31%, Maturing May 5, 2013 | 3,622,562 |
| | | Huish Detergents, Inc. | |
| | 1,250 | Term Loan, 2.04%, Maturing April 26, 2014 | 1,180,777 |

| | | | |
|-----|-------|-----------------------------------------------|-----------|
| | | Huntsman International, LLC | |
| | 3,465 | Term Loan, 2.04%, Maturing August 16, 2012 | 3,220,389 |
| | | INEOS Group | |
| EUR | 808 | Term Loan, 6.21%, Maturing December 14, 2011 | 867,872 |
| EUR | 143 | Term Loan, 9.75%, Maturing December 14, 2011 | 153,437 |
| EUR | 143 | Term Loan, 10.25%, Maturing December 14, 2011 | 153,437 |
| EUR | 808 | Term Loan, 10.25%, Maturing December 14, 2011 | 867,983 |
| | 233 | Term Loan, 7.50%, Maturing December 14, 2013 | 180,541 |
| | 233 | Term Loan, 8.00%, Maturing December 14, 2014 | 180,541 |
| | | ISP Chemco, Inc. | |
| | 1,945 | Term Loan, 2.06%, Maturing June 4, 2014 | 1,817,814 |
| | | Kranton Polymers, LLC | |
| | 3,080 | Term Loan, 2.63%, Maturing May 12, 2013 | 2,579,323 |
| | | MacDermid, Inc. | |
| EUR | 879 | Term Loan, 2.75%, Maturing April 12, 2014 | 884,542 |

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| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|----------------------------------------------|-----------------------------------------------------------|----------------------|
| | Millenium Inorganic Chemicals | |
| 470 | Term Loan, 2.85%, Maturing April 30, 2014 | \$ 349,970 |
| 1,375 | Term Loan - Second Lien, 6.35%, Maturing October 31, 2014 | 859,375 |
| | Momentive Performance Material | |
| 1,891 | Term Loan, 2.56%, Maturing December 4, 2013 | 1,495,558 |
| | Nalco Co. | |
| 834 | Term Loan, 2.06%, Maturing November 4, 2010 | 832,446 |
| 2,500 | Term Loan, 6.50%, Maturing May 6, 2016 | 2,534,375 |
| | Rockwood Specialties Group, Inc. | |
| 3,587 | Term Loan, 6.00%, Maturing May 15, 2014 | 3,631,988 |
| | Schoeller Arca Systems Holding | |
| EUR 289 | Term Loan, 4.33%, Maturing November 16, 2015 | 226,587 |
| EUR 824 | Term Loan, 4.33%, Maturing November 16, 2015 | 646,040 |
| EUR 887 | Term Loan, 4.33%, Maturing November 16, 2015 | 695,202 |
| | | \$ 44,707,174 |
| Clothing/Textiles | 0.3% | |
| | Hanesbrands, Inc. | |
| 1,563 | Term Loan, 5.24%, Maturing September 5, 2013 | \$ 1,574,699 |
| 1,125 | Term Loan - Second Lien, 4.25%, Maturing March 5, 2014 | 1,083,750 |
| | St. John Knits International, Inc. | |
| 1,176 | Term Loan, 10.00%, Maturing March 23, 2012 | 882,139 |
| | The William Carter Co. | |
| 1,147 | Term Loan, 1.81%, Maturing July 14, 2012 | 1,118,230 |
| | | \$ 4,658,818 |
| Conglomerates | 1.2% | |
| | Amsted Industries, Inc. | |
| 1,445 | Term Loan, 2.53%, Maturing October 15, 2010 | \$ 1,356,086 |
| | Blount, Inc. | |
| 372 | Term Loan, 2.06%, Maturing August 9, 2010 | 350,043 |
| | Doncasters (Dunde HoldCo 4 Ltd.) | |
| 608 | Term Loan, 2.79%, Maturing July 13, 2015 | 424,208 |
| 608 | Term Loan, 3.29%, Maturing July 13, 2015 | 424,208 |
| GBP 734 | Term Loan - Second Lien, 5.09%, Maturing January 13, 2016 | 573,584 |
| | Jarden Corp. | |
| 804 | Term Loan, 2.35%, Maturing January 24, 2012 | 785,970 |
| 1,455 | Term Loan, 2.35%, Maturing January 24, 2012 | 1,423,027 |
| | Johnson Diversey, Inc. | |
| 2,901 | Term Loan, 3.02%, Maturing December 16, 2011 | 2,839,836 |
| | Manitowoc Company, Inc. (The) | |
| 1,393 | Term Loan, 7.50%, Maturing August 21, 2014 | 1,266,470 |
| | Polymer Group, Inc. | |

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| | | |
|-------|----------------------------------------------|----------------------|
| 3,864 | Term Loan, 2.67%, Maturing November 22, 2012 | 3,660,707 |
| | RBS Global, Inc. | |
| 414 | Term Loan, 2.31%, Maturing July 19, 2013 | 372,937 |
| 2,682 | Term Loan, 2.96%, Maturing July 19, 2013 | 2,440,590 |
| | RGIS Holdings, LLC | |
| 1,829 | Term Loan, 3.04%, Maturing April 30, 2014 | 1,563,538 |
| 91 | Term Loan, 3.10%, Maturing April 30, 2014 | 78,177 |
| | US Investigations Services, Inc. | |
| 2,604 | Term Loan, 3.36%, Maturing February 21, 2015 | 2,331,768 |
| | Vertrue, Inc. | |
| 813 | Term Loan, 3.60%, Maturing August 16, 2014 | 650,004 |
| | | \$ 20,541,153 |

Containers and Glass Products 1.9%

| | | |
|-------|------------------------------------------|--------------|
| | Berry Plastics Corp. | |
| 4,587 | Term Loan, 2.30%, Maturing April 3, 2015 | \$ 3,911,448 |

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| Principal Amount* (000 s omitted) | | Borrower/Tranche Description | Value |
|----------------------------------------------|-------|-------------------------------------------------------------|----------------------|
| Celanese AG | | | |
| EUR | 1,955 | Term Loan, 2.85%, Maturing April 6, 2011 | \$ 2,600,695 |
| Consolidated Container Co. | | | |
| | 1,000 | Term Loan - Second Lien, 5.79%, Maturing September 28, 2014 | 730,000 |
| Crown Americas, Inc. | | | |
| | 679 | Term Loan, 2.04%, Maturing November 15, 2012 | 664,571 |
| Graham Packaging Holdings Co. | | | |
| | 464 | Term Loan, 2.56%, Maturing October 7, 2011 | 447,681 |
| | 4,639 | Term Loan, 6.75%, Maturing April 5, 2014 | 4,637,729 |
| Graphic Packaging International, Inc. | | | |
| | 7,311 | Term Loan, 2.52%, Maturing May 16, 2014 | 6,974,539 |
| JSG Acquisitions | | | |
| EUR | 1,266 | Term Loan, 3.92%, Maturing December 31, 2014 | 1,721,854 |
| EUR | 1,271 | Term Loan, 4.01%, Maturing December 31, 2014 | 1,728,904 |
| Kranson Industries, Inc. | | | |
| | 1,094 | Term Loan, 2.54%, Maturing July 31, 2013 | 975,206 |
| Owens-Brockway Glass Container | | | |
| | 2,035 | Term Loan, 1.79%, Maturing June 14, 2013 | 1,960,930 |
| Smurfit Kappa Acquisitions | | | |
| EUR | 210 | Term Loan, 3.87%, Maturing December 31, 2014 | 285,747 |
| EUR | 175 | Term Loan, 3.97%, Maturing December 31, 2014 | 237,602 |
| Smurfit-Stone Container Corp. | | | |
| | 601 | Revolving Loan, 3.05%, Maturing December 31, 2009 | 570,631 |
| | 1,811 | Term Loan, 2.89%, Maturing November 1, 2009 | 1,720,767 |
| | 236 | Term Loan, 2.57%, Maturing November 1, 2011 | 223,219 |
| | 414 | Term Loan, 2.57%, Maturing November 1, 2011 | 390,926 |
| | 780 | Term Loan, 2.57%, Maturing November 1, 2011 | 738,295 |
| | 364 | Term Loan, 4.50%, Maturing November 1, 2011 | 343,513 |
| Tegrant Holding Corp. | | | |
| | 1,955 | Term Loan, 3.85%, Maturing March 8, 2013 | 1,417,375 |
| | | | \$ 32,281,632 |
| Cosmetics/Toiletries 0.2% | | | |
| American Safety Razor Co. | | | |
| | 1,000 | Term Loan - Second Lien, 6.54%, Maturing July 31, 2014 | \$ 720,000 |
| Bausch & Lomb, Inc. | | | |
| | 155 | Term Loan, 3.70%, Maturing April 30, 2015 | 147,278 |
| | 611 | Term Loan, 3.85%, Maturing April 30, 2015 | 580,274 |
| KIK Custom Products, Inc. | | | |
| | 1,400 | Term Loan - Second Lien, 5.29%, Maturing November 30, 2014 | 640,500 |
| Prestige Brands, Inc. | | | |
| | 2,124 | Term Loan, 2.54%, Maturing April 7, 2011 | 2,086,514 |
| | | | \$ 4,174,566 |

Drugs 0.2%

| | | |
|-------|------------------------------------------------------|---------------------|
| | Graceway Pharmaceuticals, LLC | |
| 1,371 | Term Loan, 3.04%, Maturing May 3, 2012 | \$ 1,093,304 |
| 300 | Term Loan, 8.54%, Maturing November 3, 2013 | 75,000 |
| 1,000 | Term Loan - Second Lien, 6.79%, Maturing May 3, 2013 | 400,000 |
| | Pharmaceutical Holdings Corp. | |
| 441 | Term Loan, 3.56%, Maturing January 30, 2012 | 403,563 |
| | Warner Chilcott Corp. | |
| 495 | Term Loan, 2.29%, Maturing January 18, 2012 | 483,427 |
| 1,412 | Term Loan, 2.46%, Maturing January 18, 2012 | 1,378,431 |
| | | \$ 3,833,725 |

Ecological Services and Equipment 0.4%

| | | |
|-----|---------------------------------------------|------------|
| | Big Dumpster Merger Sub, Inc. | |
| 833 | Term Loan, 2.54%, Maturing February 5, 2013 | \$ 487,432 |

Table of Contents**Principal
Amount***

| (000 s omitted) | | Borrower/Tranche Description | Value |
|------------------------------------|-------|---------------------------------------------------------------------------------------------------------------------|----------------------|
| | | Blue Waste B.V. (AVR Acquisition) | |
| EUR | 1,000 | Term Loan, 2.79%, Maturing April 1, 2015 | \$ 1,275,643 |
| | 426 | Environmental Systems Products Holdings, Inc. Term Loan - Second Lien, 13.50%, Maturing December 12, 2010 | 327,274 |
| | 3,465 | IESI Corp. Term Loan, 2.05%, Maturing January 20, 2012 | 3,222,177 |
| | 702 | Sensus Metering Systems, Inc. Term Loan, 7.00%, Maturing June 3, 2013 | 694,814 |
| | 962 | Wastequip, Inc. Term Loan, 2.54%, Maturing February 5, 2013 | 562,909 |
| | | | \$ 6,570,249 |
| Electronics/Electrical 1.8% | | | |
| | 1,701 | Aspect Software, Inc. Term Loan, 3.31%, Maturing July 11, 2011 | \$ 1,480,290 |
| | 2,350 | Term Loan - Second Lien, 7.38%, Maturing July 11, 2013 | 1,274,875 |
| | 5,495 | Freescale Semiconductor, Inc. Term Loan, 2.06%, Maturing December 1, 2013 | 4,082,015 |
| | 1,767 | Infor Enterprise Solutions Holdings Term Loan, 4.04%, Maturing July 28, 2012 | 1,519,767 |
| | 3,387 | Term Loan, 4.04%, Maturing July 28, 2012 | 2,912,888 |
| | 500 | Term Loan, 5.79%, Maturing March 2, 2014 | 277,500 |
| | 183 | Term Loan - Second Lien, 6.54%, Maturing March 2, 2014 | 96,250 |
| | 317 | Term Loan - Second Lien, 6.54%, Maturing March 2, 2014 | 174,167 |
| | 2,976 | Network Solutions, LLC Term Loan, 2.84%, Maturing March 7, 2014 | 2,596,129 |
| | 2,395 | Open Solutions, Inc. Term Loan, 2.63%, Maturing January 23, 2014 | 1,707,653 |
| | 5,813 | Sensata Technologies Finance Co. Term Loan, 2.25%, Maturing April 27, 2013 | 4,899,655 |
| | 132 | Spectrum Brands, Inc. Term Loan, 2.60%, Maturing March 30, 2013 | 121,400 |
| | 2,594 | Term Loan, 6.25%, Maturing March 30, 2013 | 2,378,134 |
| | 1,917 | SS&C Technologies, Inc. Term Loan, 2.48%, Maturing November 23, 2012 | 1,720,687 |
| | 936 | VeriFone, Inc. Term Loan, 3.04%, Maturing October 31, 2013 | 894,340 |
| | 2,444 | Vertafore, Inc. Term Loan, 3.16%, Maturing January 31, 2012 | 2,333,781 |
| | 975 | Term Loan - Second Lien, 6.66%, Maturing January 31, 2013 | 789,750 |
| | | | \$ 29,259,281 |

Equipment Leasing 0.2%

| | | | |
|---------------------------------|------------------------------------------------------------|-----------|------------------|
| | Hertz Corp. | | |
| 3,762 | Term Loan, 2.05%, Maturing December 21, 2012 | \$ | 3,561,359 |
| 689 | Term Loan, 2.36%, Maturing December 21, 2012 | | 652,077 |
| | | \$ | 4,213,436 |
| Farming/Agriculture | 0.4% | | |
| | BF Bolthouse HoldCo, LLC | | |
| 2,616 | Term Loan, 2.56%, Maturing December 16, 2012 | \$ | 2,559,264 |
| 1,475 | Term Loan - Second Lien, 5.79%, Maturing December 16, 2013 | | 1,281,406 |
| | Central Garden & Pet Co. | | |
| 2,283 | Term Loan, 1.79%, Maturing February 28, 2014 | | 2,123,297 |
| | | \$ | 5,963,967 |
| Financial Intermediaries | 0.6% | | |
| | Citco III, Ltd. | | |
| 3,130 | Term Loan, 2.85%, Maturing June 30, 2014 | \$ | 2,190,783 |

Table of Contents

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|----------------------------------------------|-----------------------------------------------|----------------------|
| | Grosvenor Capital Management | |
| 668 | Term Loan, 2.31%, Maturing December 5, 2013 | \$ 578,190 |
| | Jupiter Asset Management Group | |
| GBP 575 | Term Loan, 3.11%, Maturing June 30, 2015 | 727,977 |
| | Lender Processing Services, Inc. | |
| 995 | Term Loan, 2.79%, Maturing July 2, 2014 | 996,219 |
| | LPL Holdings, Inc. | |
| 5,019 | Term Loan, 2.19%, Maturing December 18, 2014 | 4,604,709 |
| | Nuveen Investments, Inc. | |
| 645 | Term Loan, 3.39%, Maturing November 2, 2014 | 525,954 |
| | RJO Holdings Corp. (RJ O Brien) | |
| 640 | Term Loan, 3.30%, Maturing July 31, 2014 | 281,666 |
| | | \$ 9,905,498 |
| Food Products 1.7% | | |
| | Acosta, Inc. | |
| 2,934 | Term Loan, 2.54%, Maturing July 28, 2013 | \$ 2,791,205 |
| | Advantage Sales & Marketing, Inc. | |
| 3,847 | Term Loan, 2.31%, Maturing March 29, 2013 | 3,676,451 |
| | American Seafoods Group, LLC | |
| 865 | Term Loan, 2.04%, Maturing September 30, 2011 | 787,028 |
| | Dean Foods Co. | |
| 5,816 | Term Loan, 1.97%, Maturing April 2, 2014 | 5,610,135 |
| | MAFCO Worldwide Corp. | |
| 808 | Term Loan, 2.30%, Maturing December 8, 2011 | 747,017 |
| | Michael Foods, Inc. | |
| 1,281 | Term Loan, 6.50%, Maturing April 30, 2014 | 1,293,305 |
| | Pinnacle Foods Finance, LLC | |
| 7,267 | Term Loan, 3.06%, Maturing April 2, 2014 | 6,649,236 |
| | Provimi Group SA | |
| 188 | Term Loan, 2.54%, Maturing June 28, 2015 | 147,824 |
| 231 | Term Loan, 2.54%, Maturing June 28, 2015 | 181,915 |
| EUR 243 | Term Loan, 2.79%, Maturing June 28, 2015 | 272,515 |
| EUR 402 | Term Loan, 2.79%, Maturing June 28, 2015 | 450,710 |
| EUR 419 | Term Loan, 2.79%, Maturing June 28, 2015 | 469,646 |
| EUR 548 | Term Loan, 2.79%, Maturing June 28, 2015 | 614,364 |
| | Reddy Ice Group, Inc. | |
| 3,130 | Term Loan, 2.04%, Maturing August 9, 2012 | 2,530,082 |
| | Wrigley Company | |
| 1,380 | Term Loan, 6.50%, Maturing October 6, 2014 | 1,397,956 |
| | | \$ 27,619,389 |
| Food Service 1.1% | | |

| | | | |
|---------|---------------------------------------------------------------------------|----|-----------|
| | AFC Enterprises, Inc. | | |
| 632 | Term Loan, 2.63%, Maturing May 11, 2011 | \$ | 625,606 |
| | Aramark Corp. | | |
| 383 | Term Loan, 1.73%, Maturing January 26, 2014 | | 364,442 |
| 6,024 | Term Loan, 2.47%, Maturing January 26, 2014 | | 5,730,744 |
| GBP 975 | Term Loan, 3.33%, Maturing January 27, 2014 | | 1,514,681 |
| | Buffets, Inc. | | |
| 139 | Term Loan, 7.85%, Maturing November 1, 2013 ⁽³⁾ | | 65,165 |
| 655 | Term Loan - Second Lien, 19.12%, Maturing November 1, 2013 ⁽³⁾ | | 306,114 |
| | Burger King Corp. | | |
| 1,692 | Term Loan, 2.13%, Maturing June 30, 2012 | | 1,682,140 |
| | CBRL Group, Inc. | | |
| 2,172 | Term Loan, 2.52%, Maturing April 27, 2013 | | 2,073,569 |
| | Denny s, Inc. | | |
| 163 | Term Loan, 2.38%, Maturing March 31, 2012 | | 155,246 |
| 515 | Term Loan, 3.43%, Maturing March 31, 2012 | | 489,454 |

Table of Contents**Principal
Amount*****(000 s omitted)****Borrower/Tranche Description****Value**

| | | |
|-------|-----------------------------------------------------------|----------------------|
| | JRD Holdings, Inc. | |
| 1,896 | Term Loan, 2.54%, Maturing June 26, 2014 | \$ 1,824,990 |
| | Maine Beverage Co., LLC | |
| 495 | Term Loan, 2.35%, Maturing June 30, 2010 | 457,441 |
| | NPC International, Inc. | |
| 461 | Term Loan, 2.22%, Maturing May 3, 2013 | 423,946 |
| | OSI Restaurant Partners, LLC | |
| 85 | Term Loan, 3.05%, Maturing May 9, 2013 | 64,920 |
| 936 | Term Loan, 2.63%, Maturing May 9, 2014 | 718,330 |
| | QCE Finance, LLC | |
| 975 | Term Loan, 2.88%, Maturing May 5, 2013 | 743,342 |
| 1,225 | Term Loan - Second Lien, 6.35%, Maturing November 5, 2013 | 643,125 |
| | Sagittarius Restaurants, LLC | |
| 443 | Term Loan, 10.25%, Maturing March 29, 2013 | 371,951 |
| | | \$ 18,255,206 |

Food/Drug Retailers 1.3%

| | | |
|-----------|--------------------------------------------------------------|----------------------|
| | General Nutrition Centers, Inc. | |
| 2,943 | Term Loan, 2.73%, Maturing September 16, 2013 | \$ 2,690,949 |
| | Iceland Foods Group, Ltd. | |
| GBP 459 | Term Loan, 2.36%, Maturing May 2, 2014 | 750,105 |
| GBP 2,150 | Term Loan, 3.11%, Maturing May 2, 2015 | 3,513,652 |
| GBP 548 | Term Loan, 9.36%, Maturing May 2, 2016 ⁽³⁾ | 907,063 |
| | Pantry, Inc. (The) | |
| 323 | Term Loan, 1.79%, Maturing May 15, 2014 | 302,715 |
| 1,121 | Term Loan, 1.79%, Maturing May 15, 2014 | 1,051,455 |
| | Rite Aid Corp. | |
| 5,444 | Term Loan, 2.05%, Maturing June 1, 2014 | 4,530,519 |
| 2,238 | Term Loan, 6.00%, Maturing June 4, 2014 | 2,022,694 |
| 1,000 | Term Loan, 9.50%, Maturing June 4, 2014 | 1,030,000 |
| | Rite Aid Funding II | |
| 2,000 | Term Loan - Second Lien, 15.00%, Maturing September 14, 2010 | 2,040,000 |
| | Roundys Supermarkets, Inc. | |
| 3,741 | Term Loan, 3.05%, Maturing November 3, 2011 | 3,644,898 |
| | | \$ 22,484,050 |

Forest Products 0.7%

| | | |
|-------|----------------------------------------------|--------------|
| | Appleton Papers, Inc. | |
| 1,887 | Term Loan, 6.50%, Maturing June 5, 2014 | \$ 1,650,688 |
| | Georgia-Pacific Corp. | |
| 5,911 | Term Loan, 2.59%, Maturing December 20, 2012 | 5,718,653 |
| 1,315 | Term Loan, 3.77%, Maturing December 23, 2014 | 1,286,675 |
| | Newpage Corp. | |

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| | | |
|-------|---------------------------------------------------------------------------------|----------------------|
| 2,886 | Term Loan, 4.06%, Maturing December 5, 2014 Xerium Technologies, Inc. | 2,509,096 |
| 1,834 | Term Loan, 6.10%, Maturing May 18, 2012 | 1,182,632 |
| | | \$ 12,347,744 |

Healthcare 5.0%

| | | |
|-------|----------------------------------------------|--------------|
| | Accellent, Inc. | |
| 1,383 | Term Loan, 3.17%, Maturing November 22, 2012 | \$ 1,258,882 |
| | Alliance Imaging, Inc. | |
| 1,119 | Term Loan, 3.14%, Maturing December 29, 2011 | 1,084,421 |
| | American Medical Systems | |
| 1,139 | Term Loan, 2.56%, Maturing July 20, 2012 | 1,104,437 |
| | AMN Healthcare, Inc. | |
| 204 | Term Loan, 2.35%, Maturing November 2, 2011 | 192,977 |
| | AMR HoldCo, Inc. | |
| 1,954 | Term Loan, 2.30%, Maturing February 10, 2012 | 1,870,856 |

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| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|----------------------------------------------|-----------------------------------------------------------------------|--------------|
| | Biomet, Inc. | |
| | Term Loan, 3.58%, Maturing December 26, 2014 | \$ 3,734,113 |
| EUR | Term Loan, 3.98%, Maturing December 26, 2014 | 2,372,537 |
| | Cardinal Health 409, Inc. | |
| | Term Loan, 2.54%, Maturing April 10, 2014 | 1,846,974 |
| | Carestream Health, Inc. | |
| | Term Loan, 2.29%, Maturing April 30, 2013 | 3,701,852 |
| | Term Loan - Second Lien, 5.54%, Maturing October 30, 2013 | 666,563 |
| | Carl Zeiss Vision Holding GmbH | |
| | Term Loan, 2.79%, Maturing March 23, 2015 | 643,500 |
| | Catalent Pharma Solutions | |
| EUR | Term Loan, 2.79%, Maturing April 10, 2014 | 2,360,581 |
| | Community Health Systems, Inc. | |
| | Term Loan, 2.54%, Maturing July 25, 2014 | 464,609 |
| | Term Loan, 2.90%, Maturing July 25, 2014 | 9,103,891 |
| | Concentra, Inc. | |
| | Term Loan - Second Lien, 6.85%, Maturing June 25, 2015 ⁽³⁾ | 593,473 |
| | ConMed Corp. | |
| | Term Loan, 1.79%, Maturing April 13, 2013 | 547,156 |
| | CRC Health Corp. | |
| | Term Loan, 2.85%, Maturing February 6, 2013 | 470,272 |
| | Term Loan, 2.85%, Maturing February 6, 2013 | 512,021 |
| | DaVita, Inc. | |
| | Term Loan, 1.88%, Maturing October 5, 2012 | 5,207,936 |
| | DJO Finance, LLC | |
| | Term Loan, 3.41%, Maturing May 15, 2014 | 968,748 |
| | Fenwal, Inc. | |
| | Term Loan, 2.92%, Maturing February 28, 2014 | 123,789 |
| | Term Loan, 2.92%, Maturing February 28, 2014 | 726,021 |
| | Fresenius Medical Care Holdings | |
| | Term Loan, 1.97%, Maturing March 31, 2013 | 3,394,577 |
| | Hanger Orthopedic Group, Inc. | |
| | Term Loan, 2.29%, Maturing May 30, 2013 | 1,432,879 |
| | HCA, Inc. | |
| | Term Loan, 2.85%, Maturing November 18, 2013 | 7,054,668 |
| | Health Management Association, Inc. | |
| | Term Loan, 2.35%, Maturing February 28, 2014 | 5,273,821 |
| | HealthSouth Corp. | |
| | Term Loan, 2.54%, Maturing March 10, 2013 | 1,727,139 |
| | Iasis Healthcare, LLC | |
| | Term Loan, 2.28%, Maturing March 14, 2014 | 105,823 |
| | Term Loan, 2.29%, Maturing March 14, 2014 | 392,867 |
| | Term Loan, 2.29%, Maturing March 14, 2014 | 1,135,273 |
| | Ikaria Acquisition, Inc. | |
| | Term Loan, 2.65%, Maturing March 28, 2013 | 632,225 |

| | | |
|-------|--------------------------------------------------------|-----------|
| | IM U.S. Holdings, LLC | |
| 900 | Term Loan - Second Lien, 4.54%, Maturing June 26, 2015 | 838,125 |
| | Invacare Corp. | |
| 1,689 | Term Loan, 2.54%, Maturing February 12, 2013 | 1,519,878 |
| | inVentiv Health, Inc. | |
| 1,189 | Term Loan, 2.35%, Maturing July 6, 2014 | 1,106,938 |
| | LifePoint Hospitals, Inc. | |
| 2,901 | Term Loan, 2.30%, Maturing April 15, 2012 | 2,787,750 |
| | MultiPlan Merger Corp. | |
| 658 | Term Loan, 2.81%, Maturing April 12, 2013 | 627,993 |
| 1,205 | Term Loan, 2.81%, Maturing April 12, 2013 | 1,149,489 |
| | Mylan, Inc. | |
| 752 | Term Loan, 3.81%, Maturing October 2, 2014 | 732,355 |

Table of Contents

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|----------------------------------------------|---------------------------------------------------------------|----------------------|
| | National Mentor Holdings, Inc. | |
| 1,328 | Term Loan, 2.60%, Maturing June 29, 2013 | \$ 1,139,640 |
| 81 | Term Loan, 4.59%, Maturing June 29, 2013 | 69,697 |
| | National Renal Institutes, Inc. | |
| 2,017 | Term Loan, 5.63%, Maturing March 31, 2013 ⁽³⁾ | 1,462,241 |
| | Nyco Holdings | |
| EUR 920 | Term Loan, 3.37%, Maturing December 29, 2014 | 1,190,808 |
| EUR 920 | Term Loan, 4.12%, Maturing December 29, 2015 | 1,190,808 |
| | Physiotherapy Associates, Inc. | |
| 1,056 | Term Loan, 7.50%, Maturing June 27, 2013 | 691,683 |
| | RadNet Management, Inc. | |
| 707 | Term Loan, 4.59%, Maturing November 15, 2012 | 653,866 |
| | ReAble Therapeutics Finance, LLC | |
| 1,118 | Term Loan, 2.47%, Maturing November 16, 2013 | 1,089,662 |
| | Renal Advantage, Inc. | |
| 1 | Term Loan, 3.09%, Maturing October 5, 2012 | 893 |
| | Select Medical Holdings Corp. | |
| 1,592 | Term Loan, 2.72%, Maturing February 24, 2012 | 1,521,805 |
| 1,987 | Term Loan, 2.72%, Maturing February 24, 2012 | 1,899,061 |
| | Sunrise Medical Holdings, Inc. | |
| 1,287 | Term Loan, 6.31%, Maturing May 13, 2010 | 740,070 |
| | Vanguard Health Holding Co., LLC | |
| 931 | Term Loan, 2.54%, Maturing September 23, 2011 | 900,849 |
| | Viant Holdings, Inc. | |
| 746 | Term Loan, 2.85%, Maturing June 25, 2014 | 649,111 |
| | | \$ 82,667,603 |
| Home Furnishings | 0.6% | |
| | Hunter Fan Co. | |
| 614 | Term Loan, 2.81%, Maturing April 16, 2014 | \$ 391,199 |
| | Interline Brands, Inc. | |
| 687 | Term Loan, 1.98%, Maturing June 23, 2013 | 622,089 |
| 1,225 | Term Loan, 1.98%, Maturing June 23, 2013 | 1,109,011 |
| | National Bedding Co., LLC | |
| 2,318 | Term Loan, 2.31%, Maturing August 31, 2011 | 2,022,290 |
| 1,050 | Term Loan - Second Lien, 5.31%, Maturing August 31, 2012 | 696,500 |
| | Oreck Corp. | |
| 1,777 | Term Loan, 0.00%, Maturing February 2, 2012 ⁽²⁾⁽⁵⁾ | 556,252 |
| | Sanitec, Ltd. Oy | |
| EUR 491 | Term Loan, 0.00%, Maturing April 7, 2013 ⁽²⁾ | 180,654 |
| EUR 491 | Term Loan, 0.00%, Maturing April 7, 2014 ⁽²⁾ | 180,654 |
| | Simmons Co. | |
| 3,677 | Term Loan, 10.50%, Maturing December 19, 2011 | 3,493,294 |
| 1,047 | Term Loan, 8.22%, Maturing February 15, 2012 ⁽³⁾ | 31,410 |

| | | | |
|-----------------------------|-------------|--------------------------------------------------------|--------------|
| | | | \$ 9,283,353 |
| Industrial Equipment | 1.4% | | |
| | | Brand Energy and Infrastructure Services, Inc. | |
| | 1,056 | Term Loan, 3.67%, Maturing February 7, 2014 | \$ 988,856 |
| | | CEVA Group PLC U.S. | |
| | 1,425 | Term Loan, 3.29%, Maturing January 4, 2014 | 1,063,902 |
| EUR | 301 | Term Loan, 3.54%, Maturing January 4, 2014 | 308,161 |
| EUR | 511 | Term Loan, 3.54%, Maturing January 4, 2014 | 523,293 |
| EUR | 628 | Term Loan, 3.54%, Maturing January 4, 2014 | 643,130 |
| | 171 | Term Loan, 3.60%, Maturing January 4, 2014 | 122,873 |
| EUR | 1,597 | Term Loan, 4.12%, Maturing January 4, 2014 | 1,635,446 |
| | | EPD Holdings (Goodyear Engineering Products) | |
| | 302 | Term Loan, 2.55%, Maturing July 13, 2014 | 205,121 |
| | 2,106 | Term Loan, 2.55%, Maturing July 13, 2014 | 1,432,206 |
| | 1,100 | Term Loan - Second Lien, 6.05%, Maturing July 13, 2015 | 437,250 |

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| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|----------------------------------------------|--------------------------------------------------------|----------------------|
| | Flowserve Corp. | |
| 2,279 | Term Loan, 2.04%, Maturing August 10, 2012 | \$ 2,230,150 |
| | FR Brand Acquisition Corp. | |
| 978 | Term Loan, 2.60%, Maturing February 7, 2014 | 906,631 |
| | Generac Acquisition Corp. | |
| 2,650 | Term Loan, 2.81%, Maturing November 7, 2013 | 2,080,618 |
| 500 | Term Loan - Second Lien, 6.31%, Maturing April 7, 2014 | 282,500 |
| | Gleason Corp. | |
| 280 | Term Loan, 2.42%, Maturing June 30, 2013 | 262,138 |
| 743 | Term Loan, 2.42%, Maturing June 30, 2013 | 694,982 |
| | Itron, Inc. | |
| EUR 354 | Term Loan, 4.62%, Maturing April 18, 2014 | 489,581 |
| | Jason, Inc. | |
| 576 | Term Loan, 5.35%, Maturing April 30, 2010 | 287,821 |
| | John Maneely Co. | |
| 4,364 | Term Loan, 3.63%, Maturing December 8, 2013 | 3,416,779 |
| | KION Group GmbH | |
| 250 | Term Loan, 2.29%, Maturing December 23, 2014 | 156,250 |
| 250 | Term Loan, 2.79%, Maturing December 23, 2015 | 156,250 |
| | Polypore, Inc. | |
| 4,263 | Term Loan, 2.56%, Maturing July 3, 2014 | 4,028,535 |
| | Sequa Corp. | |
| 794 | Term Loan, 3.84%, Maturing November 30, 2014 | 649,376 |
| | TFS Acquisition Corp. | |
| 875 | Term Loan, 5.10%, Maturing August 11, 2013 | 404,803 |
| | | \$ 23,406,652 |
| Insurance 0.9% | | |
| | Alliant Holdings I, Inc. | |
| 1,326 | Term Loan, 3.60%, Maturing August 21, 2014 | \$ 1,210,317 |
| | Applied Systems, Inc. | |
| 919 | Term Loan, 2.79%, Maturing September 26, 2013 | 850,017 |
| | CCC Information Services Group, Inc. | |
| 1,105 | Term Loan, 2.54%, Maturing February 10, 2013 | 1,061,767 |
| | Conseco, Inc. | |
| 4,627 | Term Loan, 6.50%, Maturing October 10, 2013 | 3,378,031 |
| | Crawford & Company | |
| 1,601 | Term Loan, 3.10%, Maturing October 31, 2013 | 1,376,783 |
| | Crump Group, Inc. | |
| 1,157 | Term Loan, 3.29%, Maturing August 4, 2014 | 936,869 |
| | Getty Images, Inc. | |
| 2,870 | Term Loan, 6.25%, Maturing July 2, 2015 | 2,898,858 |
| | Hub International Holdings, Inc. | |
| 216 | Term Loan, 2.79%, Maturing June 13, 2014 | 199,085 |

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| | | |
|-------|--------------------------------------------------------------------------|----------------------|
| 961 | Term Loan, 2.79%, Maturing June 13, 2014 U.S.I. Holdings Corp. | 885,723 |
| 2,677 | Term Loan, 3.35%, Maturing May 4, 2014 | 2,275,660 |
| | | \$ 15,073,110 |

Leisure Goods/Activities/Movies 3.0%

| | | |
|-------|------------------------------------------------------------------------------------------------------|--------------|
| | 24 Hour Fitness Worldwide, Inc. | |
| 1,954 | Term Loan, 2.94%, Maturing June 8, 2012 AMC Entertainment, Inc. | \$ 1,690,513 |
| 1,703 | Term Loan, 1.79%, Maturing January 26, 2013 AMF Bowling Worldwide, Inc. | 1,620,431 |
| 1,300 | Term Loan - Second Lien, 6.55%, Maturing December 8, 2013 Bombardier Recreational Products | 682,500 |
| 956 | Term Loan, 3.30%, Maturing June 28, 2013 | 683,323 |

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| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|----------------------------------------------------|--------------------------------------------------------|----------------------|
| | Butterfly Wendel US, Inc. | |
| 362 | Term Loan, 3.05%, Maturing June 22, 2013 | \$ 215,471 |
| 362 | Term Loan, 2.80%, Maturing June 22, 2014 | 215,541 |
| | Carmike Cinemas, Inc. | |
| 2,624 | Term Loan, 4.10%, Maturing May 19, 2012 | 2,479,670 |
| | Cedar Fair, L.P. | |
| 484 | Term Loan, 2.29%, Maturing August 31, 2011 | 473,954 |
| 2,733 | Term Loan, 2.29%, Maturing August 30, 2012 | 2,677,725 |
| | Cinemark, Inc. | |
| 3,736 | Term Loan, 2.23%, Maturing October 5, 2013 | 3,590,379 |
| | Dave & Buster s, Inc. | |
| 383 | Term Loan, 2.74%, Maturing March 8, 2013 | 376,762 |
| 968 | Term Loan, 2.74%, Maturing March 8, 2013 | 952,987 |
| | Deluxe Entertainment Services | |
| 721 | Term Loan, 2.67%, Maturing January 28, 2011 | 655,902 |
| 41 | Term Loan, 2.85%, Maturing January 28, 2011 | 37,618 |
| 73 | Term Loan, 2.85%, Maturing January 28, 2011 | 66,366 |
| | Easton-Bell Sports, Inc. | |
| 1,410 | Term Loan, 2.26%, Maturing March 16, 2012 | 1,308,190 |
| | Mega Blocks, Inc. | |
| 1,462 | Term Loan, 9.75%, Maturing July 26, 2012 | 581,117 |
| | Metro-Goldwyn-Mayer Holdings, Inc. | |
| 9,039 | Term Loan, 3.54%, Maturing April 8, 2012 | 5,242,793 |
| | National CineMedia, LLC | |
| 3,075 | Term Loan, 2.38%, Maturing February 13, 2015 | 2,898,187 |
| | Red Football, Ltd. | |
| GBP 2,730 | Term Loan, 3.08%, Maturing August 16, 2014 | 3,800,831 |
| GBP 2,730 | Term Loan, 3.33%, Maturing August 16, 2015 | 3,800,831 |
| | Regal Cinemas Corp. | |
| 4,753 | Term Loan, 4.35%, Maturing November 10, 2010 | 4,721,704 |
| | Revolution Studios Distribution Co., LLC | |
| 1,327 | Term Loan, 4.04%, Maturing December 21, 2014 | 1,207,512 |
| 1,050 | Term Loan - Second Lien, 7.29%, Maturing June 21, 2015 | 603,750 |
| | Six Flags Theme Parks, Inc. | |
| 4,446 | Term Loan, 2.66%, Maturing April 30, 2015 | 4,339,113 |
| | Southwest Sports Group, LLC | |
| 1,450 | Term Loan, 6.75%, Maturing December 22, 2010 | 1,286,875 |
| | Universal City Development Partners, Ltd. | |
| 2,913 | Term Loan, 6.00%, Maturing June 9, 2011 | 2,865,586 |
| | Zuffa, LLC | |
| 1,492 | Term Loan, 2.38%, Maturing June 20, 2016 | 1,305,838 |
| | | \$ 50,381,469 |

Lodging and Casinos 1.5%

| | | | |
|-----|-------|------------------------------------------------------------|--------------|
| | | Gala Electric Casinos, Ltd. | |
| GBP | 959 | Term Loan, 4.38%, Maturing December 12, 2013 | \$ 1,275,160 |
| GBP | 959 | Term Loan, 4.88%, Maturing December 12, 2014 | 1,275,160 |
| | | Green Valley Ranch Gaming, LLC | |
| | 635 | Term Loan, 3.07%, Maturing February 16, 2014 | 433,570 |
| | | Harrah s Operating Co. | |
| | 1,225 | Term Loan, 3.50%, Maturing January 28, 2015 | 985,065 |
| | 867 | Term Loan, 3.51%, Maturing January 28, 2015 | 697,349 |
| | | Herbst Gaming, Inc. | |
| | 995 | Term Loan, 0.00%, Maturing December 2, 2011 ⁽²⁾ | 451,038 |
| | | Isle of Capri Casinos, Inc. | |
| | 1,001 | Term Loan, 2.04%, Maturing November 30, 2013 | 949,241 |
| | 755 | Term Loan, 2.35%, Maturing November 30, 2013 | 715,576 |
| | 2,502 | Term Loan, 2.35%, Maturing November 30, 2013 | 2,373,104 |
| | | LodgeNet Entertainment Corp. | |
| | 1,057 | Term Loan, 2.59%, Maturing April 4, 2014 | 912,062 |

Table of Contents**Principal
Amount*****(000 s omitted)****Borrower/Tranche Description****Value****New World Gaming Partners, Ltd.**

| | | |
|-------|------------------------------------------|------------|
| 291 | Term Loan, 3.10%, Maturing June 30, 2014 | \$ 190,564 |
| 1,436 | Term Loan, 3.10%, Maturing June 30, 2014 | 940,880 |

Penn National Gaming, Inc.

| | | |
|-------|--------------------------------------------|-----------|
| 7,020 | Term Loan, 2.08%, Maturing October 3, 2012 | 6,890,064 |
|-------|--------------------------------------------|-----------|

Venetian Casino Resort/Las Vegas Sands, Inc.

| | | |
|-------|-----------------------------------------|-----------|
| 1,124 | Term Loan, 2.09%, Maturing May 14, 2014 | 890,144 |
| 4,122 | Term Loan, 2.09%, Maturing May 23, 2014 | 3,264,808 |

VML US Finance, LLC

| | | |
|-------|-----------------------------------------|-----------|
| 2,294 | Term Loan, 2.85%, Maturing May 25, 2013 | 2,129,828 |
|-------|-----------------------------------------|-----------|

Wimar OpCo, LLC

| | | |
|-----|-----------------------------------------------------------|---------|
| 900 | Term Loan, 0.00%, Maturing January 3, 2012 ⁽²⁾ | 265,577 |
|-----|-----------------------------------------------------------|---------|

\$ 24,639,190**Nonferrous Metals/Minerals 0.8%****Alpha Natural Resources, LLC**

| | | |
|-------|---------------------------------------------|--------------|
| 2,751 | Term Loan, 2.13%, Maturing October 26, 2012 | \$ 2,723,366 |
|-------|---------------------------------------------|--------------|

Compass Minerals Group, Inc.

| | | |
|-------|----------------------------------------------|-----------|
| 2,728 | Term Loan, 1.90%, Maturing December 22, 2012 | 2,666,848 |
|-------|----------------------------------------------|-----------|

Euramax International, Inc.

| | | |
|-----|----------------------------------------------------------|---------|
| 369 | Term Loan, 10.00%, Maturing June 29, 2013 ⁽³⁾ | 139,230 |
|-----|----------------------------------------------------------|---------|

| | | |
|-----|----------------------------------------------------------|---------|
| 355 | Term Loan, 14.00%, Maturing June 29, 2013 ⁽³⁾ | 134,198 |
|-----|----------------------------------------------------------|---------|

Murray Energy Corp.

| | | |
|-----|---------------------------------------------|---------|
| 897 | Term Loan, 6.94%, Maturing January 28, 2010 | 869,682 |
|-----|---------------------------------------------|---------|

Noranda Aluminum Acquisition

| | | |
|-------|-----------------------------------------|-----------|
| 1,499 | Term Loan, 2.29%, Maturing May 18, 2014 | 1,056,746 |
|-------|-----------------------------------------|-----------|

Novelis, Inc.

| | | |
|-----|------------------------------------------|---------|
| 588 | Term Loan, 2.29%, Maturing June 28, 2014 | 528,458 |
|-----|------------------------------------------|---------|

| | | |
|-------|------------------------------------------|-----------|
| 1,294 | Term Loan, 2.43%, Maturing June 28, 2014 | 1,162,631 |
|-------|------------------------------------------|-----------|

Oxbow Carbon and Mineral Holdings

| | | |
|-----|----------------------------------------|---------|
| 162 | Term Loan, 2.29%, Maturing May 8, 2014 | 148,877 |
|-----|----------------------------------------|---------|

| | | |
|-------|----------------------------------------|-----------|
| 1,697 | Term Loan, 2.41%, Maturing May 8, 2014 | 1,561,102 |
|-------|----------------------------------------|-----------|

Tube City IMS Corp.

| | | |
|-----|---------------------------------------------|---------|
| 324 | Term Loan, 2.60%, Maturing January 25, 2014 | 270,000 |
|-----|---------------------------------------------|---------|

| | | |
|-------|---------------------------------------------|-----------|
| 2,615 | Term Loan, 2.60%, Maturing January 25, 2014 | 2,177,381 |
|-------|---------------------------------------------|-----------|

\$ 13,438,519**Oil and Gas 0.8%****Atlas Pipeline Partners, L.P.**

| | | |
|-------|------------------------------------------|--------------|
| 1,633 | Term Loan, 6.75%, Maturing July 20, 2014 | \$ 1,583,900 |
|-------|------------------------------------------|--------------|

Big West Oil, LLC

| | | |
|-----|----------------------------------------|---------|
| 456 | Term Loan, 4.50%, Maturing May 1, 2014 | 410,559 |
|-----|----------------------------------------|---------|

| | | |
|-----|----------------------------------------|---------|
| 578 | Term Loan, 4.50%, Maturing May 1, 2014 | 519,750 |
|-----|----------------------------------------|---------|

| | | |
|------------------------|-------------------------------------------------------------|----------------------|
| | Citgo Petroleum Corp. | |
| 1,884 | Term Loan, 1.64%, Maturing November 15, 2012 | 1,771,160 |
| | Dresser, Inc. | |
| 825 | Term Loan, 3.10%, Maturing May 4, 2014 | 770,851 |
| 1,250 | Term Loan - Second Lien, 6.04%, Maturing May 4, 2015 | 963,541 |
| | Enterprise GP Holdings, L.P. | |
| 1,535 | Term Loan, 2.68%, Maturing October 31, 2014 | 1,502,851 |
| | Targa Resources, Inc. | |
| 2,633 | Term Loan, 2.29%, Maturing October 31, 2012 | 2,588,749 |
| 2,333 | Term Loan, 2.60%, Maturing October 31, 2012 | 2,293,378 |
| | Volnay Acquisition Co. | |
| 675 | Term Loan, 4.27%, Maturing January 12, 2014 | 658,125 |
| | | \$ 13,062,864 |
| Publishing 3.1% | | |
| | American Media Operations, Inc. | |
| 4,754 | Term Loan, 10.00%, Maturing January 31, 2013 ⁽³⁾ | \$ 3,811,510 |

Table of Contents

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|----------------------------------------------------|----------------------------------------------------------------------------------------|--------------|
| EUR 472 | Aster Zweite Beteiligungs GmbH Term Loan, 3.94%, Maturing September 27, 2013 | \$ 445,669 |
| 1,075 | Term Loan, 4.01%, Maturing September 27, 2013 | 705,469 |
| | CanWest Media Works, Ltd. | |
| 1,154 | Term Loan, 4.75%, Maturing July 10, 2014 | 606,080 |
| | Dex Media West, LLC | |
| 1,899 | Term Loan, 0.00%, Maturing October 24, 2014 ⁽²⁾ | 1,546,843 |
| | GateHouse Media Operating, Inc. | |
| 3,467 | Term Loan, 2.29%, Maturing August 28, 2014 | 876,633 |
| 2,683 | Term Loan, 2.30%, Maturing August 28, 2014 | 678,437 |
| 975 | Term Loan, 2.55%, Maturing August 28, 2014 | 246,536 |
| | Idearc, Inc. | |
| 10,945 | Term Loan, 0.00%, Maturing November 17, 2014 ⁽²⁾ | 5,052,947 |
| | Laureate Education, Inc. | |
| 430 | Term Loan, 3.75%, Maturing August 17, 2014 | 380,667 |
| 2,876 | Term Loan, 3.75%, Maturing August 17, 2014 | 2,543,559 |
| | MediaNews Group, Inc. | |
| 919 | Term Loan, 6.79%, Maturing August 2, 2013 | 186,925 |
| | Mediannuaire Holding | |
| EUR 936 | Term Loan, 2.90%, Maturing October 10, 2014 | 785,415 |
| EUR 936 | Term Loan, 3.40%, Maturing October 10, 2015 | 785,415 |
| | Merrill Communications, LLC | |
| 1,382 | Term Loan, 8.50%, Maturing December 24, 2012 | 994,988 |
| | Nebraska Book Co., Inc. | |
| 903 | Term Loan, 9.25%, Maturing March 4, 2011 | 893,850 |
| | Nelson Education, Ltd. | |
| 663 | Term Loan, 3.10%, Maturing July 5, 2014 | 484,127 |
| | Nielsen Finance, LLC | |
| 6,938 | Term Loan, 2.30%, Maturing August 9, 2013 | 6,470,134 |
| | PagesJaunes Group, SA | |
| EUR 1,000 | Term Loan, 4.90%, Maturing April 10, 2016 | 483,414 |
| | Penton Media, Inc. | |
| 977 | Term Loan, 2.72%, Maturing February 1, 2013 | 632,931 |
| | Philadelphia Newspapers, LLC | |
| 1,039 | Term Loan, 0.00%, Maturing June 29, 2013 ⁽²⁾ | 228,473 |
| | R.H. Donnelley Corp. | |
| 3,561 | Term Loan, 6.75%, Maturing June 30, 2010 | 2,747,782 |
| | Reader s Digest Association, Inc. (The) | |
| 10,783 | Term Loan, 2.64%, Maturing March 2, 2014 | 5,337,503 |
| | SGS International, Inc. | |
| 837 | Term Loan, 2.92%, Maturing December 30, 2011 | 761,871 |
| | Source Interlink Companies, Inc. | |
| 916 | Term Loan, 10.75%, Maturing June 18, 2013 | 755,667 |
| 458 | Term Loan, 15.00%, Maturing June 18, 2013 ⁽³⁾ | 82,436 |
| | Source Media, Inc. | |

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| | | | |
|-----|-------|----------------------------------------------------------|-----------|
| | 2,290 | Term Loan, 5.29%, Maturing November 8, 2011 | 1,499,820 |
| | | Springer Science+Business Media S.A. | |
| | 547 | Term Loan, 2.66%, Maturing May 5, 2011 | 509,261 |
| | 418 | Term Loan, 3.04%, Maturing May 5, 2012 | 389,109 |
| | 491 | Term Loan, 3.04%, Maturing May 5, 2012 | 457,057 |
| | | TL Acquisitions, Inc. | |
| | 3,218 | Term Loan, 2.79%, Maturing July 5, 2014 | 2,772,575 |
| | | Tribune Co. | |
| | 1,837 | Term Loan, 0.00%, Maturing April 10, 2010 ⁽²⁾ | 751,613 |
| | 2,232 | Term Loan, 0.00%, Maturing May 17, 2014 ⁽²⁾ | 919,993 |
| | 2,990 | Term Loan, 0.00%, Maturing May 17, 2014 ⁽²⁾ | 1,153,466 |
| | | Xsys, Inc. | |
| EUR | 528 | Term Loan, 3.94%, Maturing September 27, 2013 | 497,880 |
| | 1,194 | Term Loan, 4.01%, Maturing September 27, 2013 | 783,845 |
| | 1,277 | Term Loan, 4.01%, Maturing September 27, 2014 | 838,100 |

Table of Contents

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|----------------------------------------------|------------------------------------------------------------|----------------------|
| | Yell Group, PLC | |
| 3,425 | Term Loan, 3.29%, Maturing February 10, 2013 | \$ 2,072,125 |
| | | \$ 51,170,125 |
| Radio and Television | 2.3% | |
| | Block Communications, Inc. | |
| 2,027 | Term Loan, 2.60%, Maturing December 22, 2011 | \$ 1,763,055 |
| | CMP KC, LLC | |
| 959 | Term Loan, 6.25%, Maturing May 5, 2013 ⁽⁵⁾ | 275,143 |
| | CMP Susquehanna Corp. | |
| 3,054 | Term Loan, 2.31%, Maturing May 5, 2013 | 1,664,577 |
| | Discovery Communications, Inc. | |
| 3,406 | Term Loan, 2.60%, Maturing April 30, 2014 | 3,362,931 |
| | Emmis Operating Co. | |
| 1,016 | Term Loan, 2.60%, Maturing November 2, 2013 | 677,410 |
| | Entravision Communications Corp. | |
| 1,567 | Term Loan, 5.85%, Maturing September 29, 2013 | 1,476,537 |
| | Gray Television, Inc. | |
| 2,287 | Term Loan, 3.81%, Maturing January 19, 2015 | 1,460,883 |
| | HIT Entertainment, Inc. | |
| 1,836 | Term Loan, 3.26%, Maturing March 20, 2012 | 1,491,472 |
| | Intelsat Corp. | |
| 2,216 | Term Loan, 2.80%, Maturing January 3, 2014 | 2,119,244 |
| 2,216 | Term Loan, 2.80%, Maturing January 3, 2014 | 2,119,244 |
| 2,216 | Term Loan, 2.80%, Maturing January 3, 2014 | 2,119,889 |
| | Ion Media Networks, Inc. | |
| 432 | DIP Loan, 10.17%, Maturing May 29, 2010 ⁽⁴⁾ | 426,303 |
| 3,250 | Term Loan, 0.00%, Maturing January 15, 2012 ⁽²⁾ | 877,500 |
| | NEP II, Inc. | |
| 831 | Term Loan, 2.54%, Maturing February 16, 2014 | 731,160 |
| | Nexstar Broadcasting, Inc. | |
| 1,973 | Term Loan, 2.24%, Maturing October 1, 2012 | 1,484,565 |
| 2,086 | Term Loan, 2.35%, Maturing October 1, 2012 | 1,569,708 |
| | NextMedia Operating, Inc. | |
| 72 | Term Loan, 8.25%, Maturing November 15, 2012 | 48,551 |
| 162 | Term Loan, 8.25%, Maturing November 15, 2012 | 109,240 |
| | Raycom TV Broadcasting, LLC | |
| 1,900 | Term Loan, 1.81%, Maturing June 25, 2014 | 1,425,000 |
| | SFX Entertainment | |
| 1,364 | Term Loan, 3.72%, Maturing June 21, 2013 | 1,275,435 |
| | Sirius Satellite Radio, Inc. | |
| 737 | Term Loan, 2.56%, Maturing December 19, 2012 | 650,292 |
| | Univision Communications, Inc. | |
| 12,650 | Term Loan, 2.54%, Maturing September 29, 2014 | 10,243,869 |

| | | |
|----------------------------------------------|------------------------------------------------------------|----------------------|
| | Young Broadcasting, Inc. | |
| 2,310 | Term Loan, 0.00%, Maturing November 3, 2012 ⁽²⁾ | 1,154,989 |
| | | \$ 38,526,997 |
| Rail Industries 0.2% | | |
| | Kansas City Southern Railway Co. | |
| 3,298 | Term Loan, 2.30%, Maturing April 26, 2013 | \$ 3,067,140 |
| | | \$ 3,067,140 |
| Retailers (Except Food and Drug) 1.1% | | |
| | American Achievement Corp. | |
| 775 | Term Loan, 6.26%, Maturing March 25, 2011 | \$ 666,777 |
| | Amscan Holdings, Inc. | |
| 709 | Term Loan, 2.88%, Maturing May 25, 2013 | 625,417 |
| | Cumberland Farms, Inc. | |
| 2,010 | Term Loan, 2.44%, Maturing September 29, 2013 | 1,833,909 |

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| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|----------------------------------------------|-----------------------------------------------------------|----------------------|
| | Harbor Freight Tools USA, Inc. | |
| 1,768 | Term Loan, 9.75%, Maturing July 15, 2010 | \$ 1,710,752 |
| | Josten's Corp. | |
| 1,991 | Term Loan, 2.64%, Maturing October 4, 2011 | 1,936,574 |
| | Mapco Express, Inc. | |
| 1,158 | Term Loan, 5.75%, Maturing April 28, 2011 | 1,053,595 |
| | Neiman Marcus Group, Inc. | |
| 1,543 | Term Loan, 2.50%, Maturing April 5, 2013 | 1,271,300 |
| | Orbitz Worldwide, Inc. | |
| 1,670 | Term Loan, 3.51%, Maturing July 25, 2014 | 1,215,107 |
| | Oriental Trading Co., Inc. | |
| 2,043 | Term Loan, 9.75%, Maturing July 31, 2013 | 1,450,559 |
| 1,150 | Term Loan - Second Lien, 6.29%, Maturing January 31, 2013 | 201,250 |
| | Rent-A-Center, Inc. | |
| 1,162 | Term Loan, 2.04%, Maturing November 15, 2012 | 1,115,246 |
| | Savers, Inc. | |
| 444 | Term Loan, 3.06%, Maturing August 11, 2012 | 424,296 |
| 486 | Term Loan, 3.06%, Maturing August 11, 2012 | 464,230 |
| | Vivarte | |
| EUR 33 | Term Loan, 2.66%, Maturing May 29, 2015 | 35,633 |
| EUR 128 | Term Loan, 2.66%, Maturing May 29, 2015 | 138,572 |
| EUR 825 | Term Loan, 2.66%, Maturing May 29, 2015 | 890,028 |
| EUR 33 | Term Loan, 3.16%, Maturing May 29, 2016 | 35,633 |
| EUR 128 | Term Loan, 3.16%, Maturing May 29, 2016 | 138,572 |
| EUR 825 | Term Loan, 3.16%, Maturing May 29, 2016 | 890,028 |
| | Yankee Candle Company, Inc. (The) | |
| 3,301 | Term Loan, 2.29%, Maturing February 6, 2014 | 3,020,493 |
| | | \$ 19,117,971 |
| Steel 0.2% | | |
| | Algoma Acquisition Corp. | |
| 2,227 | Term Loan, 2.79%, Maturing June 20, 2013 | \$ 1,848,505 |
| | Niagara Corp. | |
| 1,445 | Term Loan, 7.25%, Maturing June 29, 2014 | 737,205 |
| | | \$ 2,585,710 |
| Surface Transport 0.2% | | |
| | Gainey Corp. | |
| 1,884 | Term Loan, 0.00%, Maturing April 20, 2012 ⁽²⁾ | \$ 204,153 |
| | Oshkosh Truck Corp. | |
| 911 | Term Loan, 6.62%, Maturing December 6, 2013 | 904,246 |
| | Swift Transportation Co., Inc. | |
| 3,014 | Term Loan, 3.56%, Maturing May 10, 2014 | 2,341,090 |

| | | | |
|---------------------------|-------------|-----------------------------------------------------------|--------------|
| | | | \$ 3,449,489 |
| Telecommunications | 1.8% | | |
| | | Asurion Corp. | |
| | 2,450 | Term Loan, 3.58%, Maturing July 13, 2012 | \$ 2,365,781 |
| | 1,000 | Term Loan - Second Lien, 6.79%, Maturing January 13, 2013 | 904,167 |
| | | BCM Luxembourg, Ltd. | |
| EUR | 1,831 | Term Loan, 2.42%, Maturing September 30, 2014 | 2,228,512 |
| EUR | 1,832 | Term Loan, 2.67%, Maturing September 30, 2015 | 2,228,896 |
| EUR | 1,500 | Term Loan - Second Lien, 4.79%, Maturing March 31, 2016 | 1,521,508 |
| | | Centennial Cellular Operating Co., LLC | |
| | 3,226 | Term Loan, 2.60%, Maturing February 9, 2011 | 3,217,192 |
| | | CommScope, Inc. | |
| | 1,652 | Term Loan, 3.10%, Maturing November 19, 2014 | 1,615,984 |
| | | Intelsat Subsidiary Holding Co. | |
| | 1,264 | Term Loan, 2.80%, Maturing July 3, 2013 | 1,204,198 |

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| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|----------------------------------------------|-----------------------------------------------------------|----------------------|
| | Iowa Telecommunications Services | |
| 2,776 | Term Loan, 2.31%, Maturing November 23, 2011 | \$ 2,644,140 |
| | IPC Systems, Inc. | |
| GBP 1,448 | Term Loan, 3.44%, Maturing May 31, 2014 | 2,007,735 |
| | Macquarie UK Broadcast Ventures, Ltd. | |
| GBP 1,071 | Term Loan, 2.59%, Maturing December 26, 2014 | 1,494,503 |
| | NTelos, Inc. | |
| 1,209 | Term Loan, 2.54%, Maturing August 24, 2011 | 1,201,889 |
| | Palm, Inc. | |
| 1,056 | Term Loan, 3.79%, Maturing April 24, 2014 | 887,198 |
| | Stratos Global Corp. | |
| 1,186 | Term Loan, 3.10%, Maturing February 13, 2012 | 1,150,178 |
| | Trilogy International Partners | |
| 1,225 | Term Loan, 4.10%, Maturing June 29, 2012 | 833,000 |
| | Windstream Corp. | |
| 3,960 | Term Loan, 1.98%, Maturing July 17, 2013 | 3,841,039 |
| | | \$ 29,345,920 |
| | | |
| Utilities 1.2% | | |
| | AEI Finance Holding, LLC | |
| 389 | Term Loan, 3.29%, Maturing March 30, 2012 | \$ 331,345 |
| 2,708 | Term Loan, 3.60%, Maturing March 30, 2014 | 2,308,431 |
| | Astoria Generating Co. | |
| 1,250 | Term Loan - Second Lien, 4.10%, Maturing August 23, 2013 | 1,132,291 |
| | Calpine Corp. | |
| 1,173 | DIP Loan, 3.48%, Maturing March 29, 2014 | 1,079,773 |
| | Electricinvest Holding Co. | |
| GBP 540 | Term Loan, 5.08%, Maturing October 24, 2012 | 582,720 |
| EUR 536 | Term Loan - Second Lien, 5.08%, Maturing October 24, 2012 | 495,989 |
| | Mirant North America, LLC | |
| 751 | Term Loan, 2.04%, Maturing January 3, 2013 | 714,774 |
| | NRG Energy, Inc. | |
| 5,586 | Term Loan, 2.01%, Maturing June 1, 2014 | 5,310,896 |
| 2,994 | Term Loan, 2.10%, Maturing June 1, 2014 | 2,847,002 |
| | Pike Electric, Inc. | |
| 470 | Term Loan, 1.81%, Maturing July 1, 2012 | 425,698 |
| 354 | Term Loan, 1.81%, Maturing December 10, 2012 | 320,715 |
| | TXU Texas Competitive Electric Holdings Co., LLC | |
| 1,130 | Term Loan, 3.80%, Maturing October 10, 2014 | 875,339 |
| 3,095 | Term Loan, 3.80%, Maturing October 10, 2014 | 2,387,405 |
| | Vulcan Energy Corp. | |
| 1,412 | Term Loan, 5.50%, Maturing July 23, 2010 | 1,384,030 |
| | | \$ 20,196,408 |

Total Senior Floating-Rate Interests
 (identified cost \$1,012,679,123) **\$ 868,413,877**

Corporate Bonds & Notes 52.4%

| Principal Amount (000 s omitted) | Security | Value |
|-------------------------------------------------|---------------------------------------------|--------------|
| Aerospace and Defense 0.1% | | |
| | Alion Science and Technologies Corp. | |
| \$ 1,500 | 10.25%, 2/1/15 | \$ 810,000 |
| | Hawker Beechcraft Acquisition | |
| 1,810 | 9.75%, 4/1/17 | 914,050 |

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| Principal Amount (000 s omitted) | Security | Value |
|---------------------------------------------------|----------------------------------------------------------------------------|----------------------|
| \$ 280 | Transdigm, Inc. 7.75%, 7/15/14 | \$ 276,500 |
| | | \$ 2,000,550 |
| Automotive 1.1% | | |
| \$ 685 | Allison Transmission, Inc. 11.00%, 11/1/15 ⁽⁶⁾ | \$ 626,775 |
| 3,050 | 11.25%, 11/1/15 ⁽³⁾⁽⁶⁾ | 2,516,250 |
| 3,590 | Altra Industrial Motion, Inc. 9.00%, 12/1/11 | 3,563,075 |
| 1,100 | Commercial Vehicle Group, Inc., Sr. Notes 8.00%, 7/1/13 | 632,500 |
| 3,190 | Goodyear Tire & Rubber Co. (The), Sr. Notes 10.50%, 5/15/16 | 3,437,225 |
| 1,085 | Tenneco, Inc., Sr. Notes 8.125%, 11/15/15 | 990,062 |
| 6,073 | Tenneco Automotive, Inc., Series B 10.25%, 7/15/13 | 6,133,730 |
| 990 | United Components, Inc., Sr. Sub. Notes 9.375%, 6/15/13 | 683,100 |
| | | \$ 18,582,717 |
| Banks and Thrifts 1.0% | | |
| \$ 1,750 | Capital One Financial Corp. 6.15%, 9/1/16 | \$ 1,566,521 |
| 3,500 | Citigroup, Inc. 5.00%, 9/15/14 | 3,135,877 |
| 2,000 | General Electric Capital Corp., Sr. Notes 5.625%, 5/1/18 | 2,022,152 |
| 2,500 | Goldman Sachs Group, Inc. 5.625%, 1/15/17 | 2,507,133 |
| 1,750 | HSBC Finance Corp., Sr. Notes 5.50%, 1/19/16 | 1,695,342 |
| 3,025 | Standard Chartered Bank, Sr. Notes 6.40%, 9/26/17 ⁽⁶⁾ | 2,726,339 |
| 3,750 | Wachovia Corp. 5.625%, 10/15/16 | 3,601,470 |
| | | \$ 17,254,834 |
| Beverage and Tobacco 0.6% | | |
| \$ 5,400 | Altria Group, Inc. 9.70%, 11/10/18 | \$ 6,576,995 |

| | | |
|-------|----------------------------------|---------------------|
| | Bunge, Ltd. Finance Corp. | |
| 2,380 | 8.50%, 6/15/19 | 2,637,751 |
| | | \$ 9,214,746 |

Broadcast Radio and Television 0.5%

| | | |
|----------|-------------------------------------------------------|---------------------|
| | Rainbow National Services, LLC, Sr. Sub. Debs. | |
| \$ 1,470 | 10.375%, 9/1/14 ⁽⁶⁾ | \$ 1,543,500 |
| | Warner Music Group, Sr. Sub. Notes | |
| 1,165 | 7.375%, 4/15/14 | 1,060,150 |
| | XM Satellite Radio Holdings, Inc., Sr. Notes | |
| 2,745 | 11.25%, 6/15/13 ⁽⁶⁾ | 2,841,075 |
| 2,885 | 13.00%, 8/1/13 ⁽⁶⁾ | 2,603,713 |
| | | \$ 8,048,438 |

Brokers, Dealers and Investment Houses 0.4%

| | | |
|----------|-----------------------------------------|--------------|
| | Macquarie Group, Ltd., Sr. Notes | |
| \$ 3,445 | 7.30%, 8/1/14 ⁽⁶⁾ | \$ 3,535,121 |

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| Principal Amount (000 s omitted) | Security | Value |
|-------------------------------------------------|-----------------|--------------|
|-------------------------------------------------|-----------------|--------------|