

EATON VANCE LTD DURATION INCOME FUND

Form N-Q

September 29, 2009

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

Form N-Q

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

811-21323

Investment Company Act File Number

Eaton Vance Limited Duration Income Fund

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant's Telephone Number, Including Area Code)

April 30

Date of Fiscal Year End

July 31, 2009

Date of Reporting Period

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Item 1. Schedule of Investments

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Eaton Vance Limited Duration Income Fund

as of July 31, 2009

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 52.0%

Principal**Amount*****(000 s omitted)**

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

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

Automotive 1.6%

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

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

| | | |
|-------|---|----------------------|
| | Federal-Mogul Corp. | |
| 1,823 | Term Loan, 2.24%, Maturing December 27, 2014 | \$ 1,380,752 |
| 1,411 | Term Loan, 2.23%, Maturing December 27, 2015 | 1,068,973 |
| | Ford Motor Co. | |
| 3,258 | Term Loan, 3.50%, Maturing December 15, 2013 | 2,781,340 |
| | Goodyear Tire & Rubber Co. | |
| 4,450 | Term Loan - Second Lien, 2.04%, Maturing April 30, 2010 | 4,123,668 |
| | Keystone Automotive Operations, Inc. | |
| 1,112 | Term Loan, 3.79%, Maturing January 12, 2012 | 528,015 |
| | LKQ Corp. | |
| 1,284 | Term Loan, 2.55%, Maturing October 12, 2014 | 1,258,554 |
| | TriMas Corp. | |
| 314 | Term Loan, 2.62%, Maturing August 2, 2011 | 283,441 |
| 1,324 | Term Loan, 2.65%, Maturing August 2, 2013 | 1,194,469 |
| | TRW Automotive, Inc. | |
| 997 | Term Loan, 6.31%, Maturing February 2, 2014 | 949,453 |
| | United Components, Inc. | |
| 1,439 | Term Loan, 3.21%, Maturing June 30, 2010 | 1,270,265 |
| | | \$ 27,280,481 |

Beverage and Tobacco 0.4%

| | | |
|-----------|--|---------------------|
| | Constellation Brands, Inc. | |
| 1,057 | Term Loan, 1.81%, Maturing June 5, 2013 | \$ 1,041,240 |
| | Culligan International Co. | |
| 976 | Term Loan, 2.54%, Maturing November 24, 2014 | 651,631 |
| EUR 1,400 | Term Loan - Second Lien, 5.48%, Maturing May 31, 2013 | 515,483 |
| | Liberator Midco Ltd. | |
| GBP 380 | Term Loan, 8.59%, Maturing October 27, 2016 ⁽³⁾ | 538,274 |
| | Southern Wine & Spirits of America, Inc. | |
| 2,893 | Term Loan, 2.10%, Maturing May 31, 2012 | 2,798,782 |
| | Van Houtte, Inc. | |
| 118 | Term Loan, 3.09%, Maturing July 11, 2014 | 110,001 |
| 863 | Term Loan, 3.09%, Maturing July 11, 2014 | 806,674 |
| | | \$ 6,462,085 |

Brokers, Dealers and Investment Houses 0.1%

| | | |
|-------|--|---------------------|
| | AmeriTrade Holding Corp. | |
| 2,108 | Term Loan, 1.79%, Maturing December 31, 2012 | \$ 2,048,304 |
| | | \$ 2,048,304 |

Building and Development 1.5%**AIMCO Properties, L.P.**

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

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

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

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

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

Table of Contents**Principal
Amount***

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

Chemicals and Plastics 2.7%

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

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

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

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

Containers and Glass Products 1.9%

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

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

Drugs 0.2%

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

Ecological Services and Equipment 0.4%

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

Table of Contents**Principal
Amount***

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

Equipment Leasing 0.2%

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

Table of Contents**Principal
Amount***

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

Food Service 1.1%

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

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

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

Food/Drug Retailers 1.3%

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

Forest Products 0.7%

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

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

Healthcare 5.0%

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

Table of Contents

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

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

Table of Contents

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

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

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

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

Leisure Goods/Activities/Movies 3.0%

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

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

Lodging and Casinos 1.5%

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

Table of Contents**Principal
Amount***

| (000 s omitted) | Borrower/Tranche Description | Value |
|-----------------------------------|---|----------------------|
| | New World Gaming Partners, Ltd. | |
| 291 | Term Loan, 3.10%, Maturing June 30, 2014 | \$ 190,564 |
| 1,436 | Term Loan, 3.10%, Maturing June 30, 2014 | 940,880 |
| | Penn National Gaming, Inc. | |
| 7,020 | Term Loan, 2.08%, Maturing October 3, 2012 | 6,890,064 |
| | Venetian Casino Resort/Las Vegas Sands, Inc. | |
| 1,124 | Term Loan, 2.09%, Maturing May 14, 2014 | 890,144 |
| 4,122 | Term Loan, 2.09%, Maturing May 23, 2014 | 3,264,808 |
| | VML US Finance, LLC | |
| 2,294 | Term Loan, 2.85%, Maturing May 25, 2013 | 2,129,828 |
| | Wimar OpCo, LLC | |
| 900 | Term Loan, 0.00%, Maturing January 3, 2012 ⁽²⁾ | 265,577 |
| | | \$ 24,639,190 |
| | | |
| Nonferrous Metals/Minerals | 0.8% | |
| | Alpha Natural Resources, LLC | |
| 2,751 | Term Loan, 2.13%, Maturing October 26, 2012 | \$ 2,723,366 |
| | Compass Minerals Group, Inc. | |
| 2,728 | Term Loan, 1.90%, Maturing December 22, 2012 | 2,666,848 |
| | Euramax International, Inc. | |
| 369 | Term Loan, 10.00%, Maturing June 29, 2013 ⁽³⁾ | 139,230 |
| 355 | Term Loan, 14.00%, Maturing June 29, 2013 ⁽³⁾ | 134,198 |
| | Murray Energy Corp. | |
| 897 | Term Loan, 6.94%, Maturing January 28, 2010 | 869,682 |
| | Noranda Aluminum Acquisition | |
| 1,499 | Term Loan, 2.29%, Maturing May 18, 2014 | 1,056,746 |
| | Novelis, Inc. | |
| 588 | Term Loan, 2.29%, Maturing June 28, 2014 | 528,458 |
| 1,294 | Term Loan, 2.43%, Maturing June 28, 2014 | 1,162,631 |
| | Oxbow Carbon and Mineral Holdings | |
| 162 | Term Loan, 2.29%, Maturing May 8, 2014 | 148,877 |
| 1,697 | Term Loan, 2.41%, Maturing May 8, 2014 | 1,561,102 |
| | Tube City IMS Corp. | |
| 324 | Term Loan, 2.60%, Maturing January 25, 2014 | 270,000 |
| 2,615 | Term Loan, 2.60%, Maturing January 25, 2014 | 2,177,381 |
| | | \$ 13,438,519 |
| | | |
| Oil and Gas | 0.8% | |
| | Atlas Pipeline Partners, L.P. | |
| 1,633 | Term Loan, 6.75%, Maturing July 20, 2014 | \$ 1,583,900 |
| | Big West Oil, LLC | |
| 456 | Term Loan, 4.50%, Maturing May 1, 2014 | 410,559 |
| 578 | Term Loan, 4.50%, Maturing May 1, 2014 | 519,750 |

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

Table of Contents

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

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

Table of Contents

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

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

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

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

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

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

Corporate Bonds & Notes 52.4%

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

Table of Contents

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

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

Broadcast Radio and Television 0.5%

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

Brokers, Dealers and Investment Houses 0.4%

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

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| Principal Amount (000 s omitted) | | Value |
|--|---|----------------------|
| | Security | |
| \$ 2,750 | Merrill Lynch & Co., Inc., Sr. Sub Notes 6.05%, 5/16/16 | \$ 2,568,099 |
| 505 | Nuveen Investments, Inc., Sr. Notes 10.50%, 11/15/15 ⁽⁶⁾ | 361,075 |
| | | \$ 6,464,295 |
| | Building and Development 0.2% | |
| \$ 850 | Interface, Inc., Sr. Notes 11.375%, 11/1/13 ⁽⁶⁾ | \$ 898,875 |
| 5,995 | Panolan Industries International, Sr. Sub. Notes 10.75%, 10/1/13 ⁽²⁾ | 329,725 |
| 1,640 | Texas Industries, Inc., Sr. Notes 7.25%, 7/15/13 ⁽⁶⁾ | 1,517,000 |
| 860 | USG Corp. 9.75%, 8/1/14 ⁽⁶⁾ | 881,500 |
| | | \$ 3,627,100 |
| | Business Equipment and Services 3.0% | |
| \$ 1,065 | Affinion Group, Inc. 10.125%, 10/15/13 | \$ 1,059,675 |
| 2,560 | 11.50%, 10/15/15 | 2,380,800 |
| 6,180 | Ceridian Corp., Sr. Notes 11.25%, 11/15/15 | 5,299,350 |
| 4,955 | Education Management, LLC, Sr. Notes 8.75%, 6/1/14 | 4,998,356 |
| 7,585 | Education Management, LLC, Sr. Sub. Notes 10.25%, 6/1/16 | 7,755,662 |
| 2,415 | MediMedia USA, Inc., Sr. Sub. Notes 11.375%, 11/15/14 ⁽⁶⁾ | 1,388,625 |
| 5,250 | Muzak, LLC/Muzak Finance, Sr. Notes 10.00%, 12/31/09 ⁽²⁾ | 2,257,500 |
| 4,025 | Rental Service Corp. 9.50%, 12/1/14 | 3,471,563 |
| 11,035 | SunGard Data Systems, Inc., Sr. Notes 10.625%, 5/15/15 ⁽⁶⁾ | 11,862,625 |
| 2,700 | Ticketmaster Entertainment, Inc. 10.75%, 7/28/16 | 2,524,500 |
| 7,095 | West Corp. 9.50%, 10/15/14 | 6,775,725 |
| | | \$ 49,774,381 |
| | Business Services-Miscellaneous 0.2% | |

| | | | | |
|--|-------|---|-----------|------------------|
| \$ | 1,730 | Expedia, Inc. 7.456%, 8/15/18 | \$ | 1,730,000 |
| | 1,845 | KAR Holdings, Inc. 8.75%, 5/1/14 | | 1,715,850 |
| | | | \$ | 3,445,850 |
| Cable and Satellite Television 1.5% | | | | |
| \$ | 5,190 | CCO Holdings, LLC/CCO Capital Corp., Sr. Notes 8.75%, 11/15/13 | \$ | 5,202,975 |
| | 645 | Charter Communications, Inc., Sr. Notes 8.75%, 4/30/14 ⁽⁶⁾ | | 646,613 |
| | 2,740 | 10.875%, 9/15/14 ⁽⁶⁾ | | 2,972,900 |
| | 2,865 | Kabel Deutschland GmbH 10.625%, 7/1/14 | | 3,015,412 |
| | 1,720 | Mediacom Broadband Corp., Sr. Notes 8.50%, 10/15/15 | | 1,642,600 |
| | 540 | National Cable PLC 8.75%, 4/15/14 | | 548,100 |

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| Principal Amount (000 s omitted) | Security | Value |
|--|--|----------------------|
| \$ 7,690 | National Cable PLC, Sr. Notes 9.125%, 8/15/16 | \$ 7,805,350 |
| 2,500 | Time Warner Cable, Inc. 8.75%, 2/14/19 | 3,107,495 |
| | | \$ 24,941,445 |
| Chemicals and Plastics 0.8% | | |
| \$ 2,480 | Ashland, Inc. 9.125%, 6/1/17 ⁽⁶⁾ | \$ 2,622,600 |
| 2,420 | CII Carbon, LLC 11.125%, 11/15/15 ⁽⁶⁾ | 1,948,100 |
| 4,035 | INEOS Group Holdings PLC, Sr. Sub. Notes 8.50%, 2/15/16 ⁽⁶⁾ | 1,674,525 |
| 1,975 | Nalco Co., Sr. Notes 8.25%, 5/15/17 ⁽⁶⁾ | 2,063,875 |
| 2,145 | Nova Chemicals Corp., Sr. Notes, Variable Rate 4.538%, 11/15/13 | 1,930,500 |
| 7,255 | Reichhold Industries, Inc., Sr. Notes 9.00%, 8/15/14 ⁽⁶⁾ | 2,829,450 |
| 243 | Wellman Holdings, Inc., Sr. Sub. Notes 5.00%, 1/29/19 ⁽⁵⁾ | 70,956 |
| | | \$ 13,140,006 |
| Clothing/Textiles 1.1% | | |
| \$ 4,550 | Levi Strauss & Co., Sr. Notes 9.75%, 1/15/15 | \$ 4,641,000 |
| 410 | 8.875%, 4/1/16 | 408,975 |
| 2,515 | Oxford Industries, Inc., Sr. Notes 11.375%, 7/15/15 ⁽⁶⁾ | 2,640,750 |
| 8,190 | Perry Ellis International, Inc., Sr. Sub. Notes 8.875%, 9/15/13 | 7,166,250 |
| 1,610 | Phillips Van Heusen, Sr. Notes 8.125%, 5/1/13 | 1,630,125 |
| 3,060 | Quiksilver, Inc. 6.875%, 4/15/15 | 2,019,600 |
| | | \$ 18,506,700 |
| Conglomerates 0.4% | | |
| \$ 1,762 | RBS Global & Rexnord Corp. 9.50%, 8/1/14 ⁽⁶⁾ | \$ 1,541,750 |
| 1,705 | 11.75%, 8/1/16 | 1,381,050 |
| | Tyco International Finance | |

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| | | |
|-------|----------------|---------------------|
| 2,750 | 8.50%, 1/15/19 | 3,191,331 |
| | | \$ 6,114,131 |

Containers and Glass Products 0.8%

| | | |
|----------|---|--------------|
| | Berry Petroleum Co., Sr. Notes | |
| \$ 1,485 | 10.25%, 6/1/14 | \$ 1,559,250 |
| | Graphic Packaging International, Inc. | |
| 340 | 9.50%, 6/15/17 ⁽⁶⁾ | 340,000 |
| | Greif, Inc., Sr. Notes | |
| 825 | 7.75%, 8/1/19 ⁽⁶⁾ | 822,938 |
| | Intertape Polymer US, Inc., Sr. Sub. Notes | |
| 3,220 | 8.50%, 8/1/14 | 1,722,700 |
| | Pliant Corp. | |
| 6,358 | 11.625%, 6/15/09 ⁽²⁾ | 4,736,849 |
| | Smurfit-Stone Container Corp., Sr. Notes | |
| 715 | 8.375%, 7/1/12 ⁽²⁾ | 371,800 |
| 4,425 | 8.00%, 3/15/17 ⁽²⁾ | 2,245,687 |

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| Principal Amount (000 s omitted) | Security | Value |
|---|---|----------------------|
| \$ 1,680 | Solo Cup Co., Sr. Notes 10.50%, 11/1/13 ⁽⁶⁾ | \$ 1,776,600 |
| | | \$ 13,575,824 |
| Diversified Media | 0.4% | |
| \$ 680 | Catalina Marketing Corp. 10.50%, 10/1/15 ⁽³⁾⁽⁶⁾ | \$ 629,000 |
| 3,385 | Interpublic Group of Cos., Inc. 10.00%, 7/15/17 ⁽⁶⁾ | 3,554,250 |
| 2,535 | Virgin Media Finance PLC 9.50%, 8/15/16 | 2,611,050 |
| | | \$ 6,794,300 |
| Ecological Services and Equipment | 0.3% | |
| \$ 845 | Casella Waste Systems, Inc., Sr. Notes 11.00%, 7/15/14 ⁽⁶⁾ | \$ 878,800 |
| 149 | Environmental Systems Product Holdings, Inc., Jr. Notes 18.00%, 3/31/15 ⁽³⁾⁽⁵⁾ | 119,296 |
| 4,085 | Waste Services, Inc., Sr. Sub. Notes 9.50%, 4/15/14 | 4,033,938 |
| | | \$ 5,032,034 |
| Electronics/Electrical | 1.5% | |
| \$ 3,885 | Advanced Micro Devices, Inc., Sr. Notes 7.75%, 11/1/12 | \$ 3,040,013 |
| 665 | Amkor Technologies, Inc., Sr. Notes 7.75%, 5/15/13 | 648,375 |
| 5,695 | 9.25%, 6/1/16 | 5,837,375 |
| 3,620 | Avago Technologies Finance 10.125%, 12/1/13 | 3,782,900 |
| 6,645 | 11.875%, 12/1/15 | 6,944,025 |
| 2,500 | Dominion Resources, Inc., Sr. Notes 8.875%, 1/15/19 | 3,151,717 |
| 995 | Jabil Circuit, Inc., Sr. Notes 7.75%, 7/15/16 | 956,623 |
| 1,025 | NXP BV/NXP Funding, LLC, Variable Rate 3.259%, 10/15/13 | 631,656 |
| | | \$ 24,992,684 |
| Equipment Leasing | 0.6% | |
| | Hertz Corp. | |

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| | | | | |
|----|-------|--|-----------|------------------|
| \$ | 3,880 | 8.875%, 1/1/14 | \$ | 3,753,900 |
| | 1,485 | 10.50%, 1/1/16 | | 1,425,600 |
| | | RSC Equipment Rental, Inc., Sr. Notes | | |
| | 3,910 | 10.00%, 7/15/17 ⁽⁶⁾ | | 4,134,825 |
| | | | \$ | 9,314,325 |

Financial Intermediaries 1.1%

Ford Motor Credit Co., Sr. Notes

| | | | | |
|----|-------|-----------------|-----------|-------------------|
| \$ | 1,740 | 7.875%, 6/15/10 | \$ | 1,714,730 |
| | 6,230 | 7.80%, 6/1/12 | | 5,859,564 |
| | 3,235 | 7.50%, 8/1/12 | | 2,987,697 |
| | 1,715 | 12.00%, 5/15/15 | | 1,750,178 |
| | 6,465 | 8.00%, 12/15/16 | | 5,802,448 |
| | | | \$ | 18,114,617 |

Food Products 0.9%

ASG Consolidated, LLC/ASG Finance, Inc., Sr. Disc. Notes

| | | | | |
|----|-------|-----------------|----|-----------|
| \$ | 5,680 | 11.50%, 11/1/11 | \$ | 5,254,000 |
|----|-------|-----------------|----|-----------|

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| Principal Amount (000 s omitted) | Security | Value |
|---|---|----------------------|
| | Dole Foods Co. | |
| \$ 2,320 | 7.25%, 6/15/10 | \$ 2,308,400 |
| 3,235 | 13.875%, 3/15/14 ⁽⁶⁾ | 3,639,375 |
| | Kraft Foods, Inc., Sr. Notes | |
| 1,350 | 6.50%, 8/11/17 | 1,502,645 |
| | Smithfield Foods, Inc., Sr. Notes | |
| 2,080 | 10.00%, 7/15/14 ⁽⁶⁾ | 2,178,800 |
| | | \$ 14,883,220 |
| Food Service 0.8% | | |
| | Aramark Services, Inc. | |
| \$ 4,065 | 8.50%, 2/1/15 | \$ 4,115,812 |
| | Chiquita Brands International, Inc., Sr. Notes | |
| 330 | 8.875%, 12/1/15 | 312,675 |
| | El Pollo Loco, Inc. | |
| 2,980 | 11.75%, 11/15/13 | 2,547,900 |
| | NPC International, Inc., Sr. Sub. Notes | |
| 4,370 | 9.50%, 5/1/14 | 4,151,500 |
| | Yum! Brands, Inc., Sr. Notes | |
| 1,350 | 6.25%, 3/15/18 | 1,435,262 |
| | | \$ 12,563,149 |
| Food/Drug Retailers 1.4% | | |
| | CVS Caremark Corp., Sr. Notes | |
| \$ 2,250 | 5.75%, 6/1/17 | \$ 2,398,811 |
| | Duane Reade, Inc., Sr. Notes | |
| 500 | 11.75%, 8/1/15 ⁽⁶⁾ | 487,085 |
| | General Nutrition Center, Sr. Notes, Variable Rate | |
| 10,725 | 6.404%, 3/15/14 ⁽³⁾ | 9,518,437 |
| | General Nutrition Center, Sr. Sub. Notes | |
| 4,315 | 10.75%, 3/15/15 | 4,077,675 |
| | Rite Aid Corp., Sr. Notes | |
| 4,015 | 9.75%, 6/12/16 ⁽⁶⁾ | 4,255,900 |
| | Supervalu, Inc., Sr. Notes | |
| 3,400 | 8.00%, 5/1/16 | 3,391,500 |
| | | \$ 24,129,408 |
| Forest Products 0.9% | | |
| | Domtar Corp., Sr. Notes | |
| \$ 3,100 | 10.75%, 6/1/17 | \$ 3,162,000 |
| | Georgia-Pacific, LLC | |
| 2,140 | 8.25%, 5/1/16 ⁽⁶⁾ | 2,225,600 |

| | | | |
|-------------------|-------------|---|----------------------|
| | | Georgia-Pacific, LLC, Sr. Notes | |
| 2,000 | | 8.125%, 5/15/11 | 2,060,000 |
| | | Jefferson Smurfit Corp., Sr. Notes | |
| 1,445 | | 8.25%, 10/1/12 ⁽²⁾ | 736,950 |
| 820 | | 7.50%, 6/1/13 ⁽²⁾ | 407,950 |
| | | NewPage Corp. | |
| 11,070 | | 10.00%, 5/1/12 | 4,981,500 |
| 2,495 | | 12.00%, 5/1/13 | 736,025 |
| | | NewPage Corp., Variable Rate | |
| 1,545 | | 7.278%, 5/1/12 | 656,625 |
| | | | \$ 14,966,650 |
| Healthcare | 4.1% | | |
| | | Accellent, Inc. | |
| \$ 3,320 | | 10.50%, 12/1/13 | \$ 3,079,300 |
| | | AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes | |
| 4,430 | | 10.00%, 2/15/15 | 4,596,125 |

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| Principal Amount (000 \$ omitted) | Security | Value |
|---|---|----------------------|
| \$ 2,825 | Biomet, Inc. 10.375%, 10/15/17 ⁽³⁾ | \$ 3,036,875 |
| 10,915 | 11.625%, 10/15/17 | 11,897,350 |
| 4,625 | DJO Finance, LLC/DJO Finance Corp. 10.875%, 11/15/14 | 4,393,750 |
| 1,710 | Fresenius US Finance II, Inc., Sr. Notes 9.00%, 7/15/15 ⁽⁶⁾ | 1,855,350 |
| 1,260 | HCA, Inc. 9.125%, 11/15/14 | 1,300,950 |
| 2,115 | 9.25%, 11/15/16 | 2,210,175 |
| 2,970 | 9.875%, 2/15/17 ⁽⁶⁾ | 3,140,775 |
| 4,245 | Inverness Medical Innovations, Inc., Sr. Sub. Notes 9.00%, 5/15/16 | 4,255,613 |
| 4,860 | MultiPlan, Inc., Sr. Sub. Notes 10.375%, 4/15/16 ⁽⁶⁾ | 4,689,900 |
| 3,810 | National Mentor Holdings, Inc. 11.25%, 7/1/14 | 3,352,800 |
| 2,160 | Res-Care, Inc., Sr. Notes 7.75%, 10/15/13 | 2,062,800 |
| 745 | Universal Hospital Service, Inc., Sr. Notes, Variable Rate 4.635%, 6/1/15 | 629,525 |
| 3,065 | US Oncology, Inc. 9.00%, 8/15/12 | 3,130,131 |
| 5,350 | 10.75%, 8/15/14 | 5,323,250 |
| 4,235 | US Oncology, Inc., Sr. Notes 9.125%, 8/15/17 ⁽⁶⁾ | 4,393,812 |
| 1,795 | Valeant Pharmaceuticals International 8.375%, 6/15/16 ⁽⁶⁾ | 1,830,900 |
| 4,727 | Viant Holdings, Inc. 10.125%, 7/15/17 ⁽⁶⁾ | 3,994,315 |
| | | \$ 69,173,696 |
| Home Furnishings | 0.1% | |
| \$ 1,240 | Interline Brands, Inc., Sr. Sub. Notes 8.125%, 6/15/14 | \$ 1,243,100 |
| 440 | Sealy Mattress Co. 8.25%, 6/15/14 | 403,700 |
| 505 | Sealy Mattress Co., Sr. Notes 10.875%, 4/15/16 ⁽⁶⁾ | 552,975 |
| | | \$ 2,199,775 |
| Homebuilders/Real Estate | 0.2% | |
| | Avalonbay Communities, Inc. | |

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| | | | | |
|-----------------------------|-------------|---|----|------------------|
| \$ | 1,000 | 5.375%, 4/15/14 | \$ | 986,172 |
| | | CB Richard Ellis Group, Inc., Sr. Sub. Notes | | |
| | 2,575 | 11.625%, 6/15/17 ⁽⁶⁾ | | 2,600,750 |
| | | | \$ | 3,586,922 |
| Industrial Equipment | 0.3% | | | |
| | | Chart Industries, Inc., Sr. Sub. Notes | | |
| \$ | 2,170 | 9.125%, 10/15/15 | \$ | 2,094,050 |
| | | ESCO Corp., Sr. Notes | | |
| | 1,595 | 8.625%, 12/15/13 ⁽⁶⁾ | | 1,475,375 |
| | | ESCO Corp., Sr. Notes, Variable Rate | | |
| | 1,595 | 4.504%, 12/15/13 ⁽⁶⁾ | | 1,347,775 |
| | | | \$ | 4,917,200 |
| Insurance | 0.5% | | | |
| | | Alliant Holdings I, Inc. | | |
| \$ | 1,885 | 11.00%, 5/1/15 ⁽⁶⁾ | \$ | 1,668,225 |

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| Principal Amount (000 s omitted) | | Value |
|--|---|----------------------|
| | Security | |
| | Hub International Holdings, Inc. | |
| \$ 1,750 | 9.00%, 12/15/14 ⁽⁶⁾ | \$ 1,522,500 |
| | MetLife, Inc., Sr. Notes | |
| 2,000 | 7.717%, 2/15/19 | 2,265,832 |
| | Prudential Financial, Inc., Sr. Notes | |
| 2,000 | 6.00%, 12/1/17 | 1,952,320 |
| | U.S.I. Holdings Corp., Sr. Notes, Variable Rate | |
| 1,320 | 4.758%, 11/15/14 ⁽⁶⁾ | 930,600 |
| | | \$ 8,339,477 |
| | Leisure Goods/Activities/Movies 3.3% | |
| | AMC Entertainment, Inc. | |
| \$ 13,080 | 11.00%, 2/1/16 | \$ 13,276,200 |
| | Bombardier, Inc. | |
| 1,425 | 8.00%, 11/15/14 ⁽⁶⁾ | 1,382,250 |
| | Freedom Group, Inc., Sr. Notes | |
| 410 | 10.25%, 8/1/15 ⁽⁶⁾ | 422,300 |
| | HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp., Variable Rate | |
| 3,975 | 0.00%, 4/1/12 ⁽²⁾⁽⁶⁾ | 397 |
| | Marquee Holdings, Inc., Sr. Disc. Notes | |
| 6,895 | 12.00%, 8/15/14 | 5,688,375 |
| | Royal Caribbean Cruises, Sr. Notes | |
| 340 | 8.75%, 2/2/11 | 341,700 |
| 2,150 | 7.00%, 6/15/13 | 1,935,000 |
| 1,380 | 6.875%, 12/1/13 | 1,228,200 |
| 330 | 7.25%, 6/15/16 | 273,900 |
| 660 | 7.25%, 3/15/18 | 524,700 |
| | Universal City Development Partners, Sr. Notes | |
| 14,610 | 11.75%, 4/1/10 | 14,573,475 |
| | Universal City Florida Holdings, Sr. Notes, Variable Rate | |
| 12,720 | 5.778%, 5/1/10 | 11,130,000 |
| | WMG Acquisition Corp., Sr. Notes | |
| 4,135 | 9.50%, 6/15/16 ⁽⁶⁾ | 4,403,775 |
| | | \$ 55,180,272 |
| | Lodging and Casinos 3.8% | |
| | Ameristar Casinos, Inc., Sr. Notes | |
| \$ 1,855 | 9.25%, 6/1/14 ⁽⁶⁾ | \$ 1,919,925 |
| | Buffalo Thunder Development Authority | |
| 4,080 | 9.375%, 12/15/14 ⁽⁶⁾ | 622,200 |
| | CCM Merger, Inc. | |
| 4,025 | 8.00%, 8/1/13 ⁽⁶⁾ | 3,119,375 |

| | | |
|-------|---|-----------|
| 3,080 | Chukchansi EDA, Sr. Notes, Variable Rate 4.913%, 11/15/12 ⁽⁶⁾ | 2,117,500 |
| 8,870 | Fontainebleau Las Vegas Casino, LLC 10.25%, 6/15/15 ⁽²⁾⁽⁶⁾ | 310,450 |
| 2,610 | Galaxy Entertainment Finance 9.875%, 12/15/12 ⁽⁶⁾ | 2,492,550 |
| 1,595 | Galaxy Entertainment Finance, Variable Rate 6.218%, 12/15/10 ⁽⁶⁾ | 1,523,225 |
| 1,095 | Greektown Holdings, LLC, Sr. Notes 10.75%, 12/1/13 ⁽²⁾⁽⁶⁾ | 169,725 |
| 1,970 | Harrahs Operating Escrow Corp., Sr. Notes 11.25%, 6/1/17 ⁽⁶⁾ | 2,004,475 |
| 4,235 | Host Hotels and Resorts, LP, Sr. Notes 6.75%, 6/1/16 | 3,949,137 |
| 2,050 | Indianapolis Downs, LLC & Capital Corp., Sr. Notes 11.00%, 11/1/12 ⁽⁶⁾ | 1,547,750 |

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| Principal Amount (000 s omitted) | | Value |
|---|--|----------------------|
| | Security | |
| | Inn of the Mountain Gods, Sr. Notes | |
| \$ 5,575 | 12.00%, 11/15/10 ⁽²⁾ | \$ 2,285,750 |
| | Majestic HoldCo, LLC | |
| 1,540 | 12.50%, 10/15/11 ⁽²⁾⁽⁶⁾ | 169 |
| | MGM Mirage, Inc. | |
| 370 | 7.50%, 6/1/16 | 271,950 |
| 1,715 | 11.125%, 11/15/17 ⁽⁶⁾ | 1,895,075 |
| | MGM Mirage, Inc., Sr. Notes | |
| 1,655 | 10.375%, 5/15/14 ⁽⁶⁾ | 1,783,262 |
| | Mohegan Tribal Gaming Authority, Sr. Sub. Notes | |
| 4,775 | 8.00%, 4/1/12 | 3,939,375 |
| 3,265 | 7.125%, 8/15/14 | 2,301,825 |
| 3,425 | 6.875%, 2/15/15 | 2,380,375 |
| | OED Corp./Diamond Jo, LLC | |
| 5,115 | 8.75%, 4/15/12 | 5,294,025 |
| | Park Place Entertainment | |
| 6,035 | 7.875%, 3/15/10 | 5,793,600 |
| | Peninsula Gaming, LLC | |
| 495 | 8.375%, 8/15/15 ⁽⁶⁾ | 497,475 |
| 1,650 | 10.75%, 8/15/17 ⁽⁶⁾ | 1,610,813 |
| | Pinnacle Entertainment, Inc., Sr. Notes | |
| 1,150 | 8.625%, 8/1/17 ⁽⁶⁾ | 1,155,750 |
| | Pinnacle Entertainment, Inc., Sr. Sub. Notes | |
| 1,155 | 7.50%, 6/15/15 | 1,030,838 |
| | Pokagon Gaming Authority, Sr. Notes | |
| 1,101 | 10.375%, 6/15/14 ⁽⁶⁾ | 1,101,000 |
| | San Pasqual Casino | |
| 1,215 | 8.00%, 9/15/13 ⁽⁶⁾ | 1,038,825 |
| | Seminole Hard Rock Entertainment, Variable Rate | |
| 1,930 | 3.129%, 3/15/14 ⁽⁶⁾ | 1,457,150 |
| | Starwood Hotels & Resorts Worldwide, Inc. | |
| 935 | 7.375%, 11/15/15 | 884,657 |
| 810 | 6.75%, 5/15/18 | 730,162 |
| | Tunica-Biloxi Gaming Authority, Sr. Notes | |
| 3,405 | 9.00%, 11/15/15 ⁽⁶⁾ | 3,013,425 |
| | Waterford Gaming, LLC, Sr. Notes | |
| 5,364 | 8.625%, 9/15/14 ⁽⁶⁾ | 4,613,286 |
| | Wynn Las Vegas, LLC | |
| 1,280 | 6.625%, 12/1/14 | 1,193,600 |
| | | \$ 64,048,699 |
| | Machinery 0.3% | |
| | Terex Corp. | |
| \$ 1,975 | 8.00%, 11/15/17 | \$ 1,644,188 |

| | | |
|--|--|----------------------|
| | Terex Corp., Sr. Notes | |
| 3,395 | 10.875%, 6/1/16 | 3,547,775 |
| | | \$ 5,191,963 |
| Nonferrous Metals/Minerals 1.5% | | |
| | Arch Coal, Inc., Sr. Notes | |
| \$ 980 | 8.75%, 8/1/16 ⁽⁶⁾ | \$ 994,700 |
| | FMG Finance PTY, Ltd. | |
| 8,090 | 10.625%, 9/1/16 ⁽⁶⁾ | 8,393,375 |
| | Teck Resources, Ltd., Sr. Notes | |
| 3,515 | 9.75%, 5/15/14 ⁽⁶⁾ | 3,928,012 |
| 2,635 | 10.25%, 5/15/16 ⁽⁶⁾ | 2,997,313 |
| 7,845 | 10.75%, 5/15/19 ⁽⁶⁾ | 9,168,844 |
| | | \$ 25,482,244 |

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| Principal Amount (000 s omitted) | Security | Value |
|---|--|--------------|
| Oil and Gas 5.5% | | |
| \$ 3,280 | Allis-Chalmers Energy, Inc., Sr. Notes 9.00%, 1/15/14 | \$ 2,402,600 |
| 505 | Bill Barrett Corp. 9.875%, 7/15/16 | 528,988 |
| 6,375 | Chesapeake Energy Corp. 9.50%, 2/15/15 | 6,797,344 |
| 3,150 | 6.875%, 1/15/16 | 2,976,750 |
| 2,200 | Clayton Williams Energy, Inc. 7.75%, 8/1/13 | 1,661,000 |
| 2,360 | Compton Pet Finance Corp. 7.625%, 12/1/13 | 1,551,700 |
| 1,290 | Denbury Resources, Inc., Sr. Sub. Notes 7.50%, 12/15/15 | 1,283,550 |
| 3,285 | 9.75%, 3/1/16 | 3,523,162 |
| 2,055 | El Paso Corp. 8.25%, 2/15/16 | 2,106,375 |
| 3,220 | El Paso Corp., Sr. Notes 9.625%, 5/15/12 | 3,357,027 |
| 2,800 | Energy Transfer Partners LP., Sr. Notes 9.70%, 3/15/19 | 3,516,355 |
| 4,605 | Forbes Energy Services, Sr. Notes 11.00%, 2/15/15 | 3,315,600 |
| 410 | Forest Oil Corp. 7.25%, 6/15/19 | 392,063 |
| 2,535 | Holly Corp. 9.875%, 6/15/17 ⁽⁶⁾ | 2,522,325 |
| 2,850 | Marathon Oil Corp. 7.50%, 2/15/19 | 3,296,917 |
| 1,795 | OPTI Canada, Inc., Sr. Notes 7.875%, 12/15/14 | 1,184,700 |
| 1,900 | 8.25%, 12/15/14 | 1,263,500 |
| 2,975 | Petrohawk Energy Corp., Sr. Notes 9.125%, 7/15/13 | 3,101,437 |
| 1,805 | Petroleum Development Corp., Sr. Notes 12.00%, 2/15/18 | 1,615,475 |
| 430 | Petroplus Finance, Ltd. 6.75%, 5/1/14 ⁽⁶⁾ | 384,850 |
| 8,640 | 7.00%, 5/1/17 ⁽⁶⁾ | 7,430,400 |
| 4,390 | Quicksilver Resources, Inc. 7.125%, 4/1/16 | 3,709,550 |
| 3,515 | Quicksilver Resources, Inc., Sr. Notes 11.75%, 1/1/16 | 3,870,894 |
| 4,595 | SandRidge Energy, Inc., Sr. Notes 8.00%, 6/1/18 ⁽⁶⁾ | 4,204,425 |

| | | |
|--------|---|-----------|
| 5,990 | SemGroup, L.P., Sr. Notes 8.75%, 11/15/15 ⁽²⁾⁽⁶⁾ | 209,650 |
| 660 | SESI, LLC, Sr. Notes 6.875%, 6/1/14 | 627,000 |
| 5,000 | Sonat, Inc., Sr. Notes 7.625%, 7/15/11 | 5,118,715 |
| 5,105 | Stewart & Stevenson, LLC, Sr. Notes 10.00%, 7/15/14 | 4,466,875 |
| 595 | Tennessee Gas Pipeline Co., Sr. Notes 8.00%, 2/1/16 | 663,425 |
| 850 | Tesoro Corp. 9.75%, 6/1/19 | 860,625 |
| 11,495 | United Refining Co., Sr. Notes 10.50%, 8/15/12 | 9,138,525 |

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| Principal Amount (000 \$ omitted) | | Value |
|--|--|----------------------|
| | Security | |
| | United Rentals North America, Inc. | |
| \$ 3,055 | 10.875%, 6/15/16 ⁽⁶⁾ | \$ 3,070,275 |
| | Williams Companies, Inc., Sr. Notes | |
| 1,240 | 8.75%, 1/15/20 | 1,403,665 |
| | | \$ 91,555,742 |
| Publishing 1.2% | | |
| | Dex Media West/Finance, Series B | |
| \$ 2,815 | 9.875%, 8/15/13 ⁽²⁾ | \$ 527,813 |
| | Harland Clarke Holdings | |
| 925 | 9.50%, 5/15/15 | 746,937 |
| | Laureate Education, Inc. | |
| 7,085 | 10.00%, 8/15/15 ⁽⁶⁾ | 6,270,225 |
| 2,571 | 10.25%, 8/15/15 ⁽³⁾⁽⁶⁾ | 2,043,656 |
| | Local Insight Regatta Holdings, Inc. | |
| 1,430 | 11.00%, 12/1/17 | 407,550 |
| | Nielsen Finance, LLC | |
| 6,565 | 10.00%, 8/1/14 | 6,630,650 |
| 2,490 | 11.50%, 5/1/16 | 2,620,725 |
| 870 | 12.50%, (0.00% until 2011), 8/1/16 | 637,275 |
| | Nielsen Finance, LLC, Sr. Notes | |
| 300 | 11.625%, 2/1/14 | 317,250 |
| | Reader's Digest Association, Inc. (The), Sr. Sub. Notes | |
| 7,275 | 9.00%, 2/15/17 ⁽²⁾ | 472,875 |
| | | \$ 20,674,956 |
| Rail Industries 0.5% | | |
| | American Railcar Industry, Sr. Notes | |
| \$ 1,940 | 7.50%, 3/1/14 | \$ 1,784,800 |
| | Kansas City Southern Mexico, Sr. Notes | |
| 150 | 9.375%, 5/1/12 | 148,500 |
| 2,530 | 7.625%, 12/1/13 | 2,289,650 |
| 1,055 | 7.375%, 6/1/14 | 933,675 |
| 4,000 | 8.00%, 6/1/15 | 3,900,000 |
| | | \$ 9,056,625 |
| Retailers (Except Food and Drug) 3.9% | | |
| | Amscan Holdings, Inc., Sr. Sub. Notes | |
| \$ 5,910 | 8.75%, 5/1/14 | \$ 5,319,000 |
| | JC Penney Corp., Inc., Sr. Notes | |
| 1,875 | 8.00%, 3/1/10 | 1,898,235 |
| | Limited Brands, Inc., Sr. Notes | |

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| | | |
|--------|---|----------------------|
| 3,960 | 8.50%, 6/15/19 ⁽⁶⁾ Neiman Marcus Group, Inc. | 3,992,206 |
| 11,245 | 9.00%, 10/15/15 | 8,377,155 |
| 12,180 | 10.375%, 10/15/15 Sally Holdings, LLC | 8,830,500 |
| 115 | 9.25%, 11/15/14 Sally Holdings, LLC, Sr. Notes | 119,025 |
| 11,100 | 10.50%, 11/15/16 Toys R Us | 11,488,500 |
| 7,785 | 7.625%, 8/1/11 | 7,317,900 |
| 4,450 | 7.875%, 4/15/13 | 3,749,125 |
| 4,985 | 10.75%, 7/15/17 ⁽⁶⁾ Yankee Acquisition Corp., Series B | 5,134,550 |
| 9,100 | 8.50%, 2/15/15 | 8,190,000 |
| 835 | 9.75%, 2/15/17 | 697,225 |
| | | \$ 65,113,421 |

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| Principal Amount (000 s omitted) | Security | Value |
|--|---|---------------------|
| Steel 0.2% | | |
| \$ 4,905 | RathGibson, Inc., Sr. Notes 11.25%, 2/15/14 ⁽²⁾ | \$ 1,765,800 |
| 940 | Steel Dynamics, Inc., Sr. Notes 7.375%, 11/1/12 | 937,650 |
| | | \$ 2,703,450 |
| Surface Transport 0.3% | | |
| \$ 3,750 | CEVA Group, PLC, Sr. Notes 10.00%, 9/1/14 ⁽⁶⁾ | \$ 2,793,750 |
| 2,250 | Ryder System, Inc., MTN 7.20%, 9/1/15 | 2,339,892 |
| | | \$ 5,133,642 |
| Telecommunications 4.4% | | |
| \$ 2,000 | America Movil SAB de CV 5.625%, 11/15/17 | \$ 1,974,056 |
| 3,585 | Digicel Group, Ltd., Sr. Notes 9.25%, 9/1/12 ⁽⁶⁾ | 3,602,925 |
| 1,560 | 12.00%, 4/1/14 ⁽⁶⁾ | 1,653,600 |
| 14,436 | 9.125%, 1/15/15 ⁽⁶⁾ | 12,631,500 |
| 15,335 | Intelsat Bermuda, Ltd. 11.25%, 6/15/16 | 16,408,450 |
| 680 | Intelsat Subsidiary Holdings Co., Ltd. 8.875%, 1/15/15 ⁽⁶⁾ | 690,200 |
| 830 | 8.875%, 1/15/15 | 842,450 |
| 5,120 | Qwest Communications International, Inc. 7.50%, 2/15/14 | 5,030,400 |
| 1,565 | Qwest Corp., Sr. Notes 7.50%, 10/1/14 | 1,568,913 |
| 1,940 | 7.625%, 6/15/15 | 1,944,850 |
| 1,000 | Qwest Corp., Sr. Notes, Variable Rate 3.879%, 6/15/13 | 945,000 |
| 1,475 | SBA Telecommunications, Inc. 8.00%, 8/15/16 ⁽⁶⁾ | 1,497,125 |
| 985 | 8.25%, 8/15/19 ⁽⁶⁾ | 1,004,700 |
| 585 | Sprint Capital Corp. 6.875%, 11/15/28 | 444,600 |
| 2,600 | Telecom Italia Capital 6.175%, 6/18/14 | 2,796,136 |
| 3,305 | Telesat Canada/Telesat LLC, Sr. Notes 11.00%, 11/1/15 ⁽⁶⁾ | 3,437,200 |
| 6,830 | 12.50%, 11/1/17 ⁽⁶⁾ | 7,000,750 |

| | | | |
|------------------|-------------|--|----------------------|
| | | Wind Acquisition Finance SA, Sr. Notes | |
| 4,010 | | 11.75%, 7/15/17 ⁽⁶⁾ | 4,310,750 |
| | | Windstream Corp., Sr. Notes | |
| 2,085 | | 8.125%, 8/1/13 | 2,116,275 |
| 2,600 | | 8.625%, 8/1/16 | 2,652,000 |
| | | | \$ 72,551,880 |
| Utilities | 2.7% | | |
| | | AES Corp. | |
| \$ 965 | | 8.00%, 10/15/17 | \$ 950,525 |
| | | AES Corp., Sr. Notes | |
| 1,818 | | 8.75%, 5/15/13 ⁽⁶⁾ | 1,863,450 |
| | | Calpine Construction Finance Co., Sr. Notes | |
| 4,275 | | 8.00%, 6/1/16 ⁽⁶⁾ | 4,317,750 |

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| Principal Amount (000 s omitted) | Security | Value |
|---|--|-----------------------|
| | Edison Mission Energy, Sr. Notes | |
| \$ 1,750 | 7.50%, 6/15/13 | \$ 1,605,625 |
| 5,430 | 7.00%, 5/15/17 | 4,350,788 |
| 1,130 | 7.20%, 5/15/19 | 861,625 |
| | NGC Corp. | |
| 4,395 | 7.625%, 10/15/26 | 2,834,775 |
| | NRG Energy, Inc. | |
| 480 | 7.25%, 2/1/14 | 472,800 |
| 4,915 | 7.375%, 2/1/16 | 4,767,550 |
| 5,700 | 7.375%, 1/15/17 | 5,514,750 |
| | Orion Power Holdings, Inc., Sr. Notes | |
| 11,360 | 12.00%, 5/1/10 | 11,814,400 |
| | Reliant Energy, Inc., Sr. Notes | |
| 350 | 7.625%, 6/15/14 | 327,250 |
| | Southwestern Energy Co., Sr. Notes | |
| 4,755 | 7.50%, 2/1/18 ⁽⁶⁾ | 4,790,662 |
| | | \$ 44,471,950 |
| Total Corporate Bonds & Notes (identified cost \$933,363,632) | | \$ 874,863,318 |

Mortgage Pass-Throughs 36.7%

| Principal Amount (000 s omitted) | Security | Value |
|--|--|---------------|
| | Federal Home Loan Mortgage Corp.: | |
| \$ 40,165 | 5.00%, with various maturities to 2019 | \$ 42,303,070 |
| 1,975 | 5.50%, with maturity at 2013 ⁽¹³⁾ | 2,071,182 |
| 7,981 | 5.50%, with various maturities to 2018 | 8,430,126 |
| 18,936 | 6.00%, with various maturities to 2026 | 20,177,193 |
| 37,009 | 6.50%, with various maturities to 2030 | 39,780,218 |
| 47,905 | 7.00%, with various maturities to 2031 | 51,648,537 |
| 516 | 7.13%, with maturity at 2023 | 567,674 |
| 29,358 | 7.50%, with various maturities to 2029 | 32,542,785 |
| 889 | 7.65%, with maturity at 2022 | 994,545 |
| 144 | 7.70%, with maturity at 2022 | 161,026 |
| 17,174 | 8.00%, with various maturities to 2030 | 19,387,272 |
| 475 | 8.25%, with maturity at 2020 | 528,275 |
| 1,432 | 8.30%, with maturity at 2020 | 1,628,278 |
| 12,655 | 8.50%, with various maturities to 2031 | 14,414,038 |

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| | | |
|-------|--|-----------|
| 1 | 8.75%, with maturity at 2010 | 1,001 |
| 4,525 | 9.00%, with various maturities to 2031 | 5,195,060 |
| 3,772 | 9.50%, with various maturities to 2025 | 4,346,934 |
| 575 | 10.00%, with maturity at 2020 | 646,498 |
| 526 | 10.50%, with maturity at 2020 | 593,562 |
| 699 | 12.00%, with maturity at 2020 | 784,097 |
| 46 | 13.00%, with maturity at 2015 | 53,042 |

\$ 246,254,413

Federal National Mortgage Association:

| | | | | |
|----|--------|--|----|------------|
| \$ | 5,925 | 3.249%, with maturity at 2036 ⁽⁸⁾ | \$ | 6,038,068 |
| | 3,387 | 4.064%, with maturity at 2022 ⁽⁸⁾ | | 3,459,325 |
| | 20,655 | 5.00%, with various maturities to 2018 | | 21,786,779 |
| | 8,990 | 5.50%, with various maturities to 2028 | | 9,429,358 |
| | 14,604 | 6.00%, with various maturities to 2026 | | 15,470,510 |
| | 17,948 | 6.321%, with maturity at 2032 ⁽⁸⁾ | | 18,554,140 |
| | 34,372 | 6.50%, with various maturities to 2031 | | 36,930,891 |
| | 607 | 6.75%, with maturity at 2023 | | 661,717 |

Table of Contents**Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|---|---------------|
| \$ 44,336 | 7.00%, with various maturities to 2031 | \$ 47,989,153 |
| 14,320 | 7.50%, with various maturities to 2031 | 15,849,823 |
| 11,331 | 8.00%, with various maturities to 2031 | 12,748,875 |
| 67 | 8.25%, with maturity at 2018 | 74,858 |
| 2,611 | 8.367%, with maturity at 2027 ⁽⁷⁾ | 2,991,653 |
| 13,373 | 8.50%, with various maturities to 2030 | 15,258,529 |
| 1,184 | 8.577%, with maturity at 2028 ⁽⁷⁾ | 1,356,383 |
| 761 | 8.642%, with maturity at 2029 ⁽⁷⁾ | 877,711 |
| 1,007 | 8.746%, with maturity at 2027 ⁽⁷⁾ | 1,137,441 |
| 14,804 | 9.00%, with various maturities to 2027 | 17,077,563 |
| 266 | 9.096%, with maturity at 2024 ⁽⁷⁾ | 291,398 |
| 4,803 | 9.50%, with various maturities to 2030 | 5,550,649 |
| 723 | 9.574%, with maturity at 2018 ⁽⁷⁾ | 827,669 |
| 1,379 | 10.00%, with various maturities to 2020 | 1,576,788 |
| 1,147 | 10.10%, with maturity at 2025 ⁽⁷⁾ | 1,284,365 |
| 1,140 | 10.483%, with maturity at 2019 ⁽⁷⁾ | 1,287,236 |
| 1,189 | 10.50%, with maturity at 2021 | 1,367,934 |
| 456 | 11.50%, with maturity at 2016 | 505,992 |
| 23 | 12.50%, with maturity at 2011 | 24,542 |

\$ 240,409,350**Government National Mortgage Association:**

| | | |
|----------|--|--------------|
| \$ 3,765 | 6.00%, with maturity at 2024 | \$ 4,020,449 |
| 20,947 | 6.50%, with maturity at 2024 | 22,692,895 |
| 8,485 | 7.00%, with various maturities to 2026 | 9,350,580 |
| 35,473 | 7.50%, with various maturities to 2032 | 39,733,744 |
| 22,815 | 8.00%, with various maturities to 2034 | 25,875,060 |
| 712 | 8.30%, with maturity at 2020 | 809,284 |
| 1,506 | 8.50%, with various maturities to 2022 | 1,720,769 |
| 7,115 | 9.00%, with various maturities to 2026 | 8,215,815 |
| 10,079 | 9.50%, with various maturities to 2026 | 11,800,227 |
| 617 | 10.00%, with maturity at 2019 | 707,984 |

\$ 124,926,807**Total Mortgage Pass-Throughs
(identified cost \$585,313,356)****\$ 611,590,570****Collateralized Mortgage Obligations 9.2%****Principal**

| Amount (000 s omitted) | Security | Value |
|---------------------------|--|----------------------|
| | Federal Home Loan Mortgage Corp.: | |
| \$ 1,898 | Series 24, Class J, 6.25%, 11/25/23 | \$ 2,004,477 |
| 2,264 | Series 1497, Class K, 7.00%, 4/15/23 | 2,367,923 |
| 3,648 | Series 1529, Class Z, 7.00%, 6/15/23 | 3,838,436 |
| 3,271 | Series 1620, Class Z, 6.00%, 11/15/23 | 3,494,617 |
| 1,048 | Series 1677, Class Z, 7.50%, 7/15/23 | 1,160,142 |
| 10,808 | Series 1702, Class PZ, 6.50%, 3/15/24 | 11,696,293 |
| 83 | Series 1720, Class PJ, 7.25%, 1/15/24 | 83,206 |
| 6,359 | Series 2113, Class QG, 6.00%, 1/15/29 | 6,770,221 |
| 798 | Series 2122, Class K, 6.00%, 2/15/29 | 843,841 |
| 541 | Series 2130, Class K, 6.00%, 3/15/29 | 571,591 |
| 539 | Series 2167, Class BZ, 7.00%, 6/15/29 | 576,594 |
| 4,159 | Series 2182, Class ZB, 8.00%, 9/15/29 | 4,585,985 |
| 4,399 | Series 2198, Class ZA, 8.50%, 11/15/29 | 4,840,909 |
| 13,224 | Series 2245, Class A, 8.00%, 8/15/27 | 14,637,727 |
| | | \$ 57,471,962 |

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| Principal Amount (000 s omitted) | Security | Value |
|---|--|----------------------|
| | Federal National Mortgage Association: | |
| \$ 384 | Series 1988-14, Class I, 9.20%, 6/25/18 | \$ 432,844 |
| 341 | Series 1989-1, Class D, 10.30%, 1/25/19 | 384,521 |
| 629 | Series 1989-34, Class Y, 9.85%, 7/25/19 | 728,743 |
| 493 | Series 1990-17, Class G, 9.00%, 2/25/20 | 560,070 |
| 251 | Series 1990-27, Class Z, 9.00%, 3/25/20 | 286,179 |
| 241 | Series 1990-29, Class J, 9.00%, 3/25/20 | 275,757 |
| 1,019 | Series 1990-43, Class Z, 9.50%, 4/25/20 | 1,175,812 |
| 355 | Series 1991-98, Class J, 8.00%, 8/25/21 | 397,988 |
| 2,782 | Series 1992-77, Class ZA, 8.00%, 5/25/22 | 3,113,707 |
| 185 | Series 1992-103, Class Z, 7.50%, 6/25/22 | 204,040 |
| 326 | Series 1992-113, Class Z, 7.50%, 7/25/22 | 359,971 |
| 701 | Series 1992-185, Class ZB, 7.00%, 10/25/22 | 765,577 |
| 1,720 | Series 1993-16, Class Z, 7.50%, 2/25/23 | 1,903,897 |
| 1,336 | Series 1993-22, Class PM, 7.40%, 2/25/23 | 1,476,837 |
| 2,077 | Series 1993-25, Class J, 7.50%, 3/25/23 | 2,293,593 |
| 3,920 | Series 1993-30, Class PZ, 7.50%, 3/25/23 | 4,307,378 |
| 4,739 | Series 1993-42, Class ZQ, 6.75%, 4/25/23 | 5,155,256 |
| 752 | Series 1993-56, Class PZ, 7.00%, 5/25/23 | 819,898 |
| 866 | Series 1993-156, Class ZB, 7.00%, 9/25/23 | 951,064 |
| 6,296 | Series 1994-45, Class Z, 6.50%, 2/25/24 | 6,798,533 |
| 3,412 | Series 1994-89, Class ZQ, 8.00%, 7/25/24 | 3,843,000 |
| 3,265 | Series 1996-57, Class Z, 7.00%, 12/25/26 | 3,575,043 |
| 1,776 | Series 1997-77, Class Z, 7.00%, 11/18/27 | 1,947,442 |
| 1,373 | Series 1998-44, Class ZA, 6.50%, 7/20/28 | 1,473,218 |
| 671 | Series 1999-45, Class ZG, 6.50%, 9/25/29 | 717,646 |
| 5,540 | Series 2000-22, Class PN, 6.00%, 7/25/30 | 5,891,630 |
| 913 | Series 2001-37, Class GA, 8.00%, 7/25/16 | 993,812 |
| 1,194 | Series 2002-1, Class G, 7.00%, 7/25/23 | 1,303,113 |
| 567 | Series G92-44, Class Z, 8.00%, 7/25/22 | 623,757 |
| 923 | Series G92-44, Class ZQ, 8.00%, 7/25/22 | 1,014,953 |
| 1,354 | Series G92-46, Class Z, 7.00%, 8/25/22 | 1,481,156 |
| 2,328 | Series G92-60, Class Z, 7.00%, 10/25/22 | 2,531,270 |
| 23,962 | Series G93-35, Class ZQ, 6.50%, 11/25/23 | 25,827,320 |
| 5,087 | Series G93-40, Class H, 6.40%, 12/25/23 | 5,449,263 |
| | | \$ 89,064,288 |
| | Government National Mortgage Association: | |
| \$ 5,698 | Series 2002-45, Class PG, 6.00%, 3/17/32 | \$ 6,043,903 |
| 612 | Series 2005-72, Class E, 12.00%, 11/16/15 | 720,450 |
| | | \$ 6,764,353 |

Total Collateralized Mortgage Obligations
(identified cost \$147,238,141) **\$ 153,300,603**

Commercial Mortgage-Backed Securities 1.7%

| Principal Amount (000 s omitted) | Security | Value |
|---|---|--------------|
| \$ 496 | BSCMS, Series 2000-WF1, Class A2, 7.78%, 2/15/32 | \$ 500,705 |
| 11,446 | COMM, Series 2005-LP5, Class A2, 4.63%, 5/10/43 | 11,509,225 |
| 4,861 | CSFB, Series 2001-CK1, Class A3, 6.38%, 12/18/35 | 5,009,958 |
| 1,000 | CSFB, Series 2005-C4, Class A2, 5.017%, 8/15/38 | 1,007,452 |
| 685 | GMACC, Series 2002-C2, Class A2, 5.389%, 10/15/38 | 699,823 |
| 2,164 | LBUBS, Series 2004-C2, Class A2, 3.246%, 3/15/29 | 2,153,034 |

Table of Contents**Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|--|--------------|
| \$ 2,916 | SBM7, Series 2000-C1, Class A2, 7.52%, 12/18/09 | \$ 2,935,993 |
| 5,092 | SBM7, Series 2000-C3, Class A2, 6.592%, 12/18/33 | 5,223,095 |

**Total Commercial Mortgage-Backed Securities
(identified cost \$28,793,969)****\$ 29,039,285****Asset-Backed Securities 0.0%****Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|---|--------------|
| \$ 547 | Alzette European CLO SA, Series 2004-1A, Class E2, 7.13%, 12/15/20 ⁽⁹⁾ | \$ 32,808 |
| 692 | Avalon Capital Ltd. 3, Series 1A, Class D, 2.611%, 2/24/19 ⁽⁶⁾⁽⁹⁾ | 27,663 |
| 837 | Babson Ltd., Series 2005-1A, Class C1, 2.459%, 4/15/19 ⁽⁶⁾⁽⁹⁾ | 66,951 |
| 1,000 | Bryant Park CDO Ltd., Series 2005-1A, Class C, 2.559%, 1/15/19 ⁽⁶⁾⁽⁹⁾ | 30,000 |
| 1,000 | Carlyle High Yield Partners, Series 2004-6A, Class C, 3.406%, 8/11/16 ⁽⁶⁾⁽⁹⁾ | 100,000 |
| 871 | Centurion CDO 8 Ltd., Series 2005-8A, Class D, 6.129%, 3/8/17 ⁽⁹⁾ | 52,267 |
| 500 | Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.264%, 7/17/19 ⁽⁹⁾ | 30,000 |
| 1,500 | Dryden Leveraged Loan, Series 2004-6A, Class C1, 3.041%, 7/30/16 ⁽⁶⁾⁽⁹⁾ | 45,000 |

**Total Asset-Backed Securities
(identified cost \$6,936,844)****\$ 384,689****Common Stocks 0.4%**

| Shares | Security | Value |
|--------------------------------------|--|------------------|
| Building and Development 0.0% | | |
| 615 | United Subcontractors, Inc. ⁽⁵⁾⁽¹⁰⁾ | \$ 78,726 |
| | | \$ 78,726 |

Chemicals and Plastics 0.0%

| | | |
|-----|---|------------------|
| 243 | Wellman Holdings, Inc. ⁽⁵⁾⁽¹⁰⁾ | \$ 60,714 |
| | | \$ 60,714 |

Containers and Glass Products 0.4%

| | | |
|---------|---|--------------|
| 142,857 | Anchor Glass Container Corp. ⁽⁵⁾ | \$ 5,727,137 |
|---------|---|--------------|

| | | | |
|--|--|--|---------------------|
| | | | \$ 5,727,137 |
| Ecological Services and Equipment | 0.0% | | |
| 2,484 | Environmental Systems Products Holdings, Inc. ⁽⁵⁾⁽¹⁰⁾⁽¹¹⁾ | | \$ 21,437 |
| | | | \$ 21,437 |
| Food Service | 0.0% | | |
| 30,225 | Buffets, Inc. | | \$ 41,559 |
| | | | \$ 41,559 |
| Nonferrous Metals/Minerals | 0.0% | | |
| 701 | Euramax International, Inc. ⁽⁵⁾⁽¹⁰⁾ | | \$ 0 |
| | | | \$ 0 |
| Publishing | 0.0% | | |
| 2,290 | Source Interlink Companies, Inc. ⁽⁵⁾⁽¹⁰⁾ | | \$ 32,518 |
| | | | \$ 32,518 |
| Total Common Stocks | | | |
| (identified cost \$5,861,566) | | | \$ 5,962,091 |

Table of Contents**Convertible Bonds 0.2%****Principal****Amount****(000 s omitted)**

| | Security | Value |
|-------------------------------|-----------------------------------|-------------------|
| Diversified Media 0.1% | | |
| \$ 750 | Virgin Media, Inc. ⁽⁶⁾ | \$ 655,313 |
| | | \$ 655,313 |

Oil and Gas 0.1%

| | | |
|----------|-------------------------|---------------------|
| \$ 2,100 | Petroplus Finance, Ltd. | \$ 1,877,427 |
| | | \$ 1,877,427 |

**Total Convertible Bonds
(identified cost \$2,122,943)****\$ 2,532,740****Convertible Preferred Stocks 0.1%**

| Shares | Security | Value |
|---|--------------------------------|-------------------|
| Oil, Gas & Consumable Fuels 0.1% | | |
| 9,691 | Chesapeake Energy Corp., 4.50% | \$ 662,574 |
| | | \$ 662,574 |

Telecommunications 0.0%

| | | |
|-------|--|-------------------|
| 4,958 | Crown Castle International Corp., 6.25% ⁽³⁾ | \$ 251,618 |
| | | \$ 251,618 |

**Total Convertible Preferred Stocks
(identified cost \$1,175,950)****\$ 914,192****Preferred Stocks 0.0%**

| Shares/Units | Security | Value |
|---|--|-------------------|
| Ecological Services and Equipment 0.0% | | |
| 1,138 | Environmental Systems Products Holdings, Inc., Series A ⁽⁵⁾⁽¹⁰⁾⁽¹¹⁾ | \$ 101,179 |
| | | \$ 101,179 |

| | | | |
|---------------------------------------|---|----|----------------|
| Lodging and Casinos | 0.0% | | |
| 6,078 | Fontainebleau Resorts LLC ⁽³⁾⁽⁵⁾⁽¹¹⁾ | \$ | 716,654 |
| | | \$ | 716,654 |
| Total Preferred Stocks | | | |
| (identified cost \$6,098,405) | | \$ | 817,833 |
| Miscellaneous | 0.0% | | |
| Shares | Security | | Value |
| Cable and Satellite Television | 0.0% | | |
| 2,496,146 | Adelphia Recovery Trust ⁽¹⁰⁾ | \$ | 62,404 |
| 2,500,000 | Adelphia, Inc., Escrow Certificate | | 62,500 |
| | | \$ | 124,904 |
| Oil and Gas | 0.0% | | |
| 1,170,000 | VeraSun Energy Corp., Escrow Certificate ⁽⁵⁾⁽¹⁰⁾ | \$ | 0 |
| | | \$ | 0 |
| Total Miscellaneous | | | |
| (identified cost \$2,237,499) | | \$ | 124,904 |

Table of Contents**Short-Term Investments 1.0%****Interest**

| (000 s omitted) | Description | Value |
|--|--|-------------------------|
| \$ 16,271 | Cash Management Portfolio, 0.00% ⁽¹²⁾ | \$ 16,270,929 |
| | | \$ 16,270,929 |
| Total Short-Term Investments | | |
| (identified cost \$16,270,929) | | \$ 16,270,929 |
| Total Investments 153.7% | | |
| (identified cost \$2,748,092,357) | | \$ 2,564,215,031 |
| Less Unfunded Loan Commitments (0.1)% | | \$ (2,118,463) |
| Net Investments 153.6% | | |
| (identified cost \$2,745,973,894) | | \$ 2,562,096,568 |
| Other Assets, Less Liabilities (37.6)% | | \$ (626,583,025) |
| Auction Preferred Shares Plus Cumulative Unpaid Dividends (16.0)% | | \$ (267,057,657) |
| Net Assets Applicable to Common Shares 100.0% | | \$ 1,668,455,886 |

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

BSCMS - Bear Stearns Commercial Mortgage Securities, Inc.

CMO - Collateralized Mortgage Obligations

COMM - Commercial Mortgage Pass-Through Certificate

CSFB - CS First Boston Mortgage Securities Corp.

DIP - Debtor in Possession

GMACC - GMAC Commercial Mortgage Securities, Inc.

- LBUBS - LBUBS Commercial Mortgage Trust
- MTN - Medium-Term Note
- SBM7 - Salomon Brothers Mortgage Securities VII, Inc.
- EUR - Euro
- GBP - British Pound Sterling
- * In U.S. dollars unless otherwise indicated.

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- (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) Defaulted security. Currently the issuer is in default with respect to interest payments.
- (3) Represents a payment-in-kind security which may pay all or a portion of interest/dividends in additional par/shares.
- (4) 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.
- (5) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (6) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At July 31, 2009, the aggregate value of these securities is \$258,717,950 or 15.5% of the Fund's net assets.
- (7) Weighted average fixed-rate coupon that changes/updates monthly.
- (8) Adjustable rate mortgage.
- (9) Variable rate security. The stated interest rate represents the rate in effect at July 31, 2009.
- (10) Non-income producing security.
- (11) Restricted security.
- (12) Affiliated investment company available to Eaton Vance portfolios and funds which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of July 31, 2009. Net income allocated from the investment in Cash Management Portfolio for the fiscal year to date ended July 31, 2009 was \$1,224.
- (13) Security (or a portion thereof) has been pledged to cover collateral requirements on open financial contracts.

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A summary of financial instruments outstanding at July 31, 2009 is as follows:

Forward Foreign Currency Exchange Contracts**Sales**

| Settlement Date | Deliver | In Exchange For | Net Unrealized Depreciation |
|------------------------|--------------------------------------|------------------------------------|------------------------------------|
| 8/28/09 | British Pound Sterling 14,624,703 | United States Dollar 23,916,800 | \$ (511,679) |
| 8/31/09 | Euro 41,607,534 | United States Dollar 58,334,179 | (972,636) |
| | | | \$ (1,484,315) |

At July 31, 2009, 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 objectives. 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 may enter into forward foreign currency exchange contracts. The Fund may also enter into such contracts to hedge the currency risk of investments it anticipates purchasing.

At July 31, 2009, the aggregate fair value of derivative instruments (not accounted for as hedging instruments under Financial Accounting Standards Board (FASB) Statement of Financial Accounting Standards No. 133) in a liability position and whose primary underlying risk exposure is foreign exchange risk was \$1,484,315.

The cost and unrealized appreciation (depreciation) of investments of the Fund at July 31, 2009, as determined on a federal income tax basis, were as follows:

| | |
|------------------------------------|-------------------------|
| Aggregate cost | \$ 2,770,365,024 |
| Gross unrealized appreciation | \$ 68,164,072 |
| Gross unrealized depreciation | (276,432,528) |
| Net unrealized depreciation | \$ (208,268,456) |

Restricted Securities

At July 31, 2009, the Fund owned the following securities (representing less than 0.1% 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⁾ | \$ 21,437 |
| Preferred Stocks | | | | |
| Environmental Systems Products Holdings, Inc., Series A | 10/25/07 | 1,138 | \$ 19,915 | \$ 101,179 |
| Fontainebleau Resorts LLC | 6/1/07 | 6,078 | 6,078,490 | 716,654 |
| Total Restricted Securities | | | \$ 6,098,405 | \$ 839,270 |

(1) Less than \$0.50

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

Level 1 quoted prices in active markets for identical investments

Level 2 other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)

Level 3 significant unobservable inputs (including a fund's own assumptions in determining the fair value of investments)

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

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At July 31, 2009, the 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) | \$ | \$ 865,161,197 | \$ 1,134,217 | \$ 866,295,414 |
| Corporate Bonds & Notes | | 874,673,066 | 190,252 | 874,863,318 |
| Mortgage Pass-Throughs Collateralized Mortgage Obligations | | 611,590,570 | | 611,590,570 |
| Commercial Mortgage-Backed Securities | | 153,300,603 | | 153,300,603 |
| Asset-Backed Securities | | 29,039,285 | | 29,039,285 |
| Common Stocks | | 384,689 | | 384,689 |
| Convertible Bonds | | 41,559 | 5,920,532 | 5,962,091 |
| Convertible Preferred Stocks | 662,574 | 251,618 | | 914,192 |
| Preferred Stocks | | | 817,833 | 817,833 |
| Miscellaneous | | 124,904 | 0 | 124,904 |
| Short-Term Investments | 16,270,929 | | | 16,270,929 |
| Total Investments | \$ 16,933,503 | \$ 2,537,100,231 | \$ 8,062,834 | \$ 2,562,096,568 |
| Liability Description | | | | |
| Forward Foreign Currency Exchange Contracts | \$ | \$ (1,484,315) | \$ | \$ (1,484,315) |
| Total | \$ | \$ (1,484,315) | \$ | \$ (1,484,315) |

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 | Investments in |
|--|---------------------------|
|--|---------------------------|

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| | Interests | Corporate Bonds & Notes | Investments in Common Stocks | Investments in Preferred Stocks | Total |
|---|--------------|-------------------------------|---------------------------------------|--|--------------|
| Balance as of April 30, 2009 | \$ 1,217,696 | \$ 191,394 | \$ 5,828,336 | \$ 607,545 | \$ 7,844,971 |
| Realized gains (losses) | (973,422) | | (73) | | (973,495) |
| Change in net unrealized appreciation (depreciation) | 927,988 | (9,637) | (18,974) | 24,628 | 924,005 |
| Net purchases (sales) | (34,883) | | 111,243 | 185,660 | 262,020 |
| Accrued discount (premium) | (3,162) | 8,495 | | | 5,333 |
| Net transfers to (from) Level 3 | | | | | |
| Balance as of July 31, 2009 | \$ 1,134,217 | \$ 190,252 | \$ 5,920,532 | \$ 817,833 | \$ 8,062,834 |
| Change in net unrealized appreciation (depreciation) on investments still held as of July 31, 2009 | \$ (20,987) | \$ (9,637) | \$ (18,974) | \$ 24,628 | \$ (24,970) |

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.

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Item 2. Controls and Procedures

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

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

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Signatures

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

Eaton Vance Limited Duration Income Fund

By: /s/ Payson F. Swaffield

Payson F. Swaffield
President

Date: September 25, 2009

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

By: /s/ Payson F. Swaffield

Payson F. Swaffield
President

Date: September 25, 2009

By: /s/ Barbara E. Campbell

Barbara E. Campbell
Treasurer

Date: September 25, 2009