

EATON VANCE LTD DURATION INCOME FUND
Form N-Q
March 31, 2011

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
January 31, 2011
Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance Limited Duration Income Fund

as of January 31, 2011

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 36.8%

Principal

Amount*

| (000 s omitted) | Borrower/Tranche Description | Value |
|-----------------------------------|---|----------------------|
| Aerospace and Defense 0.8% | | |
| | Aveos Fleet Performance, Inc. | |
| 89 | Revolving Loan, 3.86%, Maturing March 12, 2013 ⁽²⁾ | \$ 88,466 |
| 59 | Term Loan, 11.25%, Maturing March 12, 2013 | 58,977 |
| 162 | Term Loan - Second Lien, 10.75%, Maturing March 12, 2015 ⁽³⁾ | 154,131 |
| | Avio Holding SpA | |
| EUR 700 | Term Loan - Second Lien, 5.12%, Maturing June 14, 2016 | 944,029 |
| | Booz Allen Hamilton, Inc. | |
| 2,965 | Term Loan, 6.00%, Maturing July 31, 2015 | 2,974,303 |
| | DAE Aviation Holdings, Inc. | |
| 652 | Term Loan, 4.06%, Maturing July 31, 2014 | 648,268 |
| 675 | Term Loan, 4.06%, Maturing July 31, 2014 | 671,203 |
| | Delos Aircraft, Inc. | |
| 775 | Term Loan, 7.00%, Maturing March 17, 2016 | 784,964 |
| | Doncasters (Dunde HoldCo 4 Ltd.) | |
| 559 | Term Loan, 4.26%, Maturing July 13, 2015 | 530,576 |
| 559 | Term Loan, 4.76%, Maturing July 13, 2015 | 530,576 |
| GBP 1,234 | Term Loan - Second Lien, 6.60%, Maturing January 13, 2016 | 1,787,127 |
| | Evergreen International Aviation | |
| 809 | Term Loan, 10.50%, Maturing October 31, 2011 ⁽³⁾ | 805,380 |
| | Hawker Beechcraft Acquisition | |
| 2,563 | Term Loan, 2.27%, Maturing March 26, 2014 | 2,292,902 |
| 131 | Term Loan, 2.30%, Maturing March 26, 2014 | 116,844 |
| | IAP Worldwide Services, Inc. | |
| 1,040 | Term Loan, 8.25%, Maturing December 30, 2012 | 1,038,354 |
| | International Lease Finance Co. | |
| 1,050 | Term Loan, 6.75%, Maturing March 17, 2015 | 1,063,313 |
| | Wesco Aircraft Hardware Corp. | |
| 1,295 | Term Loan, 2.51%, Maturing September 30, 2013 | 1,296,802 |
| | Wyle Laboratories, Inc. | |
| 945 | Term Loan, 7.75%, Maturing March 25, 2016 | 952,926 |
| | | \$ 16,739,141 |
| Automotive 1.6% | | |
| | Adesa, Inc. | |
| 3,748 | Term Loan, 3.01%, Maturing October 18, 2013 | \$ 3,748,942 |
| | Allison Transmission, Inc. | |
| 5,864 | Term Loan, 3.02%, Maturing August 7, 2014 | 5,860,807 |

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| | | |
|-------|---|----------------------|
| | Federal-Mogul Corp. | |
| 4,073 | Term Loan, 2.20%, Maturing December 29, 2014 | 3,966,706 |
| 3,619 | Term Loan, 2.20%, Maturing December 28, 2015 | 3,524,435 |
| | Ford Motor Co. | |
| 832 | Term Loan, 3.02%, Maturing December 16, 2013 | 834,727 |
| 3,732 | Term Loan, 3.02%, Maturing December 16, 2013 | 3,745,560 |
| | Goodyear Tire & Rubber Co. | |
| 4,450 | Term Loan - Second Lien, 1.96%, Maturing April 30, 2014 | 4,382,138 |
| | HHI Holdings, LLC | |
| 963 | Term Loan, 10.50%, Maturing March 30, 2015 | 979,386 |
| | Keystone Automotive Operations, Inc. | |
| 1,281 | Term Loan, 3.76%, Maturing January 12, 2012 | 1,181,545 |
| | TriMas Corp. | |
| 198 | Term Loan, 6.00%, Maturing August 2, 2011 | 199,926 |
| 2,470 | Term Loan, 6.00%, Maturing December 15, 2015 | 2,488,576 |
| | | \$ 30,912,748 |

| Principal Amount* | | Value |
|--|---|----------------------|
| (000 s omitted) | Borrower/Tranche Description | |
| Beverage and Tobacco | 0.1% | |
| | Constellation Brands, Inc. | |
| 349 | Term Loan, 3.06%, Maturing June 5, 2015 | \$ 352,646 |
| | Liberator Midco Ltd. | |
| GBP 811 | Term Loan, 11.34%, Maturing November 3, 2016 ⁽³⁾ | 1,316,155 |
| | Maine Beverage Co., LLC | |
| 284 | Term Loan, 2.05%, Maturing March 31, 2013 | 273,668 |
| | | \$ 1,942,469 |
| Building and Development | 0.7% | |
| | Beacon Sales Acquisition, Inc. | |
| 831 | Term Loan, 2.29%, Maturing September 30, 2013 | \$ 816,600 |
| | Brickman Group Holdings, Inc. | |
| 1,325 | Term Loan, 7.25%, Maturing October 14, 2016 | 1,354,812 |
| | Building Materials Corp. of America | |
| 984 | Term Loan, 3.06%, Maturing February 24, 2014 | 991,449 |
| | Forestar USA Real Estate Group, Inc. | |
| 311 | Revolving Loan, 0.67%, Maturing August 6, 2013 ⁽²⁾ | 298,939 |
| 2,854 | Term Loan, 6.50%, Maturing August 6, 2015 | 2,811,530 |
| | NCI Building Systems, Inc. | |
| 626 | Term Loan, 8.00%, Maturing April 18, 2014 | 618,444 |
| | Panolam Industries Holdings, Inc. | |
| 2,033 | Term Loan, 8.25%, Maturing December 31, 2013 | 1,884,386 |
| | RE/MAX International, Inc. | |
| 2,357 | Term Loan, 5.50%, Maturing April 15, 2016 | 2,380,759 |
| | Realogy Corp. | |
| 117 | Term Loan, 3.26%, Maturing October 10, 2013 | 113,405 |
| 985 | Term Loan, 3.29%, Maturing October 10, 2013 | 956,952 |
| | South Edge, LLC | |
| 288 | Term Loan, 0.00%, Maturing October 31, 2009 ⁽⁴⁾ | 150,219 |
| | WCI Communities, Inc. | |
| 711 | Term Loan, 10.06%, Maturing September 2, 2016 ⁽³⁾ | 690,018 |
| | | \$ 13,067,513 |
| Business Equipment and Services | 3.4% | |
| | Activant Solutions, Inc. | |
| 256 | Term Loan, 2.31%, Maturing May 2, 2013 | \$ 253,567 |
| 1,533 | Term Loan, 4.81%, Maturing February 2, 2016 | 1,548,635 |
| | Advantage Sales & Marketing, Inc. | |
| 1,900 | Term Loan, 5.25%, Maturing December 18, 2017 | 1,916,957 |
| | Affinion Group, Inc. | |
| 4,665 | Term Loan, 5.00%, Maturing October 10, 2016 | 4,702,651 |
| | Allied Barton Security Service | |

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| | | |
|-------|---|-----------|
| 1,086 | Term Loan, 7.75%, Maturing February 18, 2015 Dealer Computer Services, Inc. | 1,087,190 |
| 1,961 | Term Loan, 5.25%, Maturing April 21, 2017 Education Management, LLC | 1,980,835 |
| 4,173 | Term Loan, 2.06%, Maturing June 3, 2013 First American Corp. | 4,108,724 |
| 1,169 | Term Loan, 4.75%, Maturing April 12, 2016 Infogroup, Inc. | 1,180,086 |
| 896 | Term Loan, 6.25%, Maturing July 1, 2016 Information Resources, Inc. | 907,813 |
| 1,240 | Term Loan, 3.30%, Maturing May 16, 2014 iPayment, Inc. | 1,241,717 |
| 2,036 | Term Loan, 2.31%, Maturing May 10, 2013 Kronos, Inc. | 2,005,850 |
| 1,468 | Term Loan, 2.05%, Maturing June 11, 2014 Mitchell International, Inc. | 1,465,628 |
| 2,500 | Term Loan - Second Lien, 5.56%, Maturing March 30, 2015 | 2,256,250 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|--|---|----------------------|
| | NE Customer Service | |
| 2,059 | Term Loan, 6.00%, Maturing March 23, 2016 | \$ 2,057,713 |
| | Quantum Corp. | |
| 226 | Term Loan, 3.80%, Maturing July 14, 2014 | 224,686 |
| | Quintiles Transnational Corp. | |
| 1,188 | Term Loan, 2.31%, Maturing March 29, 2013 | 1,188,346 |
| 165 | Term Loan - Second Lien, 4.31%, Maturing March 31, 2014 | 165,227 |
| | Sabre, Inc. | |
| 7,563 | Term Loan, 2.28%, Maturing September 30, 2014 | 7,085,909 |
| | Safenet, Inc. | |
| 970 | Term Loan, 2.76%, Maturing April 12, 2014 | 965,000 |
| | Serena Software, Inc. | |
| 1,548 | Term Loan, 2.30%, Maturing March 10, 2013 | 1,548,587 |
| | Sitel (Client Logic) | |
| 1,171 | Term Loan, 5.80%, Maturing January 30, 2014 | 1,152,065 |
| | Solera Holdings, LLC | |
| EUR 1,068 | Term Loan, 2.81%, Maturing May 16, 2014 | 1,443,672 |
| | SunGard Data Systems, Inc. | |
| 439 | Term Loan, 2.01%, Maturing February 28, 2014 | 438,358 |
| 13,378 | Term Loan, 3.91%, Maturing February 26, 2016 | 13,464,121 |
| | Travelport, LLC | |
| 446 | Term Loan, 4.80%, Maturing August 21, 2015 | 435,180 |
| 2,223 | Term Loan, 4.96%, Maturing August 21, 2015 | 2,168,846 |
| EUR 1,052 | Term Loan, 5.50%, Maturing August 21, 2015 | 1,378,597 |
| | U.S. Security Holdings, Inc. | |
| 806 | Term Loan, 4.01%, Maturing May 8, 2013 | 790,101 |
| | Valassis Communications, Inc. | |
| 397 | Term Loan, 2.56%, Maturing March 2, 2014 | 397,444 |
| 1,717 | Term Loan, 2.56%, Maturing March 2, 2014 | 1,719,893 |
| | West Corp. | |
| 555 | Term Loan, 2.74%, Maturing October 24, 2013 | 554,618 |
| 3,870 | Term Loan, 4.59%, Maturing July 15, 2016 | 3,916,709 |
| 1,360 | Term Loan, 4.61%, Maturing July 15, 2016 | 1,376,092 |
| | | \$ 67,127,067 |
| Cable and Satellite Television 2.6% | | |
| | Bragg Communications, Inc. | |
| 1,562 | Term Loan, 2.79%, Maturing August 31, 2014 | \$ 1,544,886 |
| | Cequel Communications, LLC | |
| 2,837 | Term Loan, 2.26%, Maturing November 5, 2013 | 2,838,932 |
| | Charter Communications Operating, LLC | |
| 5,911 | Term Loan, 2.26%, Maturing March 6, 2014 | 5,919,243 |
| | CSC Holdings, Inc. | |
| 2,650 | Term Loan, 2.01%, Maturing March 29, 2016 | 2,664,037 |

| | | | |
|-----|-------|---|-----------|
| | | Foxco Acquisition Sub, LLC | |
| | 969 | Term Loan, 7.50%, Maturing July 14, 2015 | 970,255 |
| | | Insight Midwest Holdings, LLC | |
| | 4,359 | Term Loan, 2.02%, Maturing April 7, 2014 | 4,352,136 |
| | | MCC Iowa, LLC | |
| | 2,353 | Term Loan, 2.01%, Maturing January 31, 2015 | 2,294,616 |
| | | Mediacom Broadband, LLC | |
| | 1,841 | Term Loan, 4.50%, Maturing October 23, 2017 | 1,844,201 |
| | | Mediacom Illinois, LLC | |
| | 4,645 | Term Loan, 2.01%, Maturing January 31, 2015 | 4,495,685 |
| | | Mediacom, LLC | |
| | 1,020 | Term Loan, 4.50%, Maturing October 23, 2017 | 1,021,150 |
| | | ProSiebenSat.1 Media AG | |
| EUR | 1,045 | Term Loan, 3.68%, Maturing March 6, 2015 | 1,309,992 |
| EUR | 1,187 | Term Loan, 2.91%, Maturing June 26, 2015 | 1,580,200 |
| EUR | 48 | Term Loan, 2.91%, Maturing July 3, 2015 | 64,129 |

| Principal Amount* | | | Value |
|--------------------------|-------|--|----------------------|
| (000 s omitted) | | Borrower/Tranche Description | |
| EUR | 1,045 | Term Loan, 3.93%, Maturing March 4, 2016 | \$ 1,309,992 |
| EUR | 504 | Term Loan, 8.30%, Maturing March 6, 2017 ⁽³⁾ | 609,295 |
| EUR | 452 | Term Loan - Second Lien, 5.05%, Maturing September 2, 2016 | 552,103 |
| | | UPC Broadband Holding B.V. | |
| | 985 | Term Loan, 3.76%, Maturing December 30, 2016 | 984,548 |
| EUR | 4,531 | Term Loan, 4.54%, Maturing December 31, 2016 | 6,183,829 |
| | 1,815 | Term Loan, 3.76%, Maturing December 29, 2017 | 1,819,366 |
| EUR | 1,962 | Term Loan, 4.79%, Maturing December 31, 2017 | 2,670,323 |
| | | Virgin Media Investment Holding | |
| GBP | 1,000 | Term Loan, 4.03%, Maturing June 30, 2015 | 1,607,857 |
| GBP | 1,000 | Term Loan, 4.53%, Maturing December 31, 2015 | 1,611,529 |
| | | YPSO Holding SA | |
| EUR | 581 | Term Loan, 4.62%, Maturing June 16, 2014 ⁽³⁾ | 676,935 |
| EUR | 948 | Term Loan, 4.62%, Maturing June 16, 2014 ⁽³⁾ | 1,104,472 |
| EUR | 1,506 | Term Loan, 4.62%, Maturing June 16, 2014 ⁽³⁾ | 1,754,091 |
| | | | \$ 51,783,802 |

Chemicals and Plastics 2.0%

| | | | |
|-----|-------|--|--------------|
| | | Brenntag Holding GmbH and Co. KG | |
| | 1,965 | Term Loan, 3.77%, Maturing January 20, 2014 | \$ 1,973,465 |
| | 290 | Term Loan, 3.77%, Maturing January 20, 2014 | 290,892 |
| | 1,300 | Term Loan - Second Lien, 6.45%, Maturing July 17, 2015 | 1,317,333 |
| | | Celanese Holdings, LLC | |
| | 4,128 | Term Loan, 3.30%, Maturing October 31, 2016 | 4,176,945 |
| EUR | 1,359 | Term Loan, 3.94%, Maturing October 31, 2016 | 1,869,838 |
| | | Hexion Specialty Chemicals, Inc. | |
| | 390 | Term Loan, 4.06%, Maturing May 5, 2015 | 392,353 |
| | 875 | Term Loan, 4.06%, Maturing May 5, 2015 | 879,251 |
| | 2,330 | Term Loan, 4.06%, Maturing May 5, 2015 | 2,338,292 |
| | | Huish Detergents, Inc. | |
| | 1,230 | Term Loan, 2.01%, Maturing April 26, 2014 | 1,199,992 |
| | | Huntsman International, LLC | |
| | 2,960 | Term Loan, 1.80%, Maturing April 21, 2014 | 2,949,080 |
| | | INEOS Group | |
| | 214 | Term Loan, 7.50%, Maturing December 16, 2013 | 221,690 |
| EUR | 1,326 | Term Loan, 7.50%, Maturing December 16, 2013 | 1,898,395 |
| | 214 | Term Loan, 8.00%, Maturing December 16, 2014 | 221,826 |
| EUR | 1,327 | Term Loan, 8.00%, Maturing December 16, 2014 | 1,900,415 |
| EUR | 500 | Term Loan, 9.00%, Maturing December 16, 2015 | 715,320 |
| | | ISP Chemco, Inc. | |
| | 1,915 | Term Loan, 1.81%, Maturing June 4, 2014 | 1,905,277 |
| | | Kraton Polymers, LLC | |
| | 2,090 | Term Loan, 2.31%, Maturing May 13, 2013 | 2,072,315 |
| | | MacDermid, Inc. | |

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| | | | |
|-----|-------|---|-----------|
| EUR | 828 | Term Loan, 3.07%, Maturing April 11, 2014 Millenium Inorganic Chemicals | 1,053,081 |
| | 463 | Term Loan, 2.55%, Maturing May 15, 2014 Momentive Performance Material | 460,003 |
| | 1,862 | Term Loan, 2.56%, Maturing December 4, 2013 Nalco Co. | 1,856,193 |
| | 1,571 | Term Loan, 4.50%, Maturing October 5, 2017 Rockwood Specialties Group, Inc. | 1,592,468 |
| | 2,989 | Term Loan, 6.00%, Maturing May 15, 2014 Schoeller Arca Systems Holding | 3,001,209 |
| EUR | 289 | Term Loan, 5.53%, Maturing November 16, 2015 ⁽⁵⁾ | 273,065 |
| EUR | 824 | Term Loan, 5.53%, Maturing November 16, 2015 ⁽⁵⁾ | 778,558 |
| EUR | 887 | Term Loan, 5.53%, Maturing November 16, 2015 ⁽⁵⁾ Solutia, Inc. | 837,804 |
| | 2,556 | Term Loan, 4.50%, Maturing March 17, 2017 | 2,582,037 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|---|----------------------|
| | Styron S.A.R.L. | |
| 975 | Term Loan, 7.50%, Maturing June 17, 2016 | \$ 991,453 |
| | | \$ 39,748,550 |
| Clothing/Textiles | 0.1% | |
| | Phillips Van Heusen Corp. | |
| 1,193 | Term Loan, 4.75%, Maturing May 6, 2016 | \$ 1,204,848 |
| | | \$ 1,204,848 |
| Conglomerates | 0.7% | |
| | Gentek | |
| 673 | Term Loan, 6.75%, Maturing October 6, 2015 | \$ 689,304 |
| | Jarden Corp. | |
| 1,362 | Term Loan, 3.55%, Maturing January 26, 2015 | 1,375,476 |
| | Manitowoc Company, Inc. (The) | |
| 526 | Term Loan, 5.31%, Maturing November 6, 2013 | 529,501 |
| 573 | Term Loan, 8.00%, Maturing November 6, 2014 | 582,236 |
| | RBS Global, Inc. | |
| 408 | Term Loan, 2.56%, Maturing July 19, 2013 | 403,070 |
| 2,682 | Term Loan, 2.81%, Maturing July 19, 2013 | 2,674,425 |
| | RGIS Holdings, LLC | |
| 101 | Term Loan, 2.80%, Maturing April 30, 2014 | 98,006 |
| 2,016 | Term Loan, 2.80%, Maturing April 30, 2014 | 1,960,117 |
| | Service Master Co. | |
| 90 | Term Loan, 2.76%, Maturing July 24, 2014 | 89,013 |
| 905 | Term Loan, 2.77%, Maturing July 24, 2014 | 893,840 |
| | US Investigations Services, Inc. | |
| 3,559 | Term Loan, 3.05%, Maturing February 21, 2015 | 3,536,264 |
| | Vertrue, Inc. | |
| 984 | Term Loan, 3.31%, Maturing August 16, 2014 | 893,165 |
| | | \$ 13,724,417 |
| Containers and Glass Products | 1.4% | |
| | Berry Plastics Corp. | |
| 4,516 | Term Loan, 2.28%, Maturing April 3, 2015 | \$ 4,436,381 |
| | Consolidated Container Co. | |
| 2,000 | Term Loan - Second Lien, 5.75%, Maturing September 28, 2014 | 1,747,500 |
| | Graham Packaging Holdings Co. | |
| 4,003 | Term Loan, 6.75%, Maturing April 5, 2014 | 4,073,748 |
| 998 | Term Loan, 6.00%, Maturing September 23, 2016 | 1,017,243 |
| | Graphic Packaging International, Inc. | |
| 6,123 | Term Loan, 2.30%, Maturing May 16, 2014 | 6,142,048 |

| | | | |
|-----|-------|--|----------------------|
| | | JSG Acquisitions | |
| EUR | 797 | Term Loan, 4.06%, Maturing December 31, 2014 | 1,095,190 |
| EUR | 788 | Term Loan, 4.22%, Maturing December 31, 2014 | 1,083,909 |
| | | Kranson Industries, Inc. | |
| | 995 | Term Loan, 2.51%, Maturing July 31, 2013 | 961,000 |
| | | Pelican Products, Inc. | |
| | 800 | Term Loan, 5.75%, Maturing November 30, 2016 | 810,500 |
| | | Reynolds Group Holdings, Inc. | |
| | 1,000 | Term Loan, 6.25%, Maturing August 6, 2015 | 1,005,625 |
| | 2,105 | Term Loan, 6.25%, Maturing May 5, 2016 | 2,122,479 |
| | 1,325 | Term Loan, 6.50%, Maturing May 5, 2016 | 1,333,830 |
| | | Smurfit Kappa Acquisitions | |
| EUR | 115 | Term Loan, 4.14%, Maturing December 31, 2014 | 157,639 |
| EUR | 138 | Term Loan, 4.24%, Maturing December 31, 2014 | 189,271 |
| | | Tegrant Holding Corp. | |
| | 1,925 | Term Loan, 3.53%, Maturing March 8, 2013 | 1,780,625 |
| | | | \$ 27,956,988 |

**Principal
Amount***

| (000 s omitted) | | Borrower/Tranche Description | Value |
|--|-------|---|----------------------|
| Cosmetics/Toiletries | | 0.5% | |
| | | Alliance Boots Holdings, Ltd. | |
| GBP | 2,950 | Term Loan, 3.57%, Maturing July 5, 2015 | \$ 4,487,215 |
| EUR | 1,000 | Term Loan, 3.78%, Maturing July 5, 2015 | 1,324,843 |
| | | Bausch & Lomb, Inc. | |
| | 535 | Term Loan, 3.51%, Maturing April 24, 2015 | 537,508 |
| | 2,202 | Term Loan, 3.54%, Maturing April 24, 2015 | 2,213,745 |
| | | KIK Custom Products, Inc. | |
| | 1,900 | Term Loan - Second Lien, 5.30%, Maturing November 30, 2014 | 1,296,750 |
| | | Prestige Brands, Inc. | |
| | 1,036 | Term Loan, 4.75%, Maturing March 24, 2016 | 1,046,802 |
| | | | \$ 10,906,863 |
| Drugs | | 0.2% | |
| | | Graceway Pharmaceuticals, LLC | |
| | 983 | Term Loan, 5.01%, Maturing May 3, 2012 | \$ 464,865 |
| | 1,415 | Term Loan, 10.01%, Maturing November 3, 2013 ⁽³⁾⁽⁵⁾ | 24,837 |
| | 2,000 | Term Loan - Second Lien, 0.00%, Maturing May 3, 2013 ⁽⁶⁾ | 185,000 |
| | | Pharmaceutical Holdings Corp. | |
| | 127 | Term Loan, 4.51%, Maturing January 30, 2012 | 125,378 |
| | | Warner Chilcott Corp. | |
| | 1,301 | Term Loan, 6.00%, Maturing October 30, 2014 | 1,305,428 |
| | 66 | Term Loan, 6.25%, Maturing April 30, 2015 | 66,534 |
| | 855 | Term Loan, 6.25%, Maturing April 30, 2015 | 863,010 |
| | 1,403 | Term Loan, 6.25%, Maturing April 30, 2015 | 1,415,910 |
| | | | \$ 4,450,962 |
| Ecological Services and Equipment | | 0.2% | |
| | | Big Dumpster Merger Sub, Inc. | |
| | 806 | Term Loan, 2.51%, Maturing February 5, 2013 | \$ 641,885 |
| | | Cory Environmental Holdings | |
| GBP | 500 | Term Loan - Second Lien, 5.04%, Maturing September 30, 2014 | 620,717 |
| | | Environmental Systems Products Holdings, Inc. | |
| | 292 | Term Loan - Second Lien, 13.50%, Maturing September 12, 2014 | 255,956 |
| | | Kemble Water Structure, Ltd. | |
| GBP | 500 | Term Loan - Second Lien, 5.03%, Maturing October 13, 2013 | 786,242 |
| | | Sensus Metering Systems, Inc. | |
| | 691 | Term Loan, 7.00%, Maturing June 3, 2013 | 696,057 |
| | | Wastequip, Inc. | |
| | 930 | Term Loan, 2.51%, Maturing February 5, 2013 | 741,278 |
| | | | \$ 3,742,135 |

Electronics/Electrical 1.4%

| | | |
|-------|--|--------------|
| | Aspect Software, Inc. | |
| 1,935 | Term Loan, 6.25%, Maturing April 19, 2016 | \$ 1,957,955 |
| | Christie/Aix, Inc. | |
| 853 | Term Loan, 5.25%, Maturing April 29, 2016 | 853,070 |
| | Freescale Semiconductor, Inc. | |
| 4,363 | Term Loan, 4.51%, Maturing December 1, 2016 | 4,380,599 |
| | Infor Enterprise Solutions Holdings | |
| 260 | Term Loan, 5.01%, Maturing July 28, 2015 | 243,163 |
| 2,071 | Term Loan, 6.01%, Maturing July 28, 2015 | 2,020,208 |
| 3,969 | Term Loan, 6.01%, Maturing July 28, 2015 | 3,864,600 |
| 500 | Term Loan - Second Lien, 5.76%, Maturing March 2, 2014 | 386,562 |
| 550 | Term Loan - Second Lien, 6.51%, Maturing March 2, 2014 | 423,500 |
| 950 | Term Loan - Second Lien, 6.51%, Maturing March 2, 2014 | 735,459 |
| | Network Solutions, LLC | |
| 2,123 | Term Loan, 2.51%, Maturing March 7, 2014 | 2,046,273 |
| | Open Solutions, Inc. | |
| 2,359 | Term Loan, 2.43%, Maturing January 23, 2014 | 2,064,915 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|----------------------|
| | Sensata Technologies Finance Co. | |
| 5,724 | Term Loan, 2.05%, Maturing April 26, 2013 | \$ 5,723,555 |
| | SS&C Technologies, Inc. | |
| 1,494 | Term Loan, 2.30%, Maturing November 23, 2012 | 1,486,072 |
| | VeriFone, Inc. | |
| 906 | Term Loan, 3.01%, Maturing October 31, 2013 | 907,873 |
| | Vertafore, Inc. | |
| 1,070 | Term Loan, 7.24%, Maturing July 29, 2016 | 1,075,976 |
| | | \$ 28,169,780 |
| | Equipment Leasing 0.2% | |
| | Hertz Corp. | |
| 3,706 | Term Loan, 2.01%, Maturing December 21, 2012 | \$ 3,707,346 |
| 689 | Term Loan, 2.03%, Maturing December 21, 2012 | 689,078 |
| | | \$ 4,396,424 |
| | Farming/Agriculture 0.0% | |
| | CF Industries, Inc. | |
| 605 | Term Loan, 4.25%, Maturing April 6, 2015 | \$ 609,158 |
| | | \$ 609,158 |
| | Financial Intermediaries 1.0% | |
| | Asset Acceptance Capital Corp. | |
| 980 | Term Loan, 3.80%, Maturing June 5, 2013 | \$ 962,850 |
| | Citco III, Ltd. | |
| 2,312 | Term Loan, 4.46%, Maturing June 30, 2014 | 2,300,023 |
| | E.A. Viner International Co. | |
| 270 | Term Loan, 4.81%, Maturing July 31, 2013 | 267,340 |
| | EURONET Worldwide, Inc. | |
| 1,793 | Term Loan, 2.29%, Maturing April 4, 2014 | 1,746,250 |
| | Grosvenor Capital Management | |
| 633 | Term Loan, 4.31%, Maturing December 5, 2016 | 625,048 |
| | Jupiter Asset Management Group | |
| GBP 430 | Term Loan, 4.35%, Maturing March 17, 2015 | 684,970 |
| | LPL Holdings, Inc. | |
| 1,157 | Term Loan, 2.04%, Maturing June 28, 2013 | 1,159,148 |
| 3,643 | Term Loan, 4.25%, Maturing June 25, 2015 | 3,671,435 |
| | MSCI, Inc. | |
| 4,055 | Term Loan, 4.75%, Maturing June 1, 2016 | 4,102,774 |
| | Nuveen Investments, Inc. | |
| 1,842 | Term Loan, 3.30%, Maturing November 13, 2014 | 1,805,404 |
| 2,153 | Term Loan, 5.80%, Maturing May 12, 2017 | 2,172,978 |

RJO Holdings Corp. (RJ O Brien)

| | | |
|-------|---|----------------------|
| 32 | Term Loan, 6.27%, Maturing December 10, 2015 ⁽⁵⁾ | 26,624 |
| 1,029 | Term Loan, 6.27%, Maturing December 10, 2015 ⁽⁵⁾ | 821,383 |
| | | \$ 20,346,227 |

Food Products 1.1%

| | | |
|-------|---|--------------|
| | Acosta, Inc. | |
| 2,889 | Term Loan, 2.51%, Maturing July 28, 2013 | \$ 2,887,069 |
| | American Seafoods Group, LLC | |
| 880 | Term Loan, 5.50%, Maturing May 7, 2015 | 885,938 |
| | Dean Foods Co. | |
| 5,727 | Term Loan, 1.81%, Maturing April 2, 2014 | 5,589,430 |
| | Dole Food Company, Inc. | |
| 708 | Term Loan, 5.04%, Maturing March 2, 2017 | 715,711 |
| 285 | Term Loan, 5.06%, Maturing March 2, 2017 | 288,157 |
| | Pierre Foods, Inc. | |
| 1,372 | Term Loan, 7.00%, Maturing September 30, 2016 | 1,387,850 |
| | Pinnacle Foods Finance, LLC | |
| 7,111 | Term Loan, 2.76%, Maturing April 2, 2014 | 7,102,470 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|---|----------------------|
| | Provimi Group SA | |
| | 188 Term Loan, 2.51%, Maturing June 28, 2015 | \$ 183,624 |
| | 231 Term Loan, 2.51%, Maturing June 28, 2015 | 225,972 |
| EUR | 243 Term Loan, 3.12%, Maturing June 28, 2015 | 325,178 |
| EUR | 392 Term Loan, 3.12%, Maturing June 28, 2015 | 524,677 |
| EUR | 419 Term Loan, 3.12%, Maturing June 28, 2015 | 560,404 |
| EUR | 540 Term Loan, 3.12%, Maturing June 28, 2015 | 722,665 |
| | 148 Term Loan - Second Lien, 4.51%, Maturing December 28, 2016 | 136,379 |
| EUR | 24 Term Loan - Second Lien, 5.12%, Maturing December 28, 2016 | 30,460 |
| EUR | 331 Term Loan - Second Lien, 5.12%, Maturing December 28, 2016 | 417,179 |
| | | \$ 21,983,163 |
| Food Service 1.2% | | |
| | Aramark Corp. | |
| | 137 Term Loan, 2.14%, Maturing January 27, 2014 | \$ 137,466 |
| | 1,696 Term Loan, 2.18%, Maturing January 27, 2014 | 1,701,577 |
| GBP | 960 Term Loan, 2.76%, Maturing January 27, 2014 | 1,491,643 |
| | 246 Term Loan, 3.51%, Maturing July 26, 2016 | 248,310 |
| | 3,742 Term Loan, 3.55%, Maturing July 26, 2016 | 3,775,716 |
| | Buffets, Inc. | |
| | 1,562 Term Loan, 12.00%, Maturing April 21, 2015 ⁽³⁾ | 1,494,723 |
| | 156 Term Loan, 7.55%, Maturing April 22, 2015 ⁽³⁾ | 119,564 |
| | Burger King Corp. | |
| | 3,175 Term Loan, 6.25%, Maturing October 19, 2016 | 3,229,321 |
| | CBRL Group, Inc. | |
| | 1,186 Term Loan, 1.79%, Maturing April 29, 2013 | 1,183,811 |
| | 757 Term Loan, 2.79%, Maturing April 27, 2016 | 757,966 |
| | Denny's, Inc. | |
| | 792 Term Loan, 6.50%, Maturing September 20, 2016 | 803,880 |
| | DineEquity, Inc. | |
| | 1,974 Term Loan, 6.00%, Maturing October 19, 2017 | 2,009,036 |
| | JRD Holdings, Inc. | |
| | 1,823 Term Loan, 2.51%, Maturing July 2, 2014 | 1,805,609 |
| | NPC International, Inc. | |
| | 405 Term Loan, 2.02%, Maturing May 3, 2013 | 402,963 |
| | OSI Restaurant Partners, LLC | |
| | 156 Term Loan, 2.56%, Maturing June 14, 2013 | 153,283 |
| | 1,558 Term Loan, 2.63%, Maturing June 14, 2014 | 1,533,835 |
| | QCE Finance, LLC | |
| | 898 Term Loan, 5.01%, Maturing May 5, 2013 | 849,559 |
| | Sagittarius Restaurants, LLC | |
| | 639 Term Loan, 7.51%, Maturing May 18, 2015 | 640,903 |
| | Selecta | |
| EUR | 741 Term Loan - Second Lien, 5.24%, Maturing December 28, 2015 | 725,637 |

| | | |
|-------|---|----------------------|
| | Wendy s/Arby s Restaurants, LLC | |
| 1,070 | Term Loan, 5.00%, Maturing May 24, 2017 | 1,080,656 |
| | | \$ 24,145,458 |

Food/Drug Retailers 0.9%

| | | |
|-------|---|--------------|
| | General Nutrition Centers, Inc. | |
| 3,158 | Term Loan, 2.54%, Maturing September 16, 2013 | \$ 3,148,005 |
| | NBTY, Inc. | |
| 2,325 | Term Loan, 6.25%, Maturing October 2, 2017 | 2,364,962 |
| | Pantry, Inc. (The) | |
| 315 | Term Loan, 2.01%, Maturing May 15, 2014 | 308,901 |
| 1,093 | Term Loan, 2.01%, Maturing May 15, 2014 | 1,072,815 |
| | Rite Aid Corp. | |
| 5,361 | Term Loan, 2.02%, Maturing June 4, 2014 | 5,165,334 |
| 2,204 | Term Loan, 6.00%, Maturing June 4, 2014 | 2,219,900 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|----------------------|
| | Roundy \$ Supermarkets, Inc. | |
| 3,683 | Term Loan, 7.00%, Maturing November 3, 2013 | \$ 3,709,679 |
| | | \$ 17,989,596 |
| Forest Products | 0.2% | |
| | Georgia-Pacific Corp. | |
| 3,657 | Term Loan, 2.30%, Maturing December 21, 2012 | \$ 3,668,739 |
| 1,294 | Term Loan, 3.55%, Maturing December 23, 2014 | 1,304,637 |
| | | \$ 4,973,376 |
| Health Care | 4.0% | |
| | AMR HoldCo, Inc. | |
| 1,963 | Term Loan, 3.26%, Maturing April 8, 2015 | \$ 1,962,500 |
| | Aveta Holdings, LLC | |
| 684 | Term Loan, 8.50%, Maturing April 14, 2015 | 689,000 |
| 684 | Term Loan, 8.50%, Maturing April 14, 2015 | 689,000 |
| | Biomet, Inc. | |
| 3,870 | Term Loan, 3.29%, Maturing March 25, 2015 | 3,889,083 |
| EUR 1,717 | Term Loan, 3.85%, Maturing March 25, 2015 | 2,343,911 |
| | Bright Horizons Family Solutions, Inc. | |
| 244 | Term Loan, 7.50%, Maturing May 28, 2015 | 245,752 |
| | Cardinal Health 409, Inc. | |
| 1,106 | Term Loan, 2.51%, Maturing April 10, 2014 | 1,078,658 |
| | Carestream Health, Inc. | |
| 3,695 | Term Loan, 2.26%, Maturing April 30, 2013 | 3,673,403 |
| | Carl Zeiss Vision Holding GmbH | |
| 1,170 | Term Loan, 1.87%, Maturing October 24, 2014 | 1,047,150 |
| 130 | Term Loan, 4.00%, Maturing September 30, 2019 | 102,700 |
| | Catalent Pharma Solutions | |
| EUR 1,930 | Term Loan, 3.12%, Maturing April 10, 2014 | 2,444,276 |
| | CDRL MS, Inc. | |
| 998 | Term Loan, 6.75%, Maturing September 29, 2016 | 1,016,203 |
| | Community Health Systems, Inc. | |
| 367 | Term Loan, 2.54%, Maturing July 25, 2014 | 365,302 |
| 7,117 | Term Loan, 2.54%, Maturing July 25, 2014 | 7,090,714 |
| 3,578 | Term Loan, 3.79%, Maturing January 25, 2017 | 3,607,936 |
| | ConMed Corp. | |
| 580 | Term Loan, 1.76%, Maturing April 12, 2013 | 545,102 |
| | Dako EQT Project Delphi | |
| 750 | Term Loan - Second Lien, 4.05%, Maturing December 12, 2016 | 658,125 |
| | DJO Finance, LLC | |
| 840 | Term Loan, 3.26%, Maturing May 20, 2014 | 834,773 |
| | Fenwal, Inc. | |

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| | | |
|-------|--|-----------|
| 144 | Term Loan, 2.54%, Maturing February 28, 2014 | 134,542 |
| 839 | Term Loan, 2.54%, Maturing February 28, 2014 | 784,829 |
| | Fresenius Medical Care Holdings | |
| 3,445 | Term Loan, 1.68%, Maturing March 31, 2013 | 3,443,132 |
| | Fresenius SE | |
| 359 | Term Loan, 4.50%, Maturing September 10, 2014 | 362,165 |
| 629 | Term Loan, 4.50%, Maturing September 10, 2014 | 634,013 |
| | Grifols SA | |
| 2,400 | Term Loan, Maturing November 23, 2016 ⁽⁸⁾ | 2,440,750 |
| | HCA, Inc. | |
| 1,652 | Term Loan, 2.55%, Maturing November 18, 2013 | 1,650,742 |
| 4,961 | Term Loan, 3.55%, Maturing March 31, 2017 | 5,020,648 |
| | Health Management Associates, Inc. | |
| 5,571 | Term Loan, 2.05%, Maturing February 28, 2014 | 5,561,433 |
| | Iasis Healthcare, LLC | |
| 113 | Term Loan, 2.26%, Maturing March 14, 2014 | 112,017 |
| 413 | Term Loan, 2.26%, Maturing March 14, 2014 | 409,562 |
| 1,192 | Term Loan, 2.26%, Maturing March 14, 2014 | 1,183,284 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|--|---|----------------------|
| | IM U.S. Holdings, LLC | |
| 900 | Term Loan - Second Lien, 4.51%, Maturing June 26, 2015 | \$ 897,750 |
| | inVentiv Health, Inc. | |
| 995 | Term Loan, 6.50%, Maturing August 4, 2016 | 1,009,925 |
| | Lifepoint Hospitals, Inc. | |
| 2,901 | Term Loan, 3.04%, Maturing April 15, 2015 | 2,909,224 |
| | MPT Operating Partnership, L.P. | |
| 1,261 | Term Loan, 5.00%, Maturing May 17, 2016 | 1,267,263 |
| | MultiPlan, Inc. | |
| 2,764 | Term Loan, 6.50%, Maturing August 26, 2017 | 2,795,954 |
| | Mylan, Inc. | |
| 152 | Term Loan, 3.56%, Maturing October 2, 2014 | 152,741 |
| | National Mentor Holdings, Inc. | |
| 81 | Term Loan, 2.15%, Maturing June 29, 2013 | 80,388 |
| 1,307 | Term Loan, 4.25%, Maturing June 29, 2013 | 1,294,133 |
| | Nyco Holdings | |
| EUR 868 | Term Loan, 4.87%, Maturing December 29, 2014 | 1,171,423 |
| EUR 868 | Term Loan, 5.37%, Maturing December 29, 2015 | 1,170,805 |
| | Physiotherapy Associates, Inc. | |
| 916 | Term Loan, 7.50%, Maturing June 27, 2013 | 878,977 |
| 500 | Term Loan - Second Lien, 12.00%, Maturing June 27, 2014 | 427,700 |
| | RadNet Management, Inc. | |
| 1,365 | Term Loan, 5.75%, Maturing April 1, 2016 | 1,370,658 |
| | ReAble Therapeutics Finance, LLC | |
| 1,099 | Term Loan, 2.26%, Maturing November 18, 2013 | 1,096,514 |
| | Select Medical Holdings Corp. | |
| 1,501 | Term Loan, 4.04%, Maturing August 22, 2014 | 1,510,738 |
| 1,203 | Term Loan, 4.05%, Maturing August 22, 2014 | 1,209,873 |
| | Skillsoft Corp. | |
| 995 | Term Loan, 6.50%, Maturing May 26, 2017 | 1,009,925 |
| | Sunrise Medical Holdings, Inc. | |
| EUR 816 | Term Loan, 6.75%, Maturing May 13, 2014 | 1,033,356 |
| | Vanguard Health Holding Co., LLC | |
| 1,244 | Term Loan, 5.00%, Maturing January 29, 2016 | 1,256,714 |
| | VWR Funding, Inc. | |
| 2,279 | Term Loan, 2.76%, Maturing June 30, 2014 | 2,263,423 |
| | | \$ 78,828,189 |
| | Home Furnishings 0.4% | |
| | Hunter Fan Co. | |
| 524 | Term Loan, 2.77%, Maturing April 16, 2014 | \$ 484,761 |
| 500 | Term Loan - Second Lien, 7.01%, Maturing October 16, 2014 | 410,000 |
| | National Bedding Co., LLC | |
| 3,271 | Term Loan, 3.81%, Maturing November 28, 2013 | 3,287,274 |

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| | | | |
|-----|-------|--|---------------------|
| | 2,550 | Term Loan - Second Lien, 5.31%, Maturing February 28, 2014 Oreck Corp. | 2,530,875 |
| | 527 | Term Loan - Second Lien, 3.80%, Maturing March 19, 2016 ⁽⁵⁾ Sanitec Europe OY | 475,016 |
| EUR | 387 | Term Loan, 2.50%, Maturing June 24, 2016 | 435,147 |
| | | | \$ 7,623,073 |

Industrial Equipment 1.2%

| | | | |
|--|-----|---|------------|
| | | Alliance Laundry Systems, LLC | |
| | 979 | Term Loan, 6.25%, Maturing September 30, 2016 | \$ 992,408 |
| | | Brand Energy and Infrastructure Services, Inc. | |
| | 917 | Term Loan, 2.56%, Maturing February 7, 2014 | 904,814 |
| | 991 | Term Loan, 3.56%, Maturing February 7, 2014 | 986,766 |
| | | Bucyrus International, Inc. | |
| | 154 | Term Loan, 4.25%, Maturing February 19, 2016 | 154,703 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|---|----------------------|
| | Butterfly Wendel US, Inc. | |
| 596 | Term Loan, 3.29%, Maturing June 23, 2014 | \$ 571,382 |
| 596 | Term Loan, 4.04%, Maturing June 22, 2015 | 571,197 |
| | EPD Holdings, (Goodyear Engineering Products) | |
| 297 | Term Loan, 2.76%, Maturing July 31, 2014 | 275,970 |
| 2,072 | Term Loan, 2.76%, Maturing July 31, 2014 | 1,926,814 |
| 2,100 | Term Loan - Second Lien, 6.01%, Maturing July 13, 2015 | 1,849,313 |
| | Generac Acquisition Corp. | |
| 1,913 | Term Loan, 2.80%, Maturing November 11, 2013 | 1,912,284 |
| | Gleason Corp. | |
| 918 | Term Loan, 2.05%, Maturing June 30, 2013 | 899,923 |
| | Itron, Inc. | |
| EUR 198 | Term Loan, 4.52%, Maturing April 18, 2014 | 271,821 |
| | Jason, Inc. | |
| 100 | Term Loan, 8.25%, Maturing September 21, 2014 | 99,959 |
| 254 | Term Loan, 8.25%, Maturing September 21, 2014 | 254,306 |
| | John Maneely Co. | |
| 4,191 | Term Loan, 3.55%, Maturing December 9, 2013 | 4,151,406 |
| | KION Group GmbH | |
| 254 | Term Loan, 4.01%, Maturing December 23, 2014 ⁽³⁾ | 237,672 |
| 254 | Term Loan, 4.26%, Maturing December 23, 2015 ⁽³⁾ | 237,672 |
| | Pinafore, LLC | |
| 2,368 | Term Loan, 6.25%, Maturing September 29, 2016 | 2,407,843 |
| | Polypore, Inc. | |
| 4,102 | Term Loan, 2.26%, Maturing July 3, 2014 | 4,029,915 |
| | Sequa Corp. | |
| 1,191 | Term Loan, 3.56%, Maturing December 3, 2014 | 1,178,138 |
| | | \$ 23,914,306 |
| Insurance 0.5% | | |
| | Alliant Holdings I, Inc. | |
| 2,759 | Term Loan, 3.30%, Maturing August 21, 2014 | \$ 2,689,793 |
| | AmWINS Group, Inc. | |
| 500 | Term Loan - Second Lien, 5.81%, Maturing June 8, 2014 | 438,333 |
| | Crawford & Company | |
| 1,522 | Term Loan, 5.25%, Maturing October 30, 2013 | 1,509,223 |
| | Crump Group, Inc. | |
| 855 | Term Loan, 3.26%, Maturing August 1, 2014 | 843,370 |
| | HUB International Holdings, Inc. | |
| 213 | Term Loan, 2.80%, Maturing June 13, 2014 | 211,952 |
| 946 | Term Loan, 2.80%, Maturing June 13, 2014 | 942,917 |
| | U.S.I. Holdings Corp. | |
| 2,636 | Term Loan, 2.76%, Maturing May 5, 2014 | 2,588,486 |
| 987 | Term Loan, 7.00%, Maturing May 5, 2014 | 986,266 |

\$ 10,210,340

Leisure Goods/Activities/Movies 1.4%

| | | |
|-------|---|------------|
| | 24 Hour Fitness Worldwide, Inc. | |
| 995 | Term Loan, 6.75%, Maturing April 22, 2016 | \$ 985,672 |
| | AMC Entertainment, Inc. | |
| 1,677 | Term Loan, 3.51%, Maturing December 16, 2016 | 1,689,917 |
| | Bombardier Recreational Products | |
| 2,867 | Term Loan, 2.81%, Maturing June 28, 2013 | 2,856,337 |
| | Cedar Fair, L.P. | |
| 2,462 | Term Loan, 5.50%, Maturing December 15, 2016 | 2,500,082 |
| | Cinemark, Inc. | |
| 3,680 | Term Loan, 3.53%, Maturing April 29, 2016 | 3,713,555 |
| | Deluxe Entertainment Services | |
| 41 | Term Loan, 6.25%, Maturing May 11, 2013 | 39,801 |
| 661 | Term Loan, 6.25%, Maturing May 11, 2013 | 636,821 |
| 500 | Term Loan - Second Lien, 11.00%, Maturing November 11, 2013 | 492,500 |

**Principal
Amount***

| (000 \$ omitted) | Borrower/Tranche Description | Value |
|-------------------------|---|----------------------|
| | National CineMedia, LLC | |
| 3,075 | Term Loan, 2.06%, Maturing February 13, 2015 | \$ 3,056,332 |
| | Regal Cinemas Corp. | |
| 4,066 | Term Loan, 3.80%, Maturing November 21, 2016 | 4,100,381 |
| | Revolution Studios Distribution Co., LLC | |
| 1,613 | Term Loan, 4.01%, Maturing December 21, 2014 | 1,282,696 |
| 2,050 | Term Loan - Second Lien, 7.26%, Maturing June 21, 2015 ⁽⁵⁾ | 676,500 |
| | Six Flags Theme Parks, Inc. | |
| 2,927 | Term Loan, 5.50%, Maturing June 30, 2016 | 2,972,517 |
| | Universal City Development Partners, Ltd. | |
| 1,289 | Term Loan, 5.50%, Maturing November 6, 2014 | 1,306,938 |
| | Zuffa, LLC | |
| 1,470 | Term Loan, 2.31%, Maturing June 19, 2015 | 1,447,500 |
| | | \$ 27,757,549 |

Lodging and Casinos 1.3%

| | | |
|---------|---|----------------------|
| | Gala Electric Casinos, Ltd. | |
| GBP 959 | Term Loan, 4.89%, Maturing October 25, 2013 | \$ 1,452,324 |
| GBP 959 | Term Loan, 5.39%, Maturing October 27, 2014 | 1,452,324 |
| | Harrah's Operating Co. | |
| 1,500 | Term Loan, 3.30%, Maturing January 28, 2015 | 1,398,047 |
| 1,778 | Term Loan, 3.30%, Maturing January 28, 2015 | 1,660,847 |
| 2,130 | Term Loan, 3.30%, Maturing January 28, 2015 | 1,988,176 |
| | Herbst Gaming, Inc. | |
| 819 | Term Loan, 10.00%, Maturing December 31, 2015 | 853,748 |
| | Isle of Capri Casinos, Inc. | |
| 942 | Term Loan, 5.00%, Maturing November 25, 2013 | 943,408 |
| 1,212 | Term Loan, 5.00%, Maturing November 25, 2013 | 1,213,647 |
| 3,029 | Term Loan, 5.00%, Maturing November 25, 2013 | 3,034,119 |
| | Las Vegas Sands, LLC | |
| 727 | Term Loan, 3.04%, Maturing November 23, 2016 | 723,428 |
| 2,664 | Term Loan, 3.04%, Maturing November 23, 2016 | 2,655,576 |
| | LodgeNet Entertainment Corp. | |
| 760 | Term Loan, 2.31%, Maturing April 4, 2014 | 713,361 |
| | Penn National Gaming, Inc. | |
| 6,711 | Term Loan, 2.03%, Maturing October 3, 2012 | 6,721,254 |
| | Tropicana Entertainment, Inc. | |
| 88 | Term Loan, 15.00%, Maturing December 29, 2012 | 98,100 |
| | VML US Finance, LLC | |
| 1,896 | Term Loan, 4.80%, Maturing May 27, 2013 | 1,906,223 |
| | | \$ 26,814,582 |

Nonferrous Metals/Minerals 0.5%

| | | |
|-------|--|---------------------|
| | Compass Minerals Group, Inc. | |
| 368 | Term Loan, 1.79%, Maturing December 22, 2012 | \$ 369,374 |
| 1,720 | Term Loan, 3.04%, Maturing January 15, 2016 | 1,724,059 |
| | Euramax International, Inc. | |
| 369 | Term Loan, 10.00%, Maturing June 29, 2013 | 355,451 |
| 349 | Term Loan, 14.00%, Maturing June 29, 2013 ⁽³⁾ | 336,793 |
| | Noranda Aluminum Acquisition | |
| 357 | Term Loan, 2.01%, Maturing May 18, 2014 | 356,748 |
| | Novelis, Inc. | |
| 2,100 | Term Loan, 5.25%, Maturing December 19, 2016 | 2,140,688 |
| | Oxbow Carbon and Mineral Holdings | |
| 1,487 | Term Loan, 3.80%, Maturing May 8, 2016 | 1,503,695 |
| | Tube City IMS Corp. | |
| 2,575 | Term Loan, 2.26%, Maturing January 25, 2014 | 2,549,584 |
| 324 | Term Loan, 2.30%, Maturing January 25, 2014 | 321,081 |
| | | \$ 9,657,473 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|--------------------------------------|--|----------------------|
| Oil and Gas 0.5% | | |
| | CGGVeritas Services, Inc. | |
| 510 | Term Loan, 5.50%, Maturing January 12, 2016 | \$ 513,825 |
| | CITGO Petroleum Corp. | |
| 1,463 | Term Loan, 8.00%, Maturing June 24, 2015 | 1,537,088 |
| 498 | Term Loan, 9.00%, Maturing June 23, 2017 | 524,707 |
| | Crestwood Holdings, LLC | |
| 550 | Term Loan, 10.50%, Maturing September 30, 2016 | 563,063 |
| | Dresser, Inc. | |
| 1,818 | Term Loan, 2.53%, Maturing May 4, 2014 | 1,816,052 |
| 2,250 | Term Loan - Second Lien, 6.03%, Maturing May 4, 2015 | 2,250,704 |
| | Dynegy Holdings, Inc. | |
| 74 | Term Loan, 4.01%, Maturing April 2, 2013 | 73,578 |
| 926 | Term Loan, 4.01%, Maturing April 2, 2013 | 923,463 |
| | Sheridan Production Partners I, LLC | |
| 136 | Term Loan, 7.50%, Maturing April 20, 2017 | 137,364 |
| 222 | Term Loan, 7.50%, Maturing April 20, 2017 | 224,889 |
| 1,677 | Term Loan, 7.50%, Maturing April 20, 2017 | 1,697,170 |
| | | \$ 10,261,903 |
| Publishing 1.7% | | |
| | Aster Zweite Beteiligungs GmbH | |
| 1,075 | Term Loan, 2.71%, Maturing September 27, 2013 | \$ 1,052,156 |
| 1,194 | Term Loan, 2.71%, Maturing September 27, 2013 | 1,169,049 |
| 1,277 | Term Loan, 2.71%, Maturing September 27, 2014 | 1,249,966 |
| EUR 472 | Term Loan, 3.39%, Maturing December 31, 2014 | 643,461 |
| EUR 528 | Term Loan, 3.39%, Maturing December 31, 2014 | 718,844 |
| | Cengage Learning, Inc. | |
| 1,676 | Term Loan, 2.55%, Maturing July 3, 2014 | 1,651,824 |
| | GateHouse Media Operating, Inc. | |
| 2,949 | Term Loan, 2.26%, Maturing August 28, 2014 | 1,415,334 |
| 4,186 | Term Loan, 2.26%, Maturing August 28, 2014 | 2,009,449 |
| 973 | Term Loan, 2.51%, Maturing August 28, 2014 | 467,016 |
| | Getty Images, Inc. | |
| 1,995 | Term Loan, 5.25%, Maturing November 7, 2016 | 2,028,666 |
| | Hanley-Wood, LLC | |
| 970 | Term Loan, 2.56%, Maturing March 8, 2014 | 468,025 |
| | Laureate Education, Inc. | |
| 474 | Term Loan, 3.55%, Maturing August 17, 2014 | 462,383 |
| 3,166 | Term Loan, 3.55%, Maturing August 17, 2014 | 3,088,442 |
| | MediaNews Group, Inc. | |
| 172 | Term Loan, 8.50%, Maturing March 19, 2014 | 169,838 |
| | Merrill Communications, LLC | |
| 1,382 | Term Loan, 7.50%, Maturing December 24, 2012 | 1,385,382 |

| | | |
|-------|---|-----------|
| | Nelson Education, Ltd. | |
| 638 | Term Loan, 2.80%, Maturing July 5, 2014 | 555,302 |
| | Nielsen Finance, LLC | |
| 8,038 | Term Loan, 2.26%, Maturing August 9, 2013 | 8,048,875 |
| | Penton Media, Inc. | |
| 971 | Term Loan, 5.00%, Maturing August 1, 2014 ⁽³⁾ | 800,918 |
| | SGS International, Inc. | |
| 630 | Term Loan, 3.96%, Maturing September 30, 2013 | 625,135 |
| | Source Interlink Companies, Inc. | |
| 1,131 | Term Loan, 10.75%, Maturing June 18, 2013 | 1,079,760 |
| 720 | Term Loan, 15.00%, Maturing March 18, 2014 ⁽³⁾ | 525,912 |
| | Springer Science+Business Media S.A. | |
| 2,000 | Term Loan, 6.75%, Maturing June 17, 2016 | 2,040,000 |
| | Star Tribune Co. (The) | |
| 29 | Term Loan, 8.00%, Maturing September 28, 2014 | 27,231 |
| 25 | Term Loan, 8.00%, Maturing September 29, 2014 | 24,205 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|----------------------|
| EUR 1,500 | Xsys, Inc. Term Loan - Second Lien, 5.55%, Maturing November 1, 2014 | \$ 1,978,421 |
| | | \$ 33,685,594 |
| | | |
| Radio and Television | 1.2% | |
| | Block Communications, Inc. | |
| 1,995 | Term Loan, 2.30%, Maturing December 22, 2011 | \$ 1,950,112 |
| | CMP KC, LLC | |
| 956 | Term Loan, 0.00%, Maturing May 3, 2011 ⁽⁵⁾⁽⁶⁾ | 274,426 |
| | CMP Susquehanna Corp. | |
| 954 | Revolving Loan, 0.50%, Maturing May 5, 2012 ⁽²⁾ | 901,235 |
| 2,197 | Term Loan, 2.31%, Maturing May 5, 2013 | 2,123,847 |
| | Gray Television, Inc. | |
| 755 | Term Loan, 3.77%, Maturing December 31, 2014 | 747,023 |
| | HIT Entertainment, Inc. | |
| 998 | Term Loan, 5.54%, Maturing June 1, 2012 | 985,306 |
| | Live Nation Worldwide, Inc. | |
| 2,829 | Term Loan, 4.50%, Maturing November 7, 2016 | 2,845,102 |
| | Mission Broadcasting, Inc. | |
| 660 | Term Loan, 5.00%, Maturing September 30, 2016 | 661,334 |
| | NEP II, Inc. | |
| 478 | Term Loan, 2.54%, Maturing February 16, 2014 | 472,021 |
| | New Young Broadcasting Holding Co., Inc. | |
| 539 | Term Loan, 8.00%, Maturing June 30, 2015 | 542,815 |
| | Nexstar Broadcasting, Inc. | |
| 1,032 | Term Loan, 5.00%, Maturing September 30, 2016 | 1,034,394 |
| | Raycom TV Broadcasting, LLC | |
| 1,891 | Term Loan, 1.81%, Maturing June 25, 2014 | 1,833,785 |
| | Univision Communications, Inc. | |
| 4,255 | Term Loan, 2.51%, Maturing September 29, 2014 | 4,196,634 |
| 4,255 | Term Loan, 4.51%, Maturing March 31, 2017 | 4,178,358 |
| | Weather Channel | |
| 1,287 | Term Loan, 5.00%, Maturing September 14, 2015 | 1,294,554 |
| | | \$ 24,040,946 |
| | | |
| Rail Industries | 0.2% | |
| | Kansas City Southern Railway Co. | |
| 3,247 | Term Loan, 2.04%, Maturing April 26, 2013 | \$ 3,247,000 |
| | | \$ 3,247,000 |
| | | |
| Retailers (Except Food and Drug) | 0.8% | |
| | Dollar General Corp. | |

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| | | | | |
|-----|-------|--|----|-----------|
| | 1,000 | Term Loan, 3.01%, Maturing July 7, 2014 | \$ | 1,003,409 |
| | | Michaels Stores, Inc. | | |
| | 926 | Term Loan, 2.56%, Maturing October 31, 2013 | | 924,092 |
| | | Neiman Marcus Group, Inc. | | |
| | 1,858 | Term Loan, 4.30%, Maturing April 6, 2016 | | 1,872,052 |
| | | Orbitz Worldwide, Inc. | | |
| | 1,849 | Term Loan, 3.28%, Maturing July 25, 2014 | | 1,732,633 |
| | | Oriental Trading Co., Inc. | | |
| | 1,900 | Term Loan - Second Lien, 0.00%, Maturing January 31, 2014 ⁽⁶⁾ | | 57,000 |
| | | Rent-A-Center, Inc. | | |
| | 4 | Term Loan, 2.06%, Maturing June 30, 2012 | | 4,051 |
| | 971 | Term Loan, 3.31%, Maturing March 31, 2015 | | 973,417 |
| | | Savers, Inc. | | |
| | 1,365 | Term Loan, 5.75%, Maturing March 11, 2016 | | 1,376,628 |
| | | Visant Corp. | | |
| | 1,197 | Term Loan, 7.00%, Maturing December 22, 2016 | | 1,214,582 |
| | | Vivarte | | |
| EUR | 31 | Term Loan, 2.64%, Maturing March 9, 2015 | | 39,624 |
| EUR | 122 | Term Loan, 2.64%, Maturing March 9, 2015 | | 154,095 |

**Principal
Amount***

| (000 s omitted) | Borrower/Tranche Description | Value |
|------------------------|---|----------------------|
| EUR 782 | Term Loan, 2.64%, Maturing March 9, 2015 | \$ 989,731 |
| EUR 782 | Term Loan, 3.26%, Maturing March 8, 2016 | 989,731 |
| EUR 31 | Term Loan, 3.26%, Maturing May 29, 2016 | 39,624 |
| EUR 122 | Term Loan, 3.26%, Maturing May 29, 2016 | 154,095 |
| | Yankee Candle Company, Inc. (The) | |
| 3,923 | Term Loan, 2.26%, Maturing February 6, 2014 | 3,907,325 |
| | | \$ 15,432,089 |

Steel 0.1%

| | | |
|-------|---|---------------------|
| | Niagara Corp. | |
| 1,981 | Term Loan, 10.50%, Maturing June 29, 2014 ⁽³⁾⁽⁵⁾ | \$ 1,876,361 |
| | | \$ 1,876,361 |

Telecommunications 1.9%

| | | |
|-----------|---|----------------------|
| | Asurion Corp. | |
| 2,419 | Term Loan, 3.26%, Maturing July 3, 2014 | \$ 2,362,104 |
| | BCM Luxembourg, Ltd. | |
| EUR 1,827 | Term Loan, 2.75%, Maturing September 30, 2014 | 2,123,276 |
| EUR 1,828 | Term Loan, 3.00%, Maturing September 30, 2015 | 2,123,709 |
| EUR 2,500 | Term Loan - Second Lien, 5.12%, Maturing March 31, 2016 | 2,304,735 |
| | Intelsat Jackson Holdings SA | |
| 10,550 | Term Loan, 5.25%, Maturing April 2, 2018 | 10,704,273 |
| | IPC Systems, Inc. | |
| GBP 1,366 | Term Loan, 3.01%, Maturing May 31, 2014 | 1,935,814 |
| | Macquarie UK Broadcast Ventures, Ltd. | |
| GBP 1,071 | Term Loan, 2.60%, Maturing December 1, 2014 | 1,527,527 |
| | NTelos, Inc. | |
| 1,982 | Term Loan, 5.75%, Maturing August 7, 2015 | 2,003,291 |
| | Telesat Canada, Inc. | |
| 315 | Term Loan, 3.26%, Maturing October 31, 2014 | 315,210 |
| 3,665 | Term Loan, 3.26%, Maturing October 31, 2014 | 3,669,673 |
| | Wind Telecomunicazioni SpA | |
| EUR 3,750 | Term Loan, Maturing December 15, 2017 ⁽⁸⁾ | 5,154,995 |
| | Windstream Corp. | |
| 3,900 | Term Loan, 3.06%, Maturing December 17, 2015 | 3,932,398 |
| | | \$ 38,157,005 |

Utilities 0.8%

| | | |
|-------|--|------------|
| | AEI Finance Holding, LLC | |
| 505 | Revolving Loan, 3.30%, Maturing March 30, 2012 | \$ 499,586 |
| 3,269 | Term Loan, 3.30%, Maturing March 30, 2014 | 3,236,176 |
| | NRG Energy, Inc. | |

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| | | |
|-------|---|----------------------|
| 748 | Term Loan, 2.04%, Maturing February 1, 2013 | 750,239 |
| 1 | Term Loan, 2.05%, Maturing February 1, 2013 | 1,149 |
| 2,993 | Term Loan, 3.55%, Maturing August 31, 2015 | 3,012,666 |
| 3,561 | Term Loan, 3.55%, Maturing August 31, 2015 | 3,589,843 |
| | Pike Electric, Inc. | |
| 331 | Term Loan, 2.06%, Maturing July 2, 2012 | 328,960 |
| 250 | Term Loan, 2.06%, Maturing December 10, 2012 | 247,834 |
| | TXU Texas Competitive Electric Holdings Co., LLC | |
| 3,048 | Term Loan, 3.76%, Maturing October 10, 2014 | 2,522,726 |
| 1,113 | Term Loan, 3.79%, Maturing October 10, 2014 | 922,175 |
| | | \$ 15,111,354 |

**Total Senior Floating-Rate Interests
(identified cost \$740,241,112)**

\$ 732,538,449

Corporate Bonds & Notes 49.0%**Principal****Amount****(000 s omitted)****Security****Value****Aerospace and Defense 0.4%**

| | | | |
|----|-------|--|---------------------|
| | | Alliant Techsystems, Inc. | |
| \$ | 760 | 6.875%, 9/15/20 | \$ 788,500 |
| | | BE Aerospace, Inc. | |
| | 1,465 | 6.875%, 10/1/20 | 1,527,263 |
| | | TransDigm, Inc., Sr. Sub. Notes | |
| | 5,255 | 7.75%, 12/15/18 ⁽⁹⁾ | 5,662,262 |
| | | | \$ 7,978,025 |

Agriculture 0.0%

| | | | |
|----|-----|---|-------------------|
| | | Brickman Group Holdings, Inc., Sr. Notes | |
| \$ | 685 | 9.125%, 11/1/18 ⁽⁹⁾ | \$ 723,531 |
| | | | \$ 723,531 |

Air Transport 0.6%

| | | | |
|----|-------|---|----------------------|
| | | AMGH Merger Sub, Inc. | |
| \$ | 1,845 | 9.25%, 11/1/18 ⁽⁹⁾ | \$ 1,971,844 |
| | | Burlington Northern Santa Fe, LLC, Sr. Notes | |
| | 750 | 6.15%, 5/1/37 | 799,308 |
| | | CHC Helicopter SA, Sr. Notes | |
| | 8,140 | 9.25%, 10/15/20 ⁽⁹⁾ | 8,709,800 |
| | | Southwest Airlines Co., Sr. Notes | |
| | 850 | 5.75%, 12/15/16 | 926,469 |
| | | United Air Lines, Inc., Sr. Notes | |
| | 261 | 9.875%, 8/1/13 ⁽⁹⁾ | 285,795 |
| | | | \$ 12,693,216 |

Automotive 1.4%

| | | | |
|----|-------|--|--------------|
| | | Accuride Corp. | |
| \$ | 1,580 | 9.50%, 8/1/18 ⁽⁹⁾ | \$ 1,761,700 |
| | | Affinia Group, Inc., Sr. Notes | |
| | 2,327 | 10.75%, 8/15/16 ⁽⁹⁾ | 2,606,240 |
| | | Allison Transmission, Inc. | |
| | 285 | 11.00%, 11/1/15 ⁽⁹⁾ | 313,500 |
| | 3,599 | 11.25%, 11/1/15 ⁽³⁾⁽⁹⁾ | 3,967,567 |
| | | American Axle & Manufacturing Holdings, Inc., Sr. Notes | |
| | 1,305 | 9.25%, 1/15/17 ⁽⁹⁾ | 1,487,700 |
| | | Avis Budget Car Rental, LLC / Avis Budget Finance, Inc. | |
| | 1,950 | 9.625%, 3/15/18 | 2,154,750 |
| | | Commercial Vehicle Group, Inc., Sr. Notes | |

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| | | |
|--------------------------|---|----------------------|
| 1,570 | 8.00%, 7/1/13 | 1,546,450 |
| | Goodyear Tire & Rubber Co. (The), Sr. Notes | |
| 3,240 | 10.50%, 5/15/16 | 3,693,600 |
| | Lear Corp. | |
| 600 | 7.875%, 3/15/18 | 654,000 |
| 445 | 8.125%, 3/15/20 | 492,838 |
| | Navistar International Corp. | |
| 4,270 | 8.25%, 11/1/21 | 4,729,025 |
| | O Reilly Automotive, Inc. | |
| 540 | 4.875%, 1/14/21 | 536,819 |
| | Tower Automotive Holdings USA, LLC/TA Holding Finance, Inc., Sr. Notes | |
| 2,945 | 10.625%, 9/1/17 ⁽⁹⁾ | 3,202,687 |
| | | \$ 27,146,876 |
| Banks and Thrifts | 1.9% | |
| | Ally Financial, Inc. | |
| \$ 4,500 | 8.30%, 2/12/15 | \$ 5,096,250 |
| 4,485 | 8.00%, 11/1/31 | 5,090,475 |

| Principal Amount (000 s omitted) | Security | Value |
|---|--|----------------------|
| \$ 1,750 | Bank of America NA 6.00%, 10/15/36 | \$ 1,648,463 |
| 500 | Barclays Bank PLC 10.179%, 6/12/21 ⁽⁹⁾ | 628,703 |
| 1,900 | Capital One Financial Corp. 6.15%, 9/1/16 | 2,065,176 |
| 800 | Charter One Bank NA 6.375%, 5/15/12 | 836,743 |
| 2,500 | Citigroup, Inc. 5.00%, 9/15/14 | 2,621,885 |
| 1,500 | Discover Bank 7.00%, 4/15/20 | 1,644,105 |
| 450 | Fifth Third Bancorp 8.25%, 3/1/38 | 531,169 |
| 2,450 | General Motors Acceptance Corp. 8.00%, 12/31/18 | 2,682,750 |
| 500 | HSBC Bank USA 4.625%, 4/1/14 | 529,560 |
| 1,425 | 6.00%, 8/9/17 | 1,548,079 |
| 500 | Intesa Sanpaolo SPA, Sr. Notes 3.625%, 8/12/15 ⁽⁹⁾ | 473,818 |
| 1,000 | Itau Unibanco Holding SA 6.20%, 4/15/20 ⁽⁹⁾ | 1,007,943 |
| 500 | KeyBank NA 5.45%, 3/3/16 | 528,493 |
| 700 | Lloyds TSB Bank PLC 6.50%, 9/14/20 ⁽⁹⁾ | 654,348 |
| 2,165 | Manufacturers & Traders Trust Co., Variable Rate 5.629% to 12/1/16, 12/21/21 ⁽¹⁰⁾ | 2,053,308 |
| 900 | Morgan Stanley 4.75%, 4/1/14 | 934,799 |
| 545 | Royal Bank of Scotland Group PLC 5.625%, 8/24/20 | 526,778 |
| 970 | Sovereign Bank 5.125%, 3/15/13 | 995,957 |
| 2,275 | Standard Chartered Bank, Sr. Notes 6.40%, 9/26/17 ⁽⁹⁾ | 2,457,071 |
| 1,000 | Svenska Handelsbanken AB, Sr. Notes 4.875%, 6/10/14 ⁽⁹⁾ | 1,072,895 |
| 1,320 | Wachovia Corp. 4.80%, 11/1/14 | 1,411,898 |
| | | \$ 37,040,666 |

Beverage and Tobacco 0.1%

| | | | |
|--|--------|---|---------------------|
| | | Anheuser-Busch InBev Worldwide, Inc. | |
| \$ | 1,080 | 3.00%, 10/15/12 | \$ 1,115,771 |
| | | | \$ 1,115,771 |
| Broadcast Radio and Television 1.4% | | | |
| | | Clear Channel Communications, Inc., Sr. Notes | |
| \$ | 10,180 | 6.25%, 3/15/11 | \$ 10,205,450 |
| | 3,875 | 4.40%, 5/15/11 | 3,884,687 |
| | 535 | 5.00%, 3/15/12 | 526,975 |
| | | Clear Channel Worldwide Holdings, Inc. | |
| | 1,550 | 9.25%, 12/15/17 | 1,724,375 |
| | | Historic TW, Inc. | |
| | 500 | 6.625%, 5/15/29 | 541,569 |
| | | Rainbow National Services, LLC, Sr. Sub. Notes | |
| | 1,470 | 10.375%, 9/1/14 ⁽⁹⁾ | 1,528,800 |

| Principal Amount (000 s omitted) | Security | Value |
|--|---|----------------------|
| \$ 1,665 | Sirius XM Radio, Inc., Sr. Notes 9.75%, 9/1/15 ⁽⁹⁾ | \$ 1,885,612 |
| 1,000 | Time Warner Cable, Inc. 7.50%, 4/1/14 | 1,153,984 |
| 5,080 | XM Satellite Radio Holdings, Inc. 13.00%, 8/1/13 ⁽⁹⁾ | 6,070,600 |
| | | \$ 27,522,052 |
| Brokers, Dealers and Investment Houses 0.3% | | |
| \$ 750 | FMR, LLC 4.75%, 3/1/13 ⁽⁹⁾ | \$ 787,359 |
| 500 | FMR, LLC, Sr. Notes 6.45%, 11/15/39 ⁽⁹⁾ | 482,535 |
| 1,300 | Macquarie Group, Ltd., Sr. Notes 7.30%, 8/1/14 ⁽⁹⁾ | 1,445,782 |
| 3,185 | SSI Investments II, Sr. Notes 11.125%, 6/1/18 | 3,567,200 |
| | | \$ 6,282,876 |
| Building and Development 0.9% | | |
| \$ 3,270 | Associated Materials, LLC, Sr. Notes 9.125%, 11/1/17 ⁽⁹⁾ | \$ 3,523,425 |
| 9,415 | CB Richard Ellis Service, Inc., Sr. Sub. Notes 11.625%, 6/15/17 | 10,968,475 |
| 850 | Masco Corp., Sr. Notes 7.125%, 3/15/20 | 888,106 |
| 810 | Ply Gem Industries, Inc., Sr. Notes 11.75%, 6/15/13 | 869,738 |
| 1,590 | Toll Brothers Finance Corp. 4.95%, 3/15/14 | 1,632,757 |
| | | \$ 17,882,501 |
| Business Equipment and Services 2.6% | | |
| \$ 1,600 | ACCO Brands Corp., Sr. Notes 10.625%, 3/15/15 | \$ 1,816,000 |
| 700 | Brocade Communications Systems, Inc., Sr. Notes 6.625%, 1/15/18 | 747,250 |
| 890 | 6.875%, 1/15/20 | 952,300 |
| 7,805 | Education Management, LLC, Sr. Notes 8.75%, 6/1/14 | 8,078,175 |
| 1,161 | Education Management, LLC, Sr. Sub. Notes 10.25%, 6/1/16 | 1,216,147 |

| | | |
|-------|---|-----------|
| | Interface, Inc., Sr. Notes | |
| 860 | 7.625%, 12/1/18 ⁽⁹⁾ | 905,150 |
| | Live Nation Entertainment, Inc., Sr. Notes | |
| 640 | 8.125%, 5/15/18 ⁽⁹⁾ | 664,000 |
| | MDC Partners, Inc. | |
| 1,510 | 11.00%, 11/1/16 | 1,653,450 |
| | MediMedia USA, Inc., Sr. Sub. Notes | |
| 2,515 | 11.375%, 11/15/14 ⁽⁹⁾ | 2,200,625 |
| | Muzak, LLC/Muzak Finance, Sr. Notes | |
| 3,432 | 15.00%, 7/31/14 ⁽³⁾ | 2,702,383 |
| | Quintiles Transnational Corp., Sr. Notes | |
| 830 | 9.50%, 12/30/14 ⁽³⁾⁽⁹⁾ | 852,825 |
| | RSC Equipment Rental, Inc. | |
| 1,525 | 10.25%, 11/15/19 | 1,700,375 |
| | RSC Equipment Rental, Inc., Sr. Notes | |
| 4,215 | 10.00%, 7/15/17 ⁽⁹⁾ | 4,805,100 |
| | Sitel LLC/Sitel Finance Corp., Sr. Notes | |
| 915 | 11.50%, 4/1/18 ⁽⁹⁾ | 823,500 |

| Principal Amount (000 s omitted) | Security | Value |
|---|---|----------------------|
| \$ 11,035 | SunGard Data Systems, Inc., Sr. Notes 10.625%, 5/15/15 | \$ 12,317,819 |
| 4,270 | Ticketmaster Entertainment, Inc. 10.75%, 8/1/16 | 4,707,675 |
| 2,160 | TransUnion LLC/TransUnion Financing Corp. 11.375%, 6/15/18 ⁽⁹⁾ | 2,516,400 |
| 3,055 | United Rentals North America, Inc. 10.875%, 6/15/16 | 3,536,162 |
| | | \$ 52,195,336 |
| Cable and Satellite Television 0.7% | | |
| \$ 470 | Bresnan Broadband Holdings, LLC 8.00%, 12/15/18 ⁽⁹⁾ | \$ 493,500 |
| 740 | Cablevision Systems Corp., Sr. Notes 8.625%, 9/15/17 | 830,650 |
| 1,055 | 7.75%, 4/15/18 | 1,126,212 |
| 915 | CCO Holdings, LLC / CCO Capital Corp. 7.875%, 4/30/18 ⁽⁹⁾ | 967,613 |
| 1,570 | 8.125%, 4/30/20 ⁽⁹⁾ | 1,679,900 |
| 3,290 | Mediacom Broadband Corp., Sr. Notes 8.50%, 10/15/15 | 3,388,700 |
| 940 | NAI Entertainment Holdings, LLC, Sr. Notes 8.25%, 12/15/17 ⁽⁹⁾ | 1,005,800 |
| 3,270 | National Cable PLC, Sr. Notes 9.125%, 8/15/16 | 3,498,900 |
| 1,055 | Time Warner Cable, Inc. 8.75%, 2/14/19 | 1,339,586 |
| | | \$ 14,330,861 |
| Chemicals and Plastics 2.5% | | |
| \$ 620 | BWAY Holding Co. 10.00%, 6/15/18 ⁽⁹⁾ | \$ 678,900 |
| 880 | Celanese US Holdings, LLC 6.625%, 10/15/18 ⁽⁹⁾ | 919,600 |
| 2,990 | CF Industries, Inc., Sr. Notes 6.875%, 5/1/18 | 3,289,000 |
| 2,230 | 7.125%, 5/1/20 | 2,483,662 |
| 2,185 | Chemtura Corp. 7.875%, 9/1/18 ⁽⁹⁾ | 2,337,950 |
| 2,520 | CII Carbon, LLC 11.125%, 11/15/15 ⁽⁹⁾ | 2,734,200 |
| 2,805 | CII Carbon, LLC, Sr. Notes 8.00%, 12/1/18 ⁽⁹⁾ | 2,987,325 |

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| | | |
|--------|--|------------|
| 1,100 | Hexion US Finance Corp./Hexion Nova Scotia Finance ULC, Sr. Notes 9.00%, 11/15/20 ⁽⁹⁾ | 1,177,000 |
| 3,160 | INEOS Finance PLC, Sr. Notes 9.00%, 5/15/15 ⁽⁹⁾ | 3,476,000 |
| 4,190 | INEOS Group Holdings PLC, Sr. Sub. Notes 8.50%, 2/15/16 ⁽⁹⁾ | 4,294,750 |
| 4,023 | LBI Escrow Corp., Sr. Notes 8.00%, 11/1/17 ⁽⁹⁾ | 4,500,731 |
| 300 | Lubrizol Corp. 6.50%, 10/1/34 | 301,230 |
| 10,000 | Lyondell Chemical Co., Sr. Notes 11.00%, 5/1/18 | 11,450,000 |
| 305 | Momentive Performance Materials, Inc. 9.00%, 1/15/21 ⁽⁹⁾ | 325,588 |
| 1,960 | Nova Chemicals Corp., Sr. Notes 8.375%, 11/1/16 | 2,146,200 |

| Principal Amount (000 s omitted) | | Value |
|--|---|----------------------|
| | Security | |
| \$ 585 | PolyOne Corp., Sr. Notes 7.375%, 9/15/20 | \$ 617,175 |
| 2,030 | Reichhold Industries, Inc., Sr. Notes 9.00%, 8/15/14 ⁽⁹⁾ | 1,801,625 |
| 565 | Scotts Miracle-Gro Co. (The) 7.25%, 1/15/18 | 597,488 |
| 1,725 | Solutia, Inc. 8.75%, 11/1/17 | 1,912,594 |
| 1,250 | Vertellus Specialties, Inc., Sr. Notes 9.375%, 10/1/15 ⁽⁹⁾ | 1,348,437 |
| 262 | Wellman Holdings, Inc., Sr. Sub. Notes 5.00%, 1/29/19 ⁽³⁾⁽⁵⁾ | 0 |
| | | \$ 49,379,455 |
| | Clothing/Textiles 0.2% | |
| \$ 3,055 | Oxford Industries, Inc., Sr. Notes 11.375%, 7/15/15 | \$ 3,467,425 |
| | | \$ 3,467,425 |
| | Conglomerates 0.6% | |
| \$ 3,220 | Amsted Industries, Inc., Sr. Notes 8.125%, 3/15/18 ⁽⁹⁾ | \$ 3,429,300 |
| 1,625 | General Electric Co., Sr. Notes 5.00%, 2/1/13 | 1,739,480 |
| 800 | Manitowoc Co., Inc. (The) 9.50%, 2/15/18 | 890,000 |
| 2,855 | 8.50%, 11/1/20 | 3,090,537 |
| 320 | Polymer Group, Inc., Sr. Notes 7.75%, 2/1/19 ⁽⁹⁾ | 330,400 |
| 1,775 | RBS Global & Rexnord Corp. 11.75%, 8/1/16 | 1,928,094 |
| | | \$ 11,407,811 |
| | Containers and Glass Products 0.8% | |
| \$ 1,265 | Ardagh Packaging Finance PLC 9.125%, 10/15/20 ⁽⁹⁾ | \$ 1,375,688 |
| 905 | Ardagh Packaging Finance PLC, Sr. Notes 7.375%, 10/15/17 ⁽⁹⁾ | 953,644 |
| 3,240 | Intertape Polymer US, Inc., Sr. Sub. Notes 8.50%, 8/1/14 | 2,737,800 |
| 760 | Polypore International, Inc. 7.50%, 11/15/17 ⁽⁹⁾ | 790,400 |

| Reynolds Group Holdings, Inc., Sr. Notes | | |
|---|--------------------------------|----------------------|
| 2,930 | 8.50%, 5/15/18 ⁽⁹⁾ | 3,069,175 |
| 1,685 | 7.125%, 4/15/19 ⁽⁹⁾ | 1,748,187 |
| 5,705 | 9.00%, 4/15/19 ⁽⁹⁾ | 6,018,775 |
| | | \$ 16,693,669 |

Diversified Financial Services 0.5%

| CIT Group, Inc., Sr. Notes | | |
|---|------------------|--------------|
| \$ 1,570 | 7.00%, 5/1/14 | \$ 1,603,363 |
| 3,710 | 7.00%, 5/1/17 | 3,751,738 |
| FIA Card Services NA | | |
| 1,100 | 7.125%, 11/15/12 | 1,199,532 |
| General Electric Capital Corp., Sr. Notes | | |
| 1,500 | 5.875%, 1/14/38 | 1,483,934 |
| Goldman Sachs Group, Inc. (The) | | |
| 1,100 | 6.75%, 10/1/37 | 1,105,976 |
| Goldman Sachs Group, Inc. (The), Sr. Notes | | |
| 350 | 3.625%, 8/1/12 | 362,612 |

| Principal Amount (000 s omitted) | Security | Value |
|--|--|----------------------|
| \$ 740 | JPMorgan Chase & Co., Sr. Notes 6.30%, 4/23/19 | \$ 835,248 |
| 600 | Morgan Stanley, Sr. Notes 7.25%, 4/1/32 | 687,970 |
| | | \$ 11,030,373 |
| Diversified Manufacturing Operations 0.1% | | |
| | Hutchison Whampoa International, Ltd. | |
| \$ 500 | 6.25%, 1/24/14 ⁽⁹⁾ | \$ 556,932 |
| 400 | 7.45%, 11/24/33 ⁽⁹⁾ | 488,618 |
| | | \$ 1,045,550 |
| Diversified Media 0.6% | | |
| | Catalina Marketing Corp. | |
| \$ 3,255 | 10.50%, 10/1/15 ⁽⁹⁾ | \$ 3,552,019 |
| 4,150 | 11.625%, 10/1/17 ⁽⁹⁾ | 4,694,687 |
| | Checkout Holding Corp., Sr. Notes | |
| 4,445 | 0.00%, 11/15/15 ⁽⁹⁾ | 2,844,800 |
| | | \$ 11,091,506 |
| Drugs 0.2% | | |
| | Patheon, Inc., Sr. Notes | |
| \$ 1,185 | 8.625%, 4/15/17 ⁽⁹⁾ | \$ 1,217,588 |
| | Warner Chilcott Co. LLC | |
| 2,170 | 7.75%, 9/15/18 ⁽⁹⁾ | 2,267,650 |
| | | \$ 3,485,238 |
| Ecological Services and Equipment 0.1% | | |
| | Casella Waste Systems, Inc. | |
| \$ 420 | 7.75%, 2/15/19 ⁽⁹⁾ | \$ 431,550 |
| | Casella Waste Systems, Inc., Sr. Notes | |
| 845 | 11.00%, 7/15/14 | 952,737 |
| | Environmental Systems Product Holdings, Inc., Jr. Notes | |
| 149 | 18.00%, 3/31/15 ⁽⁵⁾ | 127,289 |
| | | \$ 1,511,576 |
| Electronics/Electrical 0.9% | | |
| | Advanced Micro Devices, Inc. | |
| \$ 1,670 | 8.125%, 12/15/17 | \$ 1,757,675 |
| | Advanced Micro Devices, Inc., Sr. Notes | |

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| | | |
|-------|---|----------------------|
| 820 | 7.75%, 8/1/20 | 844,600 |
| | Electricite De France, Sr. Notes | |
| 1,000 | 4.60%, 1/27/20 ⁽⁹⁾ | 1,028,839 |
| | Enel Finance International SA | |
| 205 | 6.25%, 9/15/17 ⁽⁹⁾ | 223,729 |
| 1,120 | 6.80%, 9/15/37 ⁽⁹⁾ | 1,110,903 |
| | Midamerican Energy Holdings Co., Sr. Notes | |
| 1,000 | 5.875%, 10/1/12 | 1,077,590 |
| | NRG Energy, Inc. | |
| 3,910 | 8.25%, 9/1/20 ⁽⁹⁾ | 4,032,188 |
| | NXP BV/NXP Funding, LLC, Variable Rate | |
| 1,025 | 3.053%, 10/15/13 | 1,018,594 |
| | Scottish Power, Ltd., Sr. Notes | |
| 1,040 | 5.375%, 3/15/15 | 1,104,684 |
| | Spectrum Brands, Inc. | |
| 3,599 | 12.00%, 8/28/19 ⁽³⁾ | 4,048,537 |
| | Tyco Electronics Group SA | |
| 850 | 5.95%, 1/15/14 | 934,411 |
| 400 | 7.125%, 10/1/37 | 456,754 |
| | | \$ 17,638,504 |

| Principal Amount | | Value |
|---------------------------------|--|----------------------|
| Equipment Leasing | Security 0.2% | |
| | AWAS Aviation Capital, Ltd., Sr. Notes | |
| \$ 3,030 | 7.00%, 10/15/16 ⁽⁹⁾ | \$ 3,060,300 |
| | Hertz Corp. | |
| 907 | 8.875%, 1/1/14 | 935,344 |
| 25 | 7.50%, 10/15/18 ⁽⁹⁾ | 26,562 |
| | | \$ 4,022,206 |
| Financial Intermediaries | 0.7% | |
| | Ford Motor Credit Co., Sr. Notes | |
| \$ 3,380 | 12.00%, 5/15/15 | \$ 4,289,264 |
| 4,975 | 8.00%, 12/15/16 | 5,649,689 |
| 1,530 | 8.125%, 1/15/20 | 1,794,854 |
| | Janus Capital Group, Inc., Sr. Notes | |
| 2,000 | 6.95%, 6/15/17 | 2,115,248 |
| | | \$ 13,849,055 |
| Financial Services | 0.2% | |
| | Credit Suisse USA, Inc. | |
| \$ 200 | 7.125%, 7/15/32 | \$ 234,202 |
| | E*Trade Financial Corp., Sr. Notes | |
| 1,820 | 7.375%, 9/15/13 | 1,822,275 |
| | UBS AG, Sr. Sub. Notes | |
| 1,250 | 7.50%, 7/15/25 | 1,340,786 |
| | | \$ 3,397,263 |
| Food Products | 1.1% | |
| | ASG Consolidated, LLC/ASG Finance, Inc., Sr. Notes | |
| \$ 1,882 | 15.00%, 5/15/17 ⁽⁹⁾ | \$ 1,891,099 |
| | ASG Consolidated, LLC/ASG Finance, Inc., Sr. Sub. Notes | |
| 3,435 | 10.75%, 5/15/16 ⁽⁹⁾ | 3,692,625 |
| | Corn Products International, Inc., Sr. Notes | |
| 220 | 3.20%, 11/1/15 | 222,065 |
| 700 | 6.625%, 4/15/37 | 721,155 |
| | Dole Foods Co., Sr. Notes | |
| 2,103 | 13.875%, 3/15/14 | 2,589,319 |
| | Kraft Foods, Inc., Sr. Notes | |
| 500 | 6.50%, 2/9/40 | 536,690 |
| | Michael Foods, Inc., Sr. Notes | |
| 4,360 | 9.75%, 7/15/18 ⁽⁹⁾ | 4,796,000 |
| | Pinnacle Foods Finance, LLC | |
| 195 | 10.625%, 4/1/17 | 211,088 |

| | | |
|-------|--|----------------------|
| | Ralcorp Holdings, Inc., Sr. Notes | |
| 500 | 6.625%, 8/15/39 | 507,071 |
| | Smithfield Foods, Inc., Sr. Notes | |
| 3,845 | 7.75%, 5/15/13 | 4,219,887 |
| 2,600 | 10.00%, 7/15/14 ⁽⁹⁾ | 3,071,250 |
| | | \$ 22,458,249 |

Food Service 0.9%

| | | |
|----------|--|----------------------|
| | Dunkin Finance Corp., Sr. Notes | |
| \$ 4,760 | 9.625%, 12/1/18 ⁽⁹⁾ | \$ 4,879,000 |
| | NPC International, Inc., Sr. Sub. Notes | |
| 4,370 | 9.50%, 5/1/14 | 4,522,950 |
| | Starbucks Corp. | |
| 1,520 | 6.25%, 8/15/17 | 1,715,884 |
| | U.S. Foodservice, Inc., Sr. Notes | |
| 6,100 | 10.25%, 6/30/15 ⁽⁹⁾ | 6,344,000 |
| | | \$ 17,461,834 |

| Principal Amount | | Value |
|----------------------------|---|----------------------|
| (000 s omitted) | Security | |
| Food/Drug Retailers | 0.9% | |
| | General Nutrition Center, Sr. Notes, Variable Rate | |
| \$ 11,060 | 5.75%, 3/15/14 ⁽³⁾ | \$ 11,039,262 |
| | General Nutrition Center, Sr. Sub. Notes | |
| 6,905 | 10.75%, 3/15/15 | 6,991,313 |
| | | \$ 18,030,575 |
| Forest Products | 0.3% | |
| | Boise Paper Holdings, LLC | |
| \$ 605 | 8.00%, 4/1/20 | \$ 657,938 |
| | Domtar Corp., Sr. Notes | |
| 2,995 | 10.75%, 6/1/17 | 3,833,600 |
| | Verso Paper Holdings, LLC/Verso Paper, Inc. | |
| 870 | 11.375%, 8/1/16 | 941,775 |
| | | \$ 5,433,313 |
| Health Care | 3.5% | |
| | Accellent, Inc., Sr. Notes | |
| \$ 2,910 | 8.375%, 2/1/17 | \$ 3,062,775 |
| | Alere, Inc., Sr. Notes | |
| 3,335 | 7.875%, 2/1/16 | 3,455,894 |
| | American Renal Holdings, Sr. Notes | |
| 600 | 8.375%, 5/15/18 | 620,250 |
| | Bio-Rad Laboratories, Inc. | |
| 800 | 8.00%, 9/15/16 | 886,000 |
| | Biomet, Inc. | |
| 3,415 | 10.375%, 10/15/17 ⁽³⁾ | 3,841,875 |
| 11,485 | 11.625%, 10/15/17 | 13,035,475 |
| | DJO Finance, LLC/DJO Finance Corp. | |
| 5,070 | 10.875%, 11/15/14 | 5,589,675 |
| | Endo Pharmaceuticals Holdings, Inc. | |
| 605 | 7.00%, 12/15/20 ⁽⁹⁾ | 629,200 |
| | Fresenius US Finance II, Inc., Sr. Notes | |
| 1,400 | 9.00%, 7/15/15 ⁽⁹⁾ | 1,615,250 |
| | HCA, Inc. | |
| 2,115 | 9.25%, 11/15/16 | 2,286,844 |
| 540 | 9.625%, 11/15/16 ⁽³⁾ | 583,875 |
| | HCA, Inc., Sr. Notes | |
| 3,585 | 9.875%, 2/15/17 | 3,988,312 |
| 3,795 | 7.75%, 5/15/21 ⁽⁹⁾ | 3,975,263 |
| | Hillenbrand, Inc., Sr. Notes | |
| 1,800 | 5.50%, 7/15/20 | 1,784,918 |
| | inVentiv Health, Inc., Sr. Notes | |

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| | | |
|-------|--|-----------|
| 1,100 | 10.00%, 8/15/18 ⁽⁹⁾ MedAssets, Inc. | 1,116,500 |
| 760 | 8.00%, 11/15/18 ⁽⁹⁾ Multiplan, Inc. | 790,400 |
| 3,305 | 9.875%, 9/1/18 ⁽⁹⁾ National Mentor Holdings, Inc. | 3,573,531 |
| 2,435 | 11.25%, 7/1/14 Quest Diagnostics, Inc. | 2,578,056 |
| 700 | 4.75%, 1/30/20 | 694,190 |
| 500 | 6.95%, 7/1/37 US Oncology, Inc. | 525,252 |
| 5,350 | 10.75%, 8/15/14 US Oncology, Inc., Sr. Notes | 5,584,062 |
| 1,815 | 9.125%, 8/15/17 | 2,246,063 |

| Principal Amount (000 s omitted) | Security | Value |
|--|--|----------------------|
| | Valeant Pharmaceuticals International | |
| \$ 1,520 | 6.75%, 10/1/17 ⁽⁹⁾ | \$ 1,573,200 |
| 2,370 | 6.875%, 12/1/18 ⁽⁹⁾ | 2,447,025 |
| 2,280 | 7.00%, 10/1/20 ⁽⁹⁾ | 2,362,650 |
| | | \$ 68,846,535 |
| | Home Furnishings 0.1% | |
| | Sealy Mattress Co., Sr. Notes | |
| \$ 1,494 | 10.875%, 4/15/16 ⁽⁹⁾ | \$ 1,705,028 |
| | | \$ 1,705,028 |
| | Industrial Equipment 1.4% | |
| | Cameron International Corp., Sr. Notes | |
| \$ 1,960 | 6.375%, 7/15/18 | \$ 2,173,965 |
| | CEVA Group PLC, Sr. Notes | |
| 1,250 | 11.625%, 10/1/16 ⁽⁹⁾ | 1,387,500 |
| 4,695 | 8.375%, 12/1/17 ⁽⁹⁾ | 4,835,850 |
| 3,115 | 11.50%, 4/1/18 ⁽⁹⁾ | 3,422,606 |
| | Chart Industries, Inc., Sr. Sub. Notes | |
| 2,170 | 9.125%, 10/15/15 | 2,240,525 |
| | Pinafore, LLC/Pinafore, Inc., Sr. Notes | |
| 6,285 | 9.00%, 10/1/18 ⁽⁹⁾ | 6,968,494 |
| | Terex Corp., Sr. Notes | |
| 5,550 | 10.875%, 6/1/16 | 6,465,750 |
| | | \$ 27,494,690 |
| | Insurance 0.8% | |
| | Aflac, Inc., Sr. Notes | |
| \$ 1,000 | 6.45%, 8/15/40 | \$ 1,015,758 |
| | Alliant Holdings I, Inc. | |
| 2,455 | 11.00%, 5/1/15 ⁽⁹⁾ | 2,608,438 |
| | General American Life Insurance Co. | |
| 2,200 | 7.625%, 1/15/24 ⁽⁹⁾ | 2,637,373 |
| | HUB International Holdings, Inc., Sr. Notes | |
| 1,825 | 9.00%, 12/15/14 ⁽⁹⁾ | 1,907,125 |
| | Nationwide Mutual Insurance Co. | |
| 1,660 | 9.375%, 8/15/39 ⁽⁹⁾ | 1,943,337 |
| | PartnerRe Finance B, LLC | |
| 1,075 | 5.50%, 6/1/20 | 1,077,943 |
| | QBE Insurance Group, Ltd., Sr. Notes | |
| 1,235 | 9.75%, 3/14/14 ⁽⁹⁾ | 1,447,599 |
| | U.S.I. Holdings Corp., Sr. Notes, Variable Rate | |

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| | | |
|-------|---------------------------------|----------------------|
| 1,380 | 4.161%, 11/15/14 ⁽⁹⁾ | 1,300,650 |
| | XL Group PLC, Sr. Notes | |
| 535 | 5.25%, 9/15/14 | 567,459 |
| 1,250 | 6.25%, 5/15/27 | 1,242,915 |
| | | \$ 15,748,597 |

Leisure Goods/Activities/Movies 1.1%

| | | |
|----------|---|--------------|
| | AMC Entertainment, Inc., Sr. Notes | |
| \$ 1,145 | 8.75%, 6/1/19 | \$ 1,233,737 |
| | HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp. | |
| 2,170 | 12.50%, 4/1/13 ⁽⁵⁾⁽⁶⁾⁽⁹⁾ | 0 |
| | HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp., | |
| | Variable Rate | |
| 3,975 | 0.00%, 4/1/12 ⁽⁵⁾⁽⁶⁾⁽⁹⁾ | 0 |
| | NCL Corp, Ltd., Sr. Notes | |
| 1,520 | 11.75%, 11/15/16 | 1,816,400 |
| 1,540 | 9.50%, 11/15/18 ⁽⁹⁾ | 1,659,350 |

| Principal Amount (000 s omitted) | Security | Value |
|---|---|----------------------|
| \$ 1,095 | Regal Entertainment Group 9.125%, 8/15/18 | \$ 1,173,019 |
| 2,205 | Royal Caribbean Cruises, Sr. Notes 7.00%, 6/15/13 | 2,370,375 |
| 1,400 | 6.875%, 12/1/13 | 1,513,750 |
| 660 | 7.25%, 6/15/16 | 716,100 |
| 1,680 | 7.25%, 3/15/18 | 1,822,800 |
| | Universal City Development Partners, Ltd./UCDP Finance, Inc. | |
| 4,525 | 8.875%, 11/15/15 | 4,909,625 |
| 4,345 | 10.875%, 11/15/16 | 4,844,675 |
| | | \$ 22,059,831 |
| Lodging and Casinos 4.1% | | |
| \$ 4,300 | Buffalo Thunder Development Authority 9.375%, 12/15/14 ⁽⁶⁾⁽⁹⁾ | \$ 1,397,500 |
| 1,625 | CCM Merger, Inc. 8.00%, 8/1/13 ⁽⁹⁾ | 1,625,000 |
| 3,080 | Chukchansi EDA, Sr. Notes, Variable Rate 3.943%, 11/15/12 ⁽⁹⁾ | 2,021,250 |
| 9,180 | Fontainebleau Las Vegas Casino, LLC 10.25%, 6/15/15 ⁽⁶⁾⁽⁹⁾ | 34,425 |
| 3,300 | Harrah s Operating Co., Inc. 5.375%, 12/15/13 | 3,106,125 |
| 8,540 | 5.625%, 6/1/15 | 6,917,400 |
| 4,615 | Harrah s Operating Co., Inc., Sr. Notes 11.25%, 6/1/17 | 5,261,100 |
| 3,035 | 12.75%, 4/15/18 ⁽⁹⁾ | 3,156,400 |
| 780 | 10.00%, 12/15/18 | 711,750 |
| 5,615 | Inn of the Mountain Gods Resort & Casino, Sr. Notes 12.00%, 11/15/10 ⁽⁶⁾ | 3,172,475 |
| 1,540 | Majestic HoldCo, LLC 12.50%, 10/15/11 ⁽⁶⁾⁽⁹⁾ | 169 |
| 5,735 | Mandalay Resort Group 6.375%, 12/15/11 | 5,835,362 |
| 2,205 | MCE Finance, Ltd., Sr. Notes 10.25%, 5/15/18 | 2,546,775 |
| 13,455 | MGM Resorts International 6.75%, 9/1/12 | 13,690,462 |
| 1,655 | MGM Resorts International, Sr. Notes 10.375%, 5/15/14 | 1,882,563 |
| 1,715 | 11.125%, 11/15/17 | 1,989,400 |
| 755 | 9.00%, 3/15/20 ⁽⁹⁾ | 838,050 |
| 4,830 | Mohegan Tribal Gaming Authority, Sr. Sub. Notes 8.00%, 4/1/12 | 4,117,575 |

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| | | |
|-------|--|-----------|
| 3,375 | 7.125%, 8/15/14 | 2,430,000 |
| 4,550 | 6.875%, 2/15/15 | 3,253,250 |
| | Peninsula Gaming, LLC | |
| 495 | 8.375%, 8/15/15 | 527,175 |
| 2,235 | 10.75%, 8/15/17 | 2,475,263 |
| 985 | 10.75%, 8/15/17 ⁽⁹⁾ | 1,084,116 |
| | San Pasqual Casino | |
| 1,215 | 8.00%, 9/15/13 ⁽⁹⁾ | 1,222,594 |
| | Seminole Hard Rock Entertainment, Variable Rate | |
| 2,010 | 2.802%, 3/15/14 ⁽⁹⁾ | 1,909,500 |
| | Starwood Hotels & Resorts Worldwide, Inc. | |
| 1,300 | 6.75%, 5/15/18 | 1,404,000 |
| | Tunica-Biloxi Gaming Authority, Sr. Notes | |
| 3,565 | 9.00%, 11/15/15 ⁽⁹⁾ | 3,547,175 |
| | Waterford Gaming, LLC, Sr. Notes | |
| 4,666 | 8.625%, 9/15/14 ⁽⁵⁾⁽⁹⁾ | 3,009,103 |

| Principal Amount (000 s omitted) | Security | Value |
|---|--|----------------------|
| \$ 3,165 | Wynn Las Vegas, LLC/Wynn Las Vegas Capital Corp. 7.75%, 8/15/20 | \$ 3,370,725 |
| | | \$ 82,536,682 |
| Nonferrous Metals/Minerals 1.1% | | |
| \$ 1,085 | Arch Coal, Inc. 7.25%, 10/1/20 | \$ 1,147,388 |
| 980 | Arch Coal, Inc., Sr. Notes 8.75%, 8/1/16 | 1,090,250 |
| 1,785 | Consol Energy, Inc. 8.00%, 4/1/17 ⁽⁹⁾ | 1,945,650 |
| 1,495 | 8.25%, 4/1/20 ⁽⁹⁾ | 1,640,763 |
| 7,835 | FMG Resources PTY, Ltd., Sr. Notes 7.00%, 11/1/15 ⁽⁹⁾ | 8,128,812 |
| 3,010 | Novelis, Inc. 8.375%, 12/15/17 ⁽⁹⁾ | 3,258,325 |
| 3,010 | 8.75%, 12/15/20 ⁽⁹⁾ | 3,284,662 |
| 300 | Vale, Ltd. 6.875%, 11/21/36 | 316,596 |
| 500 | Vale, Ltd., Sr. Notes 5.70%, 10/15/15 | 545,338 |
| | | \$ 21,357,784 |
| Oil and Gas 4.2% | | |
| \$ 3,910 | Anadarko Petroleum Corp., Sr. Notes 6.375%, 9/15/17 | \$ 4,324,769 |
| 1,495 | Atkore International, Inc., Sr. Notes 9.875%, 1/1/18 ⁽⁹⁾ | 1,603,387 |
| 1,575 | ATP Oil & Gas Corp., Sr. Notes 11.875%, 5/1/15 | 1,559,250 |
| 2,435 | Berry Petroleum Co., Sr. Notes 10.25%, 6/1/14 | 2,818,512 |
| 505 | Bill Barrett Corp. 9.875%, 7/15/16 | 566,863 |
| 955 | Calfrac Holdings, L.P., Sr. Notes 7.50%, 12/1/20 ⁽⁹⁾ | 983,650 |
| 4,190 | Carrizo Oil & Gas, Inc. 8.625%, 10/15/18 ⁽⁹⁾ | 4,420,450 |
| 2,506 | Coffeyville Resources, LLC/Coffeyville Finance, Inc., Sr. Notes 9.00%, 4/1/15 ⁽⁹⁾ | 2,744,070 |
| 987 | Compton Petroleum Finance Corp. 10.00%, 9/15/17 | 824,233 |
| | Concho Resources, Inc., Sr. Notes | |

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| | | |
|-------|---|-----------|
| 1,800 | 7.00%, 1/15/21 | 1,881,000 |
| | Continental Resources, Inc. | |
| 305 | 7.375%, 10/1/20 | 326,350 |
| 735 | 7.125%, 4/1/21 ⁽⁹⁾ | 779,100 |
| | Denbury Resources, Inc. | |
| 1,674 | 8.25%, 2/15/20 | 1,851,862 |
| | Denbury Resources, Inc., Sr. Sub. Notes | |
| 640 | 7.50%, 12/15/15 | 668,800 |
| 3,285 | 9.75%, 3/1/16 | 3,728,475 |
| | El Paso Corp., Sr. Notes | |
| 1,664 | 9.625%, 5/15/12 | 1,775,796 |
| | El Paso Tennessee Pipeline Co., Sr. Notes | |
| 3,860 | 7.25%, 12/15/25 | 3,740,702 |
| | Energy Transfer Partners , L.P., Sr. Notes | |
| 900 | 6.00%, 7/1/13 | 979,096 |
| 550 | 7.50%, 7/1/38 | 642,428 |

| Principal Amount (000 s omitted) | Security | Value |
|-------------------------------------|--|------------|
| \$ 760 | EXCO Resources, Inc. 7.50%, 9/15/18 | \$ 763,800 |
| 4,485 | Forbes Energy Services, Sr. Notes 11.00%, 2/15/15 | 4,529,850 |
| 410 | Forest Oil Corp. 7.25%, 6/15/19 | 427,425 |
| 1,540 | Frac Tech Services LLC/Frac Tech Finance, Inc. 7.125%, 11/15/18 ⁽⁹⁾ | 1,580,425 |
| 610 | Frontier Oil Corp. 6.875%, 11/15/18 | 631,350 |
| 920 | Harvest Operations Corp. 6.875%, 10/1/17 ⁽⁹⁾ | 953,350 |
| 1,435 | Holly Corp. 9.875%, 6/15/17 | 1,589,262 |
| 530 | Kinder Morgan Energy Partners, L.P. 5.85%, 9/15/12 | 569,250 |
| 600 | Kinder Morgan Energy Partners, L.P., Sr. Notes 6.55%, 9/15/40 | 625,339 |
| 450 | Marathon Petroleum Corp. 5.125%, 3/1/21 ⁽⁹⁾ | 454,560 |
| 1,975 | OPTI Canada, Inc., Sr. Notes 8.25%, 12/15/14 | 1,194,875 |
| 1,300 | Petrobras International Finance Co. 9.125%, 7/2/13 | 1,509,625 |
| 700 | 6.875%, 1/20/40 | 723,871 |
| 1,870 | Petroleum Development Corp., Sr. Notes 12.00%, 2/15/18 | 2,117,775 |
| 430 | Petroplus Finance, Ltd. 6.75%, 5/1/14 ⁽⁹⁾ | 416,563 |
| 2,705 | 7.00%, 5/1/17 ⁽⁹⁾ | 2,502,125 |
| 3,335 | Petroplus Finance, Ltd., Sr. Notes 9.375%, 9/15/19 ⁽⁹⁾ | 3,268,300 |
| 2,175 | Precision Drilling Corp. 6.625%, 11/15/20 ⁽⁹⁾ | 2,253,844 |
| 5,490 | Quicksilver Resources, Inc., Sr. Notes 11.75%, 1/1/16 | 6,450,750 |
| 1,815 | Range Resources Corp. 6.75%, 8/1/20 | 1,914,825 |
| 600 | Rockies Express Pipeline, LLC, Sr. Notes 3.90%, 4/15/15 ⁽⁹⁾ | 594,586 |
| 400 | 6.875%, 4/15/40 ⁽⁹⁾ | 388,202 |
| 1,115 | Rosetta Resources, Inc. 9.50%, 4/15/18 | 1,236,256 |
| 1,890 | Rowan Cos., Inc., Sr. Notes 7.875%, 8/1/19 | 2,227,210 |

| | | |
|-------|---|-----------|
| | SandRidge Energy, Inc. | |
| 685 | 8.75%, 1/15/20 | 732,950 |
| | SESI, LLC, Sr. Notes | |
| 690 | 6.875%, 6/1/14 | 700,350 |
| | SM Energy Co., Sr. Notes | |
| 700 | 6.625%, 2/15/19 ⁽⁹⁾ | 700,000 |
| | Southwestern Energy Co., Sr. Notes | |
| 4,200 | 7.50%, 2/1/18 | 4,803,750 |
| | Statoil ASA | |
| 230 | 5.10%, 8/17/40 | 221,969 |
| | Transocean, Inc., Sr. Notes | |
| 300 | 6.80%, 3/15/38 | 305,741 |

| Principal Amount (000 s omitted) | Security | Value |
|---|---|----------------------|
| \$ 500 | Weatherford International, Ltd., Sr. Notes 6.50%, 8/1/36 | \$ 511,643 |
| | | \$ 83,118,614 |
| Publishing 1.3% | | |
| \$ 8,540 | Laureate Education, Inc. 10.00%, 8/15/15 ⁽⁹⁾ | \$ 8,988,350 |
| 4,454 | 10.25%, 8/15/15 ⁽³⁾⁽⁹⁾ | 4,628,756 |
| 8,000 | 11.75%, 8/15/17 ⁽⁹⁾ | 8,740,000 |
| 1,619 | Nielsen Finance, LLC 11.50%, 5/1/16 | 1,896,254 |
| 905 | 12.50%, (0.00% until 8/1/11), 8/1/16 | 955,906 |
| 195 | Nielsen Finance, LLC, Sr. Notes 11.625%, 2/1/14 | 228,394 |
| | | \$ 25,437,660 |
| Radio and Television 0.2% | | |
| \$ 3,660 | WMG Acquisition Corp., Sr. Notes 9.50%, 6/15/16 | \$ 3,929,925 |
| | | \$ 3,929,925 |
| Rail Industries 0.5% | | |
| \$ 2,020 | American Railcar Industry, Sr. Notes 7.50%, 3/1/14 | \$ 2,055,350 |
| 160 | Greenbrier Cos., Inc. 8.375%, 5/15/15 | 164,400 |
| 2,530 | Kansas City Southern Mexico, Sr. Notes 7.625%, 12/1/13 | 2,586,925 |
| 1,055 | 7.375%, 6/1/14 | 1,105,113 |
| 4,000 | 8.00%, 6/1/15 | 4,340,000 |
| 500 | 8.00%, 2/1/18 | 546,875 |
| | | \$ 10,798,663 |
| Real Estate Investment Trusts (REITs) 0.2% | | |
| \$ 3,270 | CB Richard Ellis Services, Inc. 6.625%, 10/15/20 ⁽⁹⁾ | \$ 3,286,350 |
| 950 | Developers Diversified Realty Corp., Sr. Notes 9.625%, 3/15/16 | 1,143,979 |
| 470 | 7.50%, 4/1/17 | 530,598 |
| | | \$ 4,960,927 |

Retailers (Except Food and Drug) 3.9%

| | | | | |
|----|-------|---|----|-----------|
| \$ | 8,040 | Amscan Holdings, Inc., Sr. Sub. Notes 8.75%, 5/1/14 | \$ | 8,160,600 |
| | 475 | AutoZone, Inc., Sr. Notes 5.875%, 10/15/12 | | 511,167 |
| | 6,245 | Express, LLC/Express Finance Corp. 8.75%, 3/1/18 | | 6,697,762 |
| | 3,025 | Giraffe Acquisition Corp., Sr. Notes 9.125%, 12/1/18 ⁽⁹⁾ | | 3,206,500 |
| | 450 | Home Depot, Inc., Sr. Notes 5.875%, 12/16/36 | | 455,364 |
| | 3,325 | Limited Brands, Inc. 8.50%, 6/15/19 | | 3,807,125 |
| | 740 | Macy's Retail Holdings, Inc. 8.375%, 7/15/15 | | 862,100 |
| | 400 | 6.90%, 4/1/29 | | 398,500 |
| | 4,990 | Michaels Stores, Inc. 13.00%, (0.00% until 11/1/11), 11/1/16 | | 5,039,900 |

| Principal Amount (000 s omitted) | | Value |
|---|---|----------------------|
| | Security | |
| | Neiman Marcus Group, Inc. | |
| \$ 6,190 | 9.00%, 10/15/15 ⁽³⁾ | \$ 6,514,657 |
| | PETCO Animal Supplies, Inc. | |
| 3,690 | 9.25%, 12/1/18 ⁽⁹⁾ | 3,985,200 |
| | Phillips-Van Heusen Corp., Sr. Notes | |
| 3,085 | 7.75%, 11/15/23 | 3,411,652 |
| | Sally Holdings, LLC, Sr. Notes | |
| 18,715 | 10.50%, 11/15/16 | 20,773,650 |
| | Toys R Us | |
| 4,305 | 7.875%, 4/15/13 | 4,584,825 |
| 6,740 | 10.75%, 7/15/17 | 7,767,850 |
| | Toys R Us, Sr. Notes | |
| 1,925 | 7.375%, 9/1/16 ⁽⁹⁾ | 2,050,125 |
| | | \$ 78,226,977 |
| | Steel 0.0% | |
| | RathGibson, Inc., Sr. Notes | |
| \$ 4,915 | 11.25%, 2/15/14 ⁽⁶⁾ | \$ 492 |
| | United States Steel Corp., Sr. Notes | |
| 750 | 7.375%, 4/1/20 | 781,875 |
| | | \$ 782,367 |
| | Technology 0.2% | |
| | Abengoa Finance SAU | |
| \$ 1,910 | 8.875%, 11/1/17 ⁽⁹⁾ | \$ 1,874,188 |
| | International Game Technology, Sr. Notes | |
| 1,646 | 7.50%, 6/15/19 | 1,886,225 |
| | Western Union Co. (The) | |
| 1,000 | 6.20%, 11/17/36 | 972,943 |
| | | \$ 4,733,356 |
| | Telecommunications 4.8% | |
| | America Movil SAB de CV | |
| \$ 1,200 | 5.50%, 3/1/14 | \$ 1,312,895 |
| | Avaya, Inc., Sr. Notes | |
| 1,455 | 9.75%, 11/1/15 | 1,513,200 |
| 5,793 | 10.125%, 11/1/15 ⁽³⁾ | 6,067,932 |
| | British Telecommunications PLC, Sr. Notes | |
| 915 | 5.95%, 1/15/18 | 1,011,731 |
| | Clearwire Communications, LLC/Clearwire Finance, Inc., Sr. Notes | |
| 315 | 12.00%, 12/1/15 ⁽⁹⁾ | 344,925 |
| 985 | 12.00%, 12/1/15 ⁽⁹⁾ | 1,078,575 |

| | | |
|--------|---|------------|
| | Digicel Group, Ltd., Sr. Notes | |
| 4,660 | 12.00%, 4/1/14 ⁽⁹⁾ | 5,458,025 |
| 3,655 | 8.25%, 9/1/17 ⁽⁹⁾ | 3,824,044 |
| | Intelsat Bermuda, Ltd. | |
| 14,205 | 11.25%, 6/15/16 | 15,341,400 |
| | Intelsat Jackson Holdings, Ltd. | |
| 825 | 11.50%, 6/15/16 | 893,063 |
| | Intelsat Luxembourg SA | |
| 3,290 | 11.50%, 2/4/17 | 3,679,832 |
| | Intelsat SA, Sr. Notes | |
| 7,845 | 6.50%, 11/1/13 | 8,325,506 |
| | Intelsat Subsidiary Holdings Co., Ltd. | |
| 680 | 8.875%, 1/15/15 ⁽⁹⁾ | 702,100 |
| | Nextel Communications, Inc., Series E | |
| 1,795 | 6.875%, 10/31/13 | 1,815,194 |
| | NII Capital Corp. | |
| 3,490 | 10.00%, 8/15/16 | 3,926,250 |

| Principal Amount (000 s omitted) | Security | Value |
|--|--|-----------------------|
| \$ 1,475 | SBA Telecommunications, Inc. 8.00%, 8/15/16 | \$ 1,618,812 |
| 985 | 8.25%, 8/15/19 | 1,090,888 |
| | Sprint Capital Corp. | |
| 5,320 | 6.90%, 5/1/19 | 5,359,900 |
| 585 | 6.875%, 11/15/28 | 526,500 |
| | Telecom Italia Capital SA | |
| 660 | 5.25%, 11/15/13 | 688,649 |
| 950 | 7.175%, 6/18/19 | 1,029,640 |
| | Telefonica Emisiones SAU | |
| 2,350 | 5.877%, 7/15/19 | 2,467,267 |
| | Telesat Canada/Telesat, LLC, Sr. Notes | |
| 3,625 | 11.00%, 11/1/15 | 4,087,187 |
| | Telesat Canada/Telesat, LLC, Sr. Sub. Notes | |
| 6,830 | 12.50%, 11/1/17 | 8,298,450 |
| | West Corp. | |
| 3,045 | 7.875%, 1/15/19 ⁽⁹⁾ | 3,166,800 |
| | Wind Acquisition Finance SA, Sr. Notes | |
| 2,685 | 11.75%, 7/15/17 ⁽⁹⁾ | 3,074,325 |
| 2,674 | 12.25%, 7/15/17 ⁽⁹⁾ | 3,101,069 |
| | Windstream Corp. | |
| 4,800 | 8.125%, 9/1/18 | 5,124,000 |
| | | \$ 94,928,159 |
| Utilities 0.5% | | |
| \$ 4,275 | Calpine Construction Finance Co., Sr. Notes 8.00%, 6/1/16 ⁽⁹⁾ | \$ 4,606,312 |
| | NGC Corp. | |
| 4,395 | 7.625%, 10/15/26 | 2,867,738 |
| | NRG Energy, Inc., Sr. Notes | |
| 2,825 | 7.375%, 2/1/16 | 2,930,938 |
| | Reliant Energy, Inc., Sr. Notes | |
| 360 | 7.625%, 6/15/14 | 379,800 |
| | | \$ 10,784,788 |
| Total Corporate Bonds & Notes (identified cost \$925,507,240) | | \$ 973,765,896 |
| Foreign Government Securities 0.0% | | |

| Principal Amount (000 s omitted) | Security | Value |
|---|--|--------------|
| \$ 300 | Government of Bermuda, Sr. Notes, 5.603%, 7/20/20 ⁽⁹⁾ | \$ 314,452 |

**Total Foreign Government Securities
(identified cost \$300,000)** **\$ 314,452**

Mortgage Pass-Throughs 28.6%

| Principal Amount (000 s omitted) | Security | Value |
|---|--|---------------|
| | Federal Home Loan Mortgage Corp.: | |
| \$ 31,133 | 5.00%, with various maturities to 2019 | \$ 33,302,214 |
| 9,514 | 5.50%, with various maturities to 2032 | 10,287,002 |
| 11,054 | 6.00%, with various maturities to 2031 | 11,993,670 |
| 30,898 | 6.50%, with various maturities to 2032 | 34,245,028 |
| 37,363 | 7.00%, with various maturities to 2036 | 41,655,764 |
| 456 | 7.13%, with maturity at 2023 | 518,705 |

**Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|--|-----------------------|
| \$ 20,645 | 7.50%, with various maturities to 2029 | \$ 23,655,539 |
| 731 | 7.65%, with maturity at 2022 | 844,266 |
| 89 | 7.70%, with maturity at 2022 | 102,450 |
| 13,027 | 8.00%, with various maturities to 2030 | 15,099,137 |
| 386 | 8.25%, with maturity at 2020 | 447,829 |
| 1,057 | 8.30%, with maturity at 2020 | 1,228,204 |
| 9,879 | 8.50%, with various maturities to 2031 | 11,680,658 |
| 3,298 | 9.00%, with various maturities to 2031 | 3,844,898 |
| 2,681 | 9.50%, with various maturities to 2025 | 3,141,448 |
| 381 | 10.00%, with maturity at 2020 | 440,960 |
| 347 | 10.50%, with maturity at 2020 | 410,786 |
| 385 | 12.00%, with maturity at 2020 | 431,690 |
| 26 | 13.00%, with maturity at 2015 | 29,581 |
| | | \$ 193,359,829 |

Federal National Mortgage Association:

| | | |
|----------|--|--------------|
| \$ 2,603 | 2.593%, with maturity at 2022 ⁽¹¹⁾ | \$ 2,682,702 |
| 4,731 | 3.261%, with maturity at 2036 ⁽¹¹⁾ | 4,963,344 |
| 4,285 | 4.50%, with maturity at 2018 | 4,533,923 |
| 26,398 | 5.00%, with various maturities to 2018 | 28,239,012 |
| 11,140 | 5.50%, with various maturities to 2028 | 12,035,137 |
| 18,316 | 6.00%, with various maturities to 2033 | 20,017,510 |
| 14,207 | 6.323%, with maturity at 2032 ⁽¹¹⁾ | 15,374,684 |
| 36,479 | 6.50%, with various maturities to 2036 | 40,586,289 |
| 323 | 6.75%, with maturity at 2023 | 352,940 |
| 53,685 | 7.00%, with various maturities to 2036 | 60,448,631 |
| 21,775 | 7.50%, with various maturities to 2035 ⁽¹²⁾ | 25,153,579 |
| 8,690 | 8.00%, with various maturities to 2031 | 10,044,582 |
| 17 | 8.25%, with maturity at 2018 | 19,161 |
| 1,980 | 8.336%, with maturity at 2027 ⁽¹³⁾ | 2,333,181 |
| 9,872 | 8.50%, with various maturities to 2030 | 11,612,996 |
| 821 | 8.507%, with maturity at 2028 ⁽¹³⁾ | 934,571 |
| 582 | 8.603%, with maturity at 2029 ⁽¹³⁾ | 689,802 |
| 781 | 8.626%, with maturity at 2027 ⁽¹³⁾ | 920,062 |
| 107 | 8.722%, with maturity at 2024 ⁽¹³⁾ | 119,923 |
| 12,829 | 9.00%, with various maturities to 2027 | 15,186,656 |
| 504 | 9.434%, with maturity at 2018 ⁽¹³⁾ | 578,373 |
| 3,492 | 9.50%, with various maturities to 2030 | 4,111,897 |
| 734 | 9.987%, with maturity at 2025 ⁽¹³⁾ | 844,217 |
| 950 | 10.00%, with various maturities to 2020 | 1,093,647 |
| 650 | 10.425%, with maturity at 2019 ⁽¹³⁾ | 733,055 |
| 855 | 10.50%, with maturity at 2021 | 997,280 |
| 232 | 11.50%, with maturity at 2016 | 257,385 |
| 1 | 12.50%, with maturity at 2011 | 571 |

\$ 264,865,110

Government National Mortgage Association:

| | | | | |
|----|--------|--|----|------------|
| \$ | 2,587 | 6.00%, with maturity at 2024 | \$ | 2,854,104 |
| | 20,578 | 6.50%, with various maturities to 2032 | | 23,122,436 |
| | 12,662 | 7.00%, with various maturities to 2033 | | 14,435,212 |
| | 27,229 | 7.50%, with various maturities to 2032 | | 31,587,722 |
| | 17,688 | 8.00%, with various maturities to 2034 | | 20,699,288 |
| | 594 | 8.30%, with maturity at 2020 | | 689,006 |
| | 1,073 | 8.50%, with various maturities to 2022 | | 1,249,038 |
| | 5,350 | 9.00%, with various maturities to 2026 | | 6,312,545 |
| | 7,546 | 9.50%, with various maturities to 2026 | | 8,972,774 |

**Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|-------------------------------|-----------------------|
| \$ 432 | 10.00%, with maturity at 2019 | \$ 499,009 |
| | | \$ 110,421,134 |

**Total Mortgage Pass-Throughs
(identified cost \$542,837,525)****\$ 568,646,073****Collateralized Mortgage Obligations 6.6%****Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|---|----------------------|
| | Federal Home Loan Mortgage Corp.: | |
| \$ 1,447 | Series 24, Class J, 6.25%, 11/25/23 | \$ 1,579,038 |
| 1,620 | Series 1497, Class K, 7.00%, 4/15/23 | 1,619,888 |
| 2,663 | Series 1529, Class Z, 7.00%, 6/15/23 | 2,717,639 |
| 2,307 | Series 1620, Class Z, 6.00%, 11/15/23 | 2,516,177 |
| 764 | Series 1677, Class Z, 7.50%, 7/15/23 | 875,220 |
| 11,912 | Series 1702, Class PZ, 6.50%, 3/15/24 | 13,318,898 |
| 4,309 | Series 2113, Class QG, 6.00%, 1/15/29 | 4,699,827 |
| 587 | Series 2122, Class K, 6.00%, 2/15/29 | 629,756 |
| 398 | Series 2130, Class K, 6.00%, 3/15/29 | 436,622 |
| 407 | Series 2167, Class BZ, 7.00%, 6/15/29 | 436,885 |
| 3,080 | Series 2182, Class ZB, 8.00%, 9/15/29 | 3,438,532 |
| 4,514 | Series 2198, Class ZA, 8.50%, 11/15/29 | 4,734,689 |
| 10,237 | Series 2245, Class A, 8.00%, 8/15/27 | 11,792,436 |
| 3,788 | Series 2458, Class ZB, 7.00%, 6/15/32 | 4,263,245 |
| | | \$ 53,058,852 |
| | Federal National Mortgage Association: | |
| \$ 402 | Series G92-44, Class Z, 8.00%, 7/25/22 | \$ 449,096 |
| 653 | Series G92-44, Class ZQ, 8.00%, 7/25/22 | 730,751 |
| 989 | Series G92-46, Class Z, 7.00%, 8/25/22 | 1,107,588 |
| 1,692 | Series G92-60, Class Z, 7.00%, 10/25/22 | 1,886,645 |
| 17,692 | Series G93-35, Class ZQ, 6.50%, 11/25/23 | 19,641,965 |
| 4,004 | Series G93-40, Class H, 6.40%, 12/25/23 | 4,449,472 |
| 264 | Series 1988-14, Class I, 9.20%, 6/25/18 | 300,869 |
| 234 | Series 1989-1, Class D, 10.30%, 1/25/19 | 264,766 |
| 442 | Series 1989-34, Class Y, 9.85%, 7/25/19 | 521,223 |
| 340 | Series 1990-17, Class G, 9.00%, 2/25/20 | 394,913 |
| 174 | Series 1990-27, Class Z, 9.00%, 3/25/20 | 201,811 |

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| | | |
|-------|--|-----------|
| 183 | Series 1990-29, Class J, 9.00%, 3/25/20 | 211,776 |
| 792 | Series 1990-43, Class Z, 9.50%, 4/25/20 | 932,737 |
| 290 | Series 1991-98, Class J, 8.00%, 8/25/21 | 332,178 |
| 2,113 | Series 1992-77, Class ZA, 8.00%, 5/25/22 | 2,437,044 |
| 135 | Series 1992-103, Class Z, 7.50%, 6/25/22 | 153,441 |
| 235 | Series 1992-113, Class Z, 7.50%, 7/25/22 | 267,475 |
| 508 | Series 1992-185, Class ZB, 7.00%, 10/25/22 | 571,647 |
| 1,296 | Series 1993-16, Class Z, 7.50%, 2/25/23 | 1,480,443 |
| 1,006 | Series 1993-22, Class PM, 7.40%, 2/25/23 | 1,148,308 |
| 1,596 | Series 1993-25, Class J, 7.50%, 3/25/23 | 1,820,203 |
| 2,911 | Series 1993-30, Class PZ, 7.50%, 3/25/23 | 3,331,128 |
| 3,533 | Series 1993-42, Class ZQ, 6.75%, 4/25/23 | 3,948,062 |
| 545 | Series 1993-56, Class PZ, 7.00%, 5/25/23 | 611,129 |
| 649 | Series 1993-156, Class ZB, 7.00%, 9/25/23 | 726,748 |
| 4,652 | Series 1994-45, Class Z, 6.50%, 2/25/24 | 5,190,100 |
| 2,459 | Series 1994-89, Class ZQ, 8.00%, 7/25/24 | 2,855,623 |
| 2,556 | Series 1996-57, Class Z, 7.00%, 12/25/26 | 2,884,612 |
| 1,307 | Series 1997-77, Class Z, 7.00%, 11/18/27 | 1,484,428 |
| 1,069 | Series 1998-44, Class ZA, 6.50%, 7/20/28 | 1,192,923 |
| 477 | Series 1999-45, Class ZG, 6.50%, 9/25/29 | 532,288 |
| 3,529 | Series 2000-22, Class PN, 6.00%, 7/25/30 | 3,901,022 |
| 546 | Series 2001-37, Class GA, 8.00%, 7/25/16 | 596,289 |

| Principal Amount (000 s omitted) | Security | Value |
|---|--|-----------------------|
| \$ 872 | Series 2002-1, Class G, 7.00%, 7/25/23 | \$ 977,974 |
| 4,108 | Series 2002-21, Class PE, 6.50%, 4/25/32 | 4,570,310 |
| | | \$ 72,106,987 |
| | Government National Mortgage Association: | |
| \$ 4,252 | Series 2002-45, Class PG, 6.00%, 3/17/32 | \$ 4,623,349 |
| 347 | Series 2005-72, Class E, 12.00%, 11/16/15 | 387,607 |
| | | \$ 5,010,956 |
| | Total Collateralized Mortgage Obligations (identified cost \$123,453,551) | \$ 130,176,795 |

Commercial Mortgage-Backed Securities 9.6%

| Principal Amount (000 s omitted) | Security | Value |
|---|---|---------------|
| \$ 25,545 | BACM, Series 2004-1, Class A4, 4.76%, 11/10/39 | \$ 26,929,301 |
| 625 | BACM, Series 2004-6, Class A5, 4.811%, 12/10/42 | 663,574 |
| 1,250 | BSCMS, Series 2004-PWR3, Class A4, 4.715%, 2/11/41 | 1,315,796 |
| 3,500 | BSCMS, Series 2004-PWR5, Class A3, 4.565%, 7/11/42 | 3,538,577 |
| 7,271 | BSCMS, Series 2004-T16, Class A4, 4.32%, 2/13/46 | 7,342,747 |
| 2,375 | CGCMT, Series 2004-C1, Class A3, 5.251%, 4/15/40 ⁽¹³⁾ | 2,466,551 |
| 12,215 | CGCMT, Series 2004-C1, Class A4, 5.372%, 4/15/40 ⁽¹³⁾ | 13,195,350 |
| 32,874 | COMM, Series 2004-LB2A, Class A4, 4.715%, 3/10/39 ⁽¹⁴⁾ | 34,735,346 |
| 5,284 | COMM, Series 2004-LB4A, Class A3, 4.405%, 10/15/37 | 5,329,984 |
| 1,848 | COMM, Series 2005-LP5, Class A2, 4.63%, 5/10/43 | 1,867,335 |
| 1,500 | CSFB, Series 2003-C3, Class A5, 3.936%, 5/15/38 | 1,555,874 |
| 19,897 | CSFB, Series 2004-C1, Class A4, 4.75%, 1/15/37 ⁽¹³⁾ | 20,986,474 |
| 392 | CSFB, Series 2004-C3, Class A3, 4.302%, 7/15/36 | 391,995 |
| 1,320 | GECMC, Series 2005-C1, Class A3, 4.578%, 6/10/48 | 1,347,004 |
| 177 | GMACC, Series 2002-C2, Class A2, 5.389%, 10/15/38 | 178,256 |
| 2,200 | JPMCC, Series 2004-CBX, Class A4, 4.529%, 1/12/37 | 2,232,383 |
| 27,214 | JPMCC, Series 2005-LDP5, Class A3, 5.234%, 12/15/44 ⁽¹³⁾⁽¹⁴⁾ | 28,606,176 |
| 143 | LB-UBS, Series 2004-C2, Class A2, 3.246%, 3/15/29 | 143,156 |
| 3,551 | LB-UBS, Series 2004-C6, Class A3, 4.547%, 8/15/29 | 3,551,991 |
| 178 | LB-UBS, Series 2005-C1, Class A2, 4.31%, 2/15/30 | 178,140 |
| 19,775 | MLMT, Series 2003-KEY1, Class A4, 5.236%, 11/12/35 ⁽¹³⁾ | 21,139,863 |
| 10,000 | MSC, Series 2004-IQ7, Class A3, 5.35%, 6/15/38 ⁽¹³⁾ | 10,205,021 |
| 250 | WBCMT, Series 2004-C12, Class A4, 5.305%, 7/15/41 ⁽¹³⁾ | 269,600 |

3,358 WBCMT, Series 2004-C14, Class A2, 4.368%, 8/15/41 3,459,158

Total Commercial Mortgage-Backed Securities
(identified cost \$184,722,939)

\$ 191,629,652

Asset-Backed Securities 0.4%

**Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|--|--------------|
| \$ 462 | Alzette European CLO SA, Series 2004-1A, Class E2, 6.802%, 12/15/20 ⁽¹⁵⁾ | \$ 388,454 |
| 589 | Avalon Capital Ltd. 3, Series 1A, Class D, 2.234%, 2/24/19 ⁽⁹⁾⁽¹⁵⁾ | 482,302 |
| 753 | Babson Ltd., Series 2005-1A, Class C1, 2.253%, 4/15/19 ⁽⁹⁾⁽¹⁵⁾ | 615,522 |
| 1,007 | Bryant Park CDO Ltd., Series 2005-1A, Class C, 2.353%, 1/15/19 ⁽³⁾⁽⁹⁾⁽¹⁵⁾ | 701,665 |
| 1,000 | Carlyle High Yield Partners, Series 2004-6A, Class C, 2.736%, 8/11/16 ⁽⁹⁾⁽¹⁵⁾ | 875,295 |
| 985 | Centurion CDO 8 Ltd., Series 2005-8A, Class D, 5.803%, 3/8/17 ⁽¹⁵⁾ | 874,384 |
| 500 | Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.053%, 7/17/19 ⁽¹⁵⁾ | 414,618 |
| 1,881 | Comstock Funding Ltd., Series 2006-1A, Class D, 4.544%, 5/30/20 ⁽⁹⁾⁽¹⁵⁾ | 1,517,853 |
| 1,500 | Dryden Leveraged Loan, Series 2004-6A, Class C1, 2.854%, 7/30/16 ⁽⁹⁾⁽¹⁵⁾ | 1,333,384 |

Total Asset-Backed Securities
(identified cost \$8,170,478)

\$ 7,203,477

U.S. Government Agency Obligations 1.6%

| Principal Amount (000 s omitted) | Security | Value |
|--|--------------------------------|----------------------|
| | Federal Home Loan Bank: | |
| \$ 6,585 | 5.375%, 5/15/19 | \$ 7,420,018 |
| 3,975 | 4.125%, 12/13/19 | 4,101,651 |
| 4,205 | 4.125%, 3/13/20 | 4,350,228 |
| 9,000 | 5.25%, 12/9/22 | 9,973,449 |
| 5,740 | 5.375%, 8/15/24 | 6,392,959 |
| | | \$ 32,238,305 |
| Total U.S. Government Agency Obligations (identified cost \$34,333,221) | | \$ 32,238,305 |

Common Stocks 1.4%

| Shares | Security | Value |
|---------------|--|---------------------|
| | Aerospace and Defense 0.0% | |
| 16,105 | ACTS Aero Technical Support & Service, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | \$ 165,072 |
| | | \$ 165,072 |
| | Automotive 0.1% | |
| 25,372 | Dayco Products, LLC ⁽¹⁶⁾⁽¹⁷⁾ | \$ 1,471,576 |
| 8,949 | Hayes Lemmerz International, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | 474,297 |
| | | \$ 1,945,873 |
| | Building and Development 0.2% | |
| 3,677 | Panolam Holdings Co. ⁽⁵⁾⁽¹⁶⁾⁽¹⁸⁾ | \$ 2,923,619 |
| 1,231 | United Subcontractors, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | 126,966 |
| 4,575 | WCI Communities, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | 388,913 |
| | | \$ 3,439,498 |
| | Chemicals and Plastics 0.0% | |
| 243 | Wellman Holdings, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | \$ 0 |
| | | \$ 0 |
| | Containers and Glass Products 0.2% | |
| 142,857 | Anchor Glass Container Corp. ⁽⁵⁾⁽¹⁶⁾ | \$ 4,314,281 |

| | | | |
|--|--|--|-------------------|
| | | | \$ 4,314,281 |
| Diversified Manufacturing | 0.0% | | |
| 298,115 | MEGA Brands, Inc. ⁽¹⁶⁾ | | \$ 204,060 |
| | | | \$ 204,060 |
| Ecological Services and Equipment | 0.0% | | |
| 2,484 | Environmental Systems Products Holdings, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁸⁾ | | \$ 15,749 |
| | | | \$ 15,749 |
| Financial Intermediaries | 0.0% | | |
| 357 | RTS Investor Corp. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | | \$ 8,388 |
| | | | \$ 8,388 |
| Food Service | 0.0% | | |
| 30,225 | Buffets, Inc. ⁽⁵⁾⁽¹⁶⁾ | | \$ 146,591 |
| | | | \$ 146,591 |
| Home Furnishings | 0.1% | | |
| 9,399 | Oreck Corp. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | | \$ 731,054 |
| 26,240 | Sanitec Europe Oy B Units ⁽¹⁶⁾⁽¹⁷⁾ | | 103,289 |
| 25,787 | Sanitec Europe Oy E Units ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | | 0 |
| | | | \$ 834,343 |

| Shares | Security | Value |
|---|---|----------------------|
| Leisure Goods/Activities/Movies 0.1% | | |
| 72,419 | Metro-Goldwyn-Mayer Holdings, Inc. ⁽¹⁶⁾⁽¹⁷⁾ | \$ 1,611,323 |
| | | \$ 1,611,323 |
| Lodging and Casinos 0.0% | | |
| 828 | Greektown Superholdings, Inc. ⁽¹⁶⁾ | \$ 64,170 |
| 46,819 | Herbst Gaming, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | 288,874 |
| 17,051 | Tropicana Entertainment, Inc. ⁽¹⁶⁾⁽¹⁷⁾ | 294,130 |
| | | \$ 647,174 |
| Nonferrous Metals/Minerals 0.0% | | |
| 1,636 | Euramax International, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | \$ 507,191 |
| | | \$ 507,191 |
| Oil and Gas 0.0% | | |
| 15,874 | SemGroup Corp. ⁽¹⁶⁾ | \$ 457,171 |
| | | \$ 457,171 |
| Publishing 0.3% | | |
| 5,187 | Ion Media Networks, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | \$ 2,411,955 |
| 14,016 | MediaNews Group, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | 266,299 |
| 123,278 | Reader s Digest Association, Inc. (The) ⁽¹⁶⁾⁽¹⁷⁾ | 3,128,179 |
| 2,862 | Source Interlink Companies, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | 36,061 |
| 1,091 | Star Tribune Media Holdings Co. ⁽⁵⁾⁽¹⁶⁾ | 22,911 |
| 9,296 | SuperMedia, Inc. ⁽¹⁶⁾ | 66,095 |
| | | \$ 5,931,500 |
| Radio and Television 0.1% | | |
| 892 | New Young Broadcasting Holding Co., Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | \$ 2,118,500 |
| | | \$ 2,118,500 |
| Steel 0.3% | | |
| 33,937 | KNIA Holdings, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | \$ 393,333 |
| 218,800 | RathGibson Acquisition Co., LLC ⁽⁵⁾⁽¹⁶⁾⁽¹⁸⁾ | 5,128,672 |
| | | \$ 5,522,005 |
| Total Common Stocks | | |
| (identified cost \$16,120,425) | | \$ 27,868,719 |

Convertible Bonds 0.2%

Principal

Amount

(000 s omitted)

Security

Value

Drugs 0.2%

\$ 2,960 Kendle International, Inc., 3.375%, 7/15/12 \$ 2,800,900

\$ 2,800,900

Oil and Gas 0.0%

\$ 700 Transocean, Inc., 1.50%, 12/15/37 \$ 686,875

\$ 686,875

**Total Convertible Bonds
(identified cost \$3,484,747)**

\$ 3,487,775

Preferred Stocks 0.1%

Shares/Units

Security

Value

Business Equipment and Services 0.0%

202,841 Muzak Holding, LLC, 10.00%⁽³⁾⁽¹⁵⁾⁽¹⁶⁾⁽¹⁸⁾ \$ 319,463

\$ 319,463

| Shares/Units | Security | Value |
|--|---|---------------------|
| Ecological Services and Equipment 0.0% | | |
| 569 | Environmental Systems Products Holdings, Inc., Series A ⁽⁵⁾⁽¹⁶⁾⁽¹⁸⁾ | \$ 35,403 |
| | | \$ 35,403 |
| Financial Services 0.0% | | |
| 30,740 | Citigroup Capital XIII, 7.875% | \$ 821,680 |
| | | \$ 821,680 |
| Lodging and Casinos 0.0% | | |
| 6,494 | Fontainebleau Resorts, LLC ⁽³⁾⁽⁵⁾⁽¹⁶⁾⁽¹⁸⁾ | \$ 65 |
| | | \$ 65 |
| Oil, Gas & Consumable Fuels 0.1% | | |
| 9,691 | Chesapeake Energy Corp., Convertible | \$ 894,479 |
| | | \$ 894,479 |
| Total Preferred Stocks (identified cost \$10,322,200) | | \$ 2,071,090 |
| Warrants 0.0% | | |
| Shares Security Value | | |
| Chemicals and Plastics 0.0% | | |
| 663 | Foamex, Series A, Expires 12/31/13 ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | \$ 0 |
| 663 | Foamex, Series B, Expires 12/31/15 ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | 0 |
| | | \$ 0 |
| Food Products 0.0% | | |
| 1,745 | ASG Consolidated, LLC/ASG Finance, Inc., Expires 5/15/18 ⁽¹⁶⁾ | \$ 218,125 |
| | | \$ 218,125 |
| Oil and Gas 0.0% | | |
| 16,708 | SemGroup Corp., Expires 11/30/14 ⁽¹⁶⁾ | \$ 116,956 |
| | | \$ 116,956 |
| Publishing 0.0% | | |
| 23,833 | Reader s Digest Association, Inc. (The), Expires 2/19/14 ⁽⁴⁾⁽¹⁶⁾⁽¹⁷⁾ | \$ 0 |

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| | | | |
|--|---|--------|--------------|
| 935 | Star Tribune Media Holding, Expires 9/28/13 ⁽⁵⁾⁽¹⁶⁾ | 19,635 | |
| | | | \$ 19,635 |
| Radio and Television 0.0% | | | |
| 6 | New Young Broadcasting Holding Co., Inc., Expires 12/24/24 ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | 14,250 | \$ |
| | | | \$ 14,250 |
| Total Warrants | | | |
| (identified cost \$10,478) | | | |
| | | | \$ 368,966 |
| Miscellaneous 0.0% | | | |
| Shares | Security | | Value |
| Cable and Satellite Television 0.0% | | | |
| 2,786,444 | Adelphia Recovery Trust ⁽¹⁶⁾ | 24,744 | \$ |
| 2,500,000 | Adelphia, Inc., Escrow Certificate ⁽¹⁶⁾ | 43,750 | |
| 300,000 | Adelphia, Inc., Escrow Certificate ⁽¹⁶⁾ | 5,250 | |
| | | | \$ 73,744 |
| Total Miscellaneous | | | |
| (identified cost \$2,510,306) | | | |
| | | | \$ 73,744 |

Short-Term Investments 2.2%

**Interest/
Principal
Amount**

| (000 s Omitted) | Description | Value |
|--|--|-------------------------|
| \$ 41,538 | Eaton Vance Cash Reserves Fund, LLC, 0.21% ⁽¹⁹⁾ | \$ 41,538,101 |
| 1,975 | State Street Bank and Trust Euro Time Deposit, 0.01%, 2/1/11 | 1,974,659 |
| Total Short-Term Investments | | |
| (identified cost \$43,512,760) | | \$ 43,512,760 |
| Total Investments 136.5% | | |
| (identified cost \$2,635,526,982) | | \$ 2,713,896,153 |
| Less Unfunded Loan Commitments (0.1)% | | \$ (1,315,609) |
| Net Investments 136.4% | | |
| (identified cost \$2,634,211,373) | | \$ 2,712,580,544 |
| Other Assets, Less Liabilities (23.0)% | | \$ (457,256,118) |
| Auction Preferred Shares Plus Cumulative Unpaid Dividends (13.4)% | | \$ (266,632,480) |
| Net Assets Applicable to Common Shares 100.0% | | \$ 1,988,691,946 |

The percentage shown for each investment category in the Portfolio of Investments is based on net assets applicable to common shares.

- BACM - Bank of America Commercial Mortgage, Inc.
- BSCMS - Bear Stearns Commercial Mortgage Securities, Inc.
- CGCMT - Citigroup Commercial Mortgage Trust
- COMM - Commercial Mortgage Pass-Through Certificate
- CSFB - Credit Suisse First Boston Mortgage Securities Corp.
- EUR - Euro
- GBP - British Pound Sterling
- GECMC - General Electric Commercial Mortgage Corporation
- GMACC - GMAC Commercial Mortgage Securities, Inc.
- JPMCC - JPMorgan Chase Commercial Mortgage Securities Corp.

LB-UBS - LB-UBS Commercial Mortgage Trust
 MLMT - Merrill Lynch Mortgage Trust
 MSC - Morgan Stanley Capital I
 WBCMT - Wachovia Bank Commercial Mortgage Trust

* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate interests (Senior Loans) 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, Senior Loans 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 and includes commitment fees on unfunded loan commitments, if any. 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) Represents a payment-in-kind security which may pay all or a portion of interest/dividends in additional par/shares.
- (4) Defaulted matured security. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
- (5) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (6) Currently the issuer is in default with respect to interest payments. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
- (7) Amount is less than 0.05%.
- (8) This Senior Loan will settle after January 31, 2011, at which time the interest rate will be determined.
- (9) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933. These securities may be sold in certain transactions (normally to qualified institutional buyers) and remain exempt from registration. At January 31, 2011, the aggregate value of these securities is \$343,742,536 or 17.3% of the Fund s net assets applicable to common shares.
- (10) Security converts to floating rate after the indicated fixed-rate coupon period.
- (11) Adjustable rate mortgage security. Rate shown is the rate at January 31, 2011.
- (12) Security (or a portion thereof) has been pledged to cover collateral requirements on open financial contracts.
- (13) Weighted average fixed-rate coupon that changes/updates monthly.
- (14) Security held as collateral for borrowings under the Term Asset-Backed Securities Loan Facility (TALF).
- (15) Variable rate security. The stated interest rate represents the rate in effect at January 31, 2011.
- (16) Non-income producing security.
- (17) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (18) Restricted security.
- (19) 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 January 31, 2011. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended January 31, 2011 was \$61,078.

A summary of open financial instruments at January 31, 2011 is as follows:

Forward Foreign Currency Exchange Contracts

Sales

| Settlement Date | Deliver | In Exchange For | Counterparty | Net Unrealized Appreciation (Depreciation) |
|------------------------|-------------------------------------|------------------------------------|---------------------|---|
| 2/28/11 | British Pound Sterling 4,212,000 | United States Dollar 6,709,716 | HSBC Bank USA | \$ (35,987) |
| 2/28/11 | Euro 47,517,685 | United States Dollar 65,199,015 | Goldman Sachs, Inc. | 162,225 |
| 3/31/11 | British Pound Sterling 4,212,000 | United States Dollar 6,708,579 | Goldman Sachs, Inc. | (35,434) |
| 4/28/11 | British Pound Sterling 4,338,615 | United States Dollar 6,906,294 | JPMorgan Chase Bank | (38,785) |
| | | | | \$ 52,019 |

At January 31, 2011, the Fund had sufficient cash and/or securities to cover commitments under these contracts.

The Fund is subject to foreign exchange risk in the normal course of pursuing its investment objective. Because the Fund holds foreign currency denominated investments, the value of these investments and related receivables and payables may change due to future changes in foreign currency exchange rates. To hedge against this risk, the Fund enters into forward foreign currency exchange contracts. The Fund also enters into such contracts to hedge the currency risk of investments it anticipates purchasing.

At January 31, 2011, the aggregate fair value of derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) in an asset position and in a liability position and whose primary underlying risk exposure is foreign exchange risk was \$162,225 and \$110,206, respectively.

The cost and unrealized appreciation (depreciation) of investments of the Fund at January 31, 2011, as determined on a federal income tax basis, were as follows:

| | |
|------------------------------------|-------------------------|
| Aggregate cost | \$ 2,656,953,717 |
| Gross unrealized appreciation | \$ 134,176,638 |
| Gross unrealized depreciation | (78,549,811) |
| Net unrealized depreciation | \$ 55,626,827 |

Restricted Securities

At January 31, 2011, the Fund owned the following securities (representing 0.4% 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 Acquisition | Shares/Units | Cost | Value |
|---|----------------------------|---------------------|----------------------|---------------------|
| Common Stocks | | | | |
| Environmental Systems Products Holdings, Inc. | 10/25/07 | 2,484 | \$ 0 ⁽¹⁾ | \$ 15,749 |
| Panolam Holdings Co. | 12/30/09 | 3,677 | 2,020,511 | 2,923,619 |
| RathGibson Acquisition Co., LLC | 6/14/10 | 218,800 | 1,161,180 | 5,128,672 |
| Total Common Stocks | | | \$ 3,181,691 | \$ 8,068,040 |
| Preferred Stocks | | | | |
| Environmental Systems Products Holdings, Inc., Series A | 10/25/07 | 569 | \$ 9,958 | \$ 35,403 |
| Fontainebleau Resorts, LLC | 6/1/07 | 6,494 | 6,493,930 | 65 |
| Muzak Holding, LLC | 6/18/10 | 202,841 | 2,109,301 | 319,463 |
| Total Preferred Stocks | | | \$ 8,613,189 | \$ 354,931 |
| Total Restricted Securities | | | \$ 11,794,880 | \$ 8,422,971 |

(1) Less than \$0.50.

Under generally accepted accounting principles for fair value measurements, a three-tier hierarchy to prioritize the assumptions, referred to as inputs, is 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)

In cases where the inputs used to measure fair value fall in different levels of the fair value hierarchy, the level disclosed is determined based on the lowest level input that is significant to the fair value measurement in its entirety. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

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At January 31, 2011, the hierarchy of inputs used in valuing the Fund's investments, which are carried at value, were as follows:

| Asset Description | Quoted Prices in Active Markets for Identical Assets (Level 1) | Significant Other Observable Inputs (Level 2) | Significant Unobservable Inputs (Level 3) | Total |
|---|--|---|---|-------------------------|
| Senior Floating-Rate Interests (Less Unfunded Loan Commitments) | \$ | \$ 725,158,266 | \$ 6,064,574 | \$ 731,222,840 |
| Corporate Bonds & Notes | | 970,629,504 | 3,136,392 | 973,765,896 |
| Foreign Government Securities | | 314,452 | | 314,452 |
| Mortgage Pass-Throughs Collateralized Mortgage Obligations | | 568,646,073 | | 568,646,073 |
| Commercial Mortgage-Backed Securities | | 191,629,652 | | 191,629,652 |
| Asset-Backed Securities | | 7,203,477 | | 7,203,477 |
| U.S. Government Agency Obligations | | 32,238,305 | | 32,238,305 |
| Common Stocks | 727,326 | 6,672,667 | 20,468,726 | 27,868,719 |
| Convertible Bonds | | 3,487,775 | | 3,487,775 |
| Preferred Stocks | 1,716,159 | 319,463 | 35,468 | 2,071,090 |
| Warrants | | 335,081 | 33,885 | 368,966 |
| Miscellaneous | | 73,744 | | 73,744 |
| Short-Term Investments | | 43,512,760 | | 43,512,760 |
| Total Investments | \$ 2,443,485 | \$ 2,680,398,014 | \$ 29,739,045 | \$ 2,712,580,544 |
| Forward Foreign Currency Exchange Contracts | \$ | \$ 162,225 | \$ | \$ 162,225 |
| Total | \$ 2,443,485 | \$ 2,680,560,239 | \$ 29,739,045 | \$ 2,712,742,769 |

Liability Description

| | | | | | | |
|---|-----------|-----------|------------------|------------------------|-----------|---------------------|
| Forward Foreign Currency Exchange Contracts | \$ | \$ | (110,206) | \$ | \$ | (110,206) |
| TALF Loans Payable | | | | (51,042,132) | | (51,042,132) |
| Total | \$ | \$ | (110,206) | \$ (51,042,132) | \$ | (51,152,338) |

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

| | Investments in Senior Floating-Rate Interests | Investments in Corporate Bonds & Notes | Investments in Common Stocks | Investments in Preferred Stocks, Warrants and Miscellaneous | TALF Loans Payable | Total |
|--|---|--|---------------------------------------|---|-----------------------|-----------------|
| Balance as of April 30, 2010 | \$ 2,876,960 | \$ 4,225,743 | \$ 7,842,768 | \$ 293,628 | \$ (51,042,132) | \$ (35,803,033) |
| Realized gains (losses) | (1,700,180) | (7,254,372) | 65,523 | 67,442 | | (8,821,587) |
| Change in net unrealized appreciation (depreciation) | 526,390 | 6,467,917 | 8,599,146 | (22,106) | | 15,571,347 |
| Cost of purchases | 984,996 | 6,396 | 3,539,594 | 10,311 | | 4,541,297 |
| Proceeds from sales | (71,764) | (335,193) | (613,737) | (142,081) | | (1,162,775) |
| Accrued discount (premium) | 25,964 | 25,901 | 64,682 | | | 116,547 |
| Transfers to Level 3* | 3,470,720 | | 1,050,146 | | | 4,520,866 |
| Transfers from Level 3* | (48,512) | | (79,396) | (137,841) | | (265,749) |
| Balance as of January 31, 2011 | \$ 6,064,574 | \$ 3,136,392 | \$ 20,468,726 | \$ 69,353 | \$ (51,042,132) | \$ (21,303,087) |
| Change in net unrealized appreciation (depreciation) on investments still held as of January 31, 2011 | \$ (1,182,476) | \$ (857,379) | \$ 8,599,146 | \$ 13,457 | \$ | \$ 6,572,748 |

*

Transfers are reflected at the value of the securities at the beginning of the period. Transfers from Level 2 to Level 3 were due to a reduction in the availability of significant observable inputs in determining the fair value of these investments. Transfers from Level 3 to Level 2 were due to increased market trading activity resulting in the availability of significant observable inputs in determining the fair value of these investments.

At January 31, 2011, the value of investments transferred between Level 1 and Level 2, if any, during the fiscal year to date then ended was not significant.

For information on the Fund's policy regarding the valuation of investments and other significant accounting policies, please refer to the Fund's most recent financial statements included in its semiannual or annual report to shareholders.

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: March 24, 2011

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: March 24, 2011

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

Date: March 24, 2011