

EATON VANCE LTD DURATION INCOME FUND

Form N-Q

September 28, 2011

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

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

811-21323

Investment Company Act File Number

Eaton Vance Limited Duration Income Fund

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant's Telephone Number, Including Area Code)

April 30

Date of Fiscal Year End

July 31, 2011

Date of Reporting Period

Item 1. Schedule of Investments

**Eaton Vance
Limited Duration Income Fund
July 31, 2011**

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 42.1%

**Principal
Amount***

| (000 s omitted) | Borrower/Tranche Description | Value |
|-----------------------------------|---|----------------------|
| Aerospace and Defense 0.8% | | |
| | Aeroflex, Inc. | |
| | 725 Term Loan, 4.25%, Maturing May 9, 2018 | \$ 723,184 |
| | Avio Holding SpA | |
| EUR | 700 Term Loan-Second Lien, 5.69%, Maturing June 14, 2016 | 982,256 |
| | Booz Allen Hamilton, Inc. | |
| | 474 Term Loan, 4.00%, Maturing August 3, 2017 | 475,801 |
| | DAE Aviation Holdings, Inc. | |
| | 1,384 Term Loan, 5.26%, Maturing July 31, 2014 | 1,381,314 |
| | 1,438 Term Loan, 5.26%, Maturing July 31, 2014 | 1,435,640 |
| | Delos Aircraft, Inc. | |
| | 775 Term Loan, 7.00%, Maturing March 17, 2016 | 780,536 |
| | Doncasters (Dundee HoldCo 4 Ltd.) | |
| | 555 Term Loan, 4.19%, Maturing May 15, 2015 | 523,194 |
| | 555 Term Loan, 4.69%, Maturing May 13, 2016 | 523,194 |
| GBP | 1,234 Term Loan-Second Lien, 6.64%, Maturing January 13, 2016 | 1,884,499 |
| | Ducommun, Inc. | |
| | 575 Term Loan, 5.50%, Maturing June 28, 2017 | 578,414 |
| | Evergreen International Aviation | |
| | 975 Term Loan, 12.25%, Maturing July 5, 2016 | 950,625 |
| | IAP Worldwide Services, Inc. | |
| | 987 Term Loan, 9.25%, Maturing December 28, 2012 | 985,840 |
| | International Lease Finance Co. | |
| | 4,050 Term Loan, 6.75%, Maturing March 17, 2015 | 4,075,673 |
| | Wesco Aircraft Hardware Corp. | |
| | 408 Term Loan, 4.25%, Maturing April 7, 2017 | 410,499 |
| | Wyle Services Corp. | |
| | 927 Term Loan, 5.75%, Maturing March 27, 2017 | 931,996 |
| | | \$ 16,642,665 |
| Automotive 1.6% | | |
| | Allison Transmission, Inc. | |
| | 6,675 Term Loan, 2.94%, Maturing August 7, 2014 | \$ 6,548,514 |
| | Chrysler Group, LLC | |
| | 3,500 Term Loan, 6.00%, Maturing May 24, 2017 | 3,413,596 |
| | Delphi Corp. | |

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| | | |
|-------|---|-----------|
| 2,095 | Term Loan, 3.50%, Maturing March 31, 2017 Federal-Mogul Corp. | 2,106,052 |
| 4,052 | Term Loan, 2.13%, Maturing December 29, 2014 | 3,869,446 |
| 3,600 | Term Loan, 2.13%, Maturing December 28, 2015 Ford Motor Co. | 3,438,018 |
| 370 | Term Loan, 2.94%, Maturing December 16, 2013 | 370,434 |
| 1,621 | Term Loan, 2.94%, Maturing December 16, 2013 Goodyear Tire & Rubber Co. | 1,621,378 |
| 4,450 | Term Loan-Second Lien, 1.94%, Maturing April 30, 2014 HHI Holdings, LLC | 4,299,016 |
| 474 | Term Loan, 7.00%, Maturing March 21, 2017 KAR Auction Services, Inc. | 474,997 |
| 3,100 | Term Loan, 5.00%, Maturing May 19, 2017 Metaldyne, LLC | 3,117,162 |
| 1,621 | Term Loan, 5.25%, Maturing May 18, 2017 | 1,619,924 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|---|----------------------|
| | TriMas Corp. | |
| 1,125 | Term Loan, 4.25%, Maturing June 21, 2017 | \$ 1,126,406 |
| | | \$ 32,004,943 |
| Beverage and Tobacco 0.0% | | |
| | Maine Beverage Co., LLC | |
| 213 | Term Loan, 2.00%, Maturing March 31, 2013 | \$ 206,883 |
| | | \$ 206,883 |
| Brokers, Dealers and Investment Houses 0.1% | | |
| | Mondrian Investment Partners, Ltd. | |
| 1,550 | Term Loan, 5.50%, Maturing July 12, 2018 | \$ 1,550,000 |
| | | \$ 1,550,000 |
| Building and Development 0.7% | | |
| | Beacon Sales Acquisition, Inc. | |
| 826 | Term Loan, 2.22%, Maturing September 30, 2013 | \$ 813,368 |
| | Brickman Group Holdings, Inc. | |
| 1,318 | Term Loan, 7.25%, Maturing October 14, 2016 | 1,336,915 |
| | CB Richard Ellis Services, Inc. | |
| 656 | Term Loan, 3.25%, Maturing March 5, 2018 ⁽³⁾ | 649,977 |
| 619 | Term Loan, 3.69%, Maturing September 4, 2019 | 613,480 |
| | Forestar USA Real Estate Group, Inc. | |
| 311 | Revolving Loan, 2.43%, Maturing August 6, 2013 ⁽³⁾ | 306,724 |
| 2,854 | Term Loan, 6.50%, Maturing August 6, 2015 | 2,840,073 |
| | NCI Building Systems, Inc. | |
| 614 | Term Loan, 8.00%, Maturing April 18, 2014 | 608,147 |
| | Panolam Industries Holdings, Inc. | |
| 1,946 | Term Loan, 8.25%, Maturing December 31, 2013 | 1,887,762 |
| | RE/MAX International, Inc. | |
| 2,187 | Term Loan, 5.50%, Maturing April 15, 2016 | 2,193,812 |
| | Realogy Corp. | |
| 116 | Term Loan, 3.19%, Maturing October 10, 2013 | 109,998 |
| 980 | Term Loan, 3.27%, Maturing October 10, 2013 | 928,202 |
| | South Edge, LLC | |
| 288 | Term Loan, 0.00%, Maturing October 31, 2009 ⁽⁴⁾ | 276,958 |
| | WCI Communities, Inc. | |
| 748 | Term Loan, 11.00%, Maturing September 2, 2016 ⁽⁵⁾ | 729,172 |
| | | \$ 13,294,588 |
| Business Equipment and Services 3.7% | | |

| | | |
|-------|--|--------------|
| | Advantage Sales & Marketing, Inc. | |
| 1,890 | Term Loan, 5.25%, Maturing December 18, 2017 | \$ 1,904,433 |
| | Affinion Group, Inc. | |
| 5,562 | Term Loan, 5.00%, Maturing October 10, 2016 | 5,551,904 |
| | Allied Security Holdings, LLC | |
| 549 | Term Loan, 5.00%, Maturing February 3, 2017 | 551,711 |
| | BakerCorp. | |
| 900 | Term Loan, 5.00%, Maturing June 1, 2018 | 902,812 |
| | BAR/BRI Review Courses, Inc. | |
| 775 | Term Loan, 6.00%, Maturing June 16, 2017 | 773,062 |
| | Dealer Computer Services, Inc. | |
| 2,300 | Term Loan, 3.75%, Maturing April 20, 2018 | 2,307,187 |
| | Education Management, LLC | |
| 4,150 | Term Loan, 2.00%, Maturing June 3, 2013 | 4,096,137 |
| | Fifth Third Processing Solutions, LLC | |
| 349 | Term Loan, 4.50%, Maturing November 3, 2016 | 349,212 |
| | Infogroup, Inc. | |
| 975 | Term Loan, 5.75%, Maturing May 22, 2018 | 963,387 |
| | iPayment, Inc. | |
| 1,015 | Term Loan, 5.75%, Maturing May 8, 2017 | 1,019,220 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|---------------------------------------|---|--------------|
| | Kronos, Inc. | |
| 1,460 | Term Loan, 2.00%, Maturing June 11, 2014 | \$ 1,440,619 |
| | Mercury Payment Systems Canada, LLC | |
| 725 | Term Loan, 6.50%, Maturing July 3, 2017 | 730,437 |
| | Mitchell International, Inc. | |
| 2,500 | Term Loan-Second Lien, 5.50%, Maturing March 30, 2015 | 2,387,500 |
| | NE Customer Service | |
| 2,027 | Term Loan, 6.00%, Maturing March 23, 2016 | 2,027,143 |
| | Quantum Corp. | |
| 155 | Term Loan, 3.75%, Maturing July 14, 2014 | 154,341 |
| | Quintiles Transnational Corp. | |
| 4,575 | Term Loan, 5.00%, Maturing June 8, 2018 | 4,563,562 |
| | Sabre, Inc. | |
| 7,485 | Term Loan, 2.21%, Maturing September 30, 2014 | 6,746,812 |
| | Safenet, Inc. | |
| 948 | Term Loan, 2.69%, Maturing April 12, 2014 | 926,608 |
| | Serena Software, Inc. | |
| 3,206 | Term Loan, 4.25%, Maturing March 10, 2016 | 3,129,957 |
| | Sitel (Client Logic) | |
| 1,171 | Term Loan, 7.00%, Maturing January 30, 2017 | 1,176,951 |
| | Solera Holdings, LLC | |
| EUR 1,062 | Term Loan, 3.25%, Maturing May 16, 2014 | 1,513,916 |
| | SunGard Data Systems, Inc. | |
| 439 | Term Loan, 1.94%, Maturing February 28, 2014 | 429,232 |
| 13,378 | Term Loan, 3.85%, Maturing February 26, 2016 | 13,343,277 |
| | SymphonyIRI Group, Inc. | |
| 900 | Term Loan, 5.00%, Maturing December 1, 2017 | 902,250 |
| | TASC, Inc. | |
| 1,547 | Term Loan, 4.50%, Maturing December 18, 2015 | 1,549,028 |
| | Town Sports International, Inc. | |
| 1,072 | Term Loan, 7.00%, Maturing May 4, 2018 | 1,077,674 |
| | TransUnion, LLC | |
| 998 | Term Loan, 4.75%, Maturing February 12, 2018 | 999,994 |
| | Travelport, LLC | |
| 446 | Term Loan, 4.75%, Maturing August 21, 2015 | 430,855 |
| 1,563 | Term Loan, 4.75%, Maturing August 21, 2015 | 1,509,695 |
| 2,109 | Term Loan, 4.75%, Maturing August 21, 2015 | 2,037,084 |
| EUR 739 | Term Loan, 6.04%, Maturing August 21, 2015 | 1,022,523 |
| | U.S. Security Holdings, Inc. | |
| 130 | Term Loan, Maturing July 28, 2017 ⁽⁶⁾ | 129,096 |
| 670 | Term Loan, Maturing July 28, 2017 ⁽⁶⁾ | 662,904 |
| | West Corp. | |
| 552 | Term Loan, 2.63%, Maturing October 24, 2013 | 549,248 |
| 1,341 | Term Loan, 4.50%, Maturing July 15, 2016 | 1,347,728 |
| 3,816 | Term Loan, 4.50%, Maturing July 15, 2016 | 3,830,733 |

\$ 73,038,232

Cable and Satellite Television 2.5%

| | | |
|-------|--|--------------|
| | Bragg Communications, Inc. | |
| 1,554 | Term Loan, 2.75%, Maturing August 31, 2014 | \$ 1,539,817 |
| | Cequel Communications, LLC | |
| 2,823 | Term Loan, 2.19%, Maturing November 5, 2013 | 2,797,942 |
| | Crown Media Holdings, Inc. | |
| 550 | Term Loan, 5.75%, Maturing July 14, 2018 | 546,563 |
| | CSC Holdings, Inc. | |
| 2,637 | Term Loan, 1.94%, Maturing March 29, 2016 | 2,611,198 |
| | DG FastChannel, Inc. | |
| 1,750 | Term Loan, Maturing July 26, 2018 ⁽⁶⁾ | 1,737,969 |
| | Foxco Acquisition Sub, LLC | |
| 950 | Term Loan, 4.75%, Maturing July 14, 2015 | 950,248 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|----------------------|
| | Insight Midwest Holdings, LLC | |
| 4,359 | Term Loan, 1.96%, Maturing April 7, 2014 | \$ 4,326,690 |
| | Kabel Deutschland GmbH | |
| EUR 1,300 | Term Loan, 4.69%, Maturing June 15, 2018 | 1,860,445 |
| | MCC Iowa, LLC | |
| 2,341 | Term Loan, 1.91%, Maturing January 30, 2015 | 2,247,546 |
| | Mediacom Broadband, LLC | |
| 1,832 | Term Loan, 4.50%, Maturing October 23, 2017 | 1,820,817 |
| | Mediacom Illinois, LLC | |
| 4,621 | Term Loan, 1.91%, Maturing January 30, 2015 | 4,410,173 |
| | Mediacom, LLC | |
| 1,015 | Term Loan, 4.50%, Maturing October 23, 2017 | 1,012,467 |
| | NDS Finance, Ltd. | |
| 998 | Term Loan, 4.00%, Maturing March 12, 2018 | 989,084 |
| | ProSiebenSat.1 Media AG | |
| EUR 2,045 | Term Loan, 4.20%, Maturing March 6, 2015 | 2,682,994 |
| EUR 1,187 | Term Loan, 3.31%, Maturing June 26, 2015 | 1,630,975 |
| EUR 48 | Term Loan, 3.31%, Maturing July 3, 2015 | 66,190 |
| EUR 2,045 | Term Loan, 4.45%, Maturing March 4, 2016 | 2,682,994 |
| EUR 513 | Term Loan, 8.83%, Maturing March 6, 2017 ⁽⁵⁾ | 610,302 |
| EUR 452 | Term Loan-Second Lien, 5.58%, Maturing September 2, 2016 | 553,192 |
| | UPC Broadband Holding B.V. | |
| 239 | Term Loan, 3.69%, Maturing December 30, 2016 | 239,212 |
| EUR 4,531 | Term Loan, 5.07%, Maturing December 31, 2016 | 6,351,894 |
| 1,815 | Term Loan, 3.69%, Maturing December 29, 2017 | 1,817,475 |
| EUR 1,962 | Term Loan, 5.32%, Maturing December 31, 2017 | 2,765,943 |
| | YPSO Holding SA | |
| EUR 557 | Term Loan, 5.19%, Maturing June 16, 2014 ⁽⁵⁾ | 731,507 |
| EUR 908 | Term Loan, 5.19%, Maturing June 16, 2014 ⁽⁵⁾ | 1,193,510 |
| EUR 1,357 | Term Loan, 5.19%, Maturing June 16, 2014 ⁽⁵⁾ | 1,783,335 |
| | | \$ 49,960,482 |
| Chemicals and Plastics 2.0% | | |
| | Ashland, Inc. | |
| 2,250 | Term Loan, Maturing July 30, 2018 ⁽⁶⁾ | \$ 2,256,505 |
| | Celanese Holdings, LLC | |
| 4,107 | Term Loan, 3.25%, Maturing October 31, 2016 | 4,127,149 |
| EUR 1,352 | Term Loan, 4.49%, Maturing October 31, 2016 | 1,946,834 |
| | General Chemical Corp. | |
| 656 | Term Loan, 5.00%, Maturing October 6, 2015 | 661,958 |
| | Hexion Specialty Chemicals, Inc. | |
| 866 | Term Loan, 3.94%, Maturing May 5, 2015 | 856,064 |
| 388 | Term Loan, 4.00%, Maturing May 5, 2015 | 383,925 |
| 2,305 | Term Loan, 4.06%, Maturing May 5, 2015 | 2,265,031 |

| | | | |
|-----|-------|--|-----------|
| | | Huish Detergents, Inc. | |
| | 1,220 | Term Loan, 2.19%, Maturing April 25, 2014 | 1,167,076 |
| | | Huntsman International, LLC | |
| | 794 | Term Loan, 1.72%, Maturing April 21, 2014 | 773,169 |
| | 2,166 | Term Loan, 2.72%, Maturing April 19, 2017 | 2,107,631 |
| | | INEOS Group | |
| | 144 | Term Loan, 7.50%, Maturing December 16, 2013 | 148,842 |
| EUR | 891 | Term Loan, 7.50%, Maturing December 16, 2013 | 1,340,930 |
| | 144 | Term Loan, 8.00%, Maturing December 16, 2014 | 148,934 |
| EUR | 892 | Term Loan, 8.00%, Maturing December 16, 2014 | 1,342,357 |
| EUR | 500 | Term Loan, 9.00%, Maturing December 16, 2015 | 748,535 |
| | | ISP Chemco, Inc. | |
| | 1,906 | Term Loan, 1.69%, Maturing June 4, 2014 | 1,899,335 |
| | | MacDermid, Inc. | |
| EUR | 775 | Term Loan, 3.64%, Maturing April 11, 2014 | 1,097,732 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|----------------------|
| | Momentive Performance Materials | |
| 1,853 | Term Loan, 3.69%, Maturing May 5, 2015 | \$ 1,821,341 |
| | Nalco Co. | |
| 1,563 | Term Loan, 4.50%, Maturing October 5, 2017 | 1,566,484 |
| | Norit NV | |
| 1,350 | Term Loan, 7.50%, Maturing July 7, 2017 | 1,356,750 |
| | OM Group, Inc. | |
| 550 | Term Loan, Maturing July 28, 2017 ⁽⁶⁾ | 550,000 |
| | Rockwood Specialties Group, Inc. | |
| 2,250 | Term Loan, 3.75%, Maturing February 9, 2018 | 2,263,887 |
| | Schoeller Arca Systems Holding | |
| EUR 289 | Term Loan, 5.93%, Maturing November 16, 2015 | 297,998 |
| EUR 824 | Term Loan, 5.93%, Maturing November 16, 2015 | 849,648 |
| EUR 887 | Term Loan, 5.93%, Maturing November 16, 2015 | 914,304 |
| | Solutia, Inc. | |
| 2,371 | Term Loan, 3.50%, Maturing August 1, 2017 | 2,377,840 |
| | Styron S.A.R.L. | |
| 1,866 | Term Loan, 6.00%, Maturing August 2, 2017 | 1,868,929 |
| | Univar, Inc. | |
| 3,014 | Term Loan, 5.00%, Maturing June 30, 2017 | 3,012,272 |
| | | \$ 40,151,460 |
| Conglomerates | 0.7% | |
| | Jarden Corp. | |
| 852 | Term Loan, 3.25%, Maturing March 30, 2018 | \$ 856,277 |
| | Manitowoc Company, Inc. (The) | |
| 725 | Term Loan, 4.25%, Maturing November 13, 2017 | 728,622 |
| | RBS Global, Inc. | |
| 406 | Term Loan, 2.44%, Maturing July 19, 2013 | 402,324 |
| 2,682 | Term Loan, 2.77%, Maturing July 19, 2013 | 2,665,205 |
| | RGIS Holdings, LLC | |
| 96 | Term Loan, 2.75%, Maturing April 30, 2014 | 94,060 |
| 1,929 | Term Loan, 2.75%, Maturing April 30, 2014 | 1,881,208 |
| | Service Master Co. | |
| 293 | Term Loan, 2.69%, Maturing July 24, 2014 | 283,643 |
| 2,941 | Term Loan, 2.71%, Maturing July 24, 2014 | 2,848,247 |
| | US Investigations Services, Inc. | |
| 2,832 | Term Loan, 3.00%, Maturing February 21, 2015 | 2,780,478 |
| | Walter Industries, Inc. | |
| 2,195 | Term Loan, 4.00%, Maturing April 2, 2018 | 2,198,983 |
| | | \$ 14,739,047 |
| Containers and Glass Products | 1.7% | |

| | | | |
|---------|---|----|-----------|
| | Berry Plastics Corp. | | |
| 4,493 | Term Loan, 2.26%, Maturing April 3, 2015 | \$ | 4,245,620 |
| | BWAY Corp. | | |
| 244 | Term Loan, 4.50%, Maturing February 23, 2018 | | 244,653 |
| 2,748 | Term Loan, 4.50%, Maturing February 23, 2018 | | 2,755,621 |
| | Consolidated Container Co. | | |
| 2,000 | Term Loan-Second Lien, 5.69%, Maturing September 28, 2014 | | 1,828,334 |
| | Graham Packaging Holdings Co. | | |
| 4,980 | Term Loan, 6.75%, Maturing April 4, 2014 | | 4,993,527 |
| 993 | Term Loan, 6.00%, Maturing September 23, 2016 | | 995,323 |
| | Graphic Packaging International, Inc. | | |
| 5,620 | Term Loan, 2.23%, Maturing May 16, 2014 | | 5,595,107 |
| | JSG Acquisitions | | |
| EUR 797 | Term Loan, 4.61%, Maturing December 1, 2014 | | 1,144,678 |
| EUR 788 | Term Loan, 4.83%, Maturing December 31, 2014 | | 1,132,730 |
| | Kranson Industries, Inc. | | |
| 979 | Term Loan, 2.44%, Maturing July 31, 2013 | | 954,450 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|---|----------------------|
| | Pelican Products, Inc. | |
| 796 | Term Loan, 5.00%, Maturing March 7, 2017 | \$ 796,663 |
| | Reynolds Group Holdings, Inc. | |
| 3,092 | Term Loan, 4.25%, Maturing February 9, 2018 | 3,074,213 |
| 3,075 | Term Loan, Maturing August 9, 2018 ⁽⁶⁾ | 3,046,172 |
| | Smurfit Kappa Acquisitions | |
| EUR 115 | Term Loan, 4.73%, Maturing December 31, 2014 | 164,762 |
| EUR 138 | Term Loan, 4.85%, Maturing December 31, 2014 | 197,796 |
| | Tegrant Holding Corp. | |
| 1,915 | Term Loan, 3.45%, Maturing March 8, 2013 | 1,766,587 |
| | | \$ 32,936,236 |
| | | |
| Cosmetics/Toiletries | 0.7% | |
| | Alliance Boots Holdings, Ltd. | |
| GBP 4,950 | Term Loan, 3.60%, Maturing July 9, 2015 | \$ 7,622,438 |
| EUR 1,000 | Term Loan, 4.30%, Maturing July 9, 2015 | 1,393,792 |
| | Bausch & Lomb, Inc. | |
| 533 | Term Loan, 3.44%, Maturing April 24, 2015 | 530,358 |
| 2,191 | Term Loan, 3.48%, Maturing April 24, 2015 | 2,178,817 |
| | KIK Custom Products, Inc. | |
| 1,900 | Term Loan-Second Lien, 5.27%, Maturing November 28, 2014 | 1,354,700 |
| | Prestige Brands, Inc. | |
| 842 | Term Loan, 4.76%, Maturing March 24, 2016 | 847,123 |
| | | \$ 13,927,228 |
| | | |
| Diversified Media | 0.1% | |
| | Catalina Marketing Corp. | |
| 1,995 | Term Loan, 2.94%, Maturing October 1, 2014 | \$ 1,969,588 |
| | | \$ 1,969,588 |
| | | |
| Drugs | 0.4% | |
| | Endo Pharmaceuticals Holdings, Inc. | |
| 1,625 | Term Loan, 4.00%, Maturing June 18, 2018 | \$ 1,631,238 |
| | Graceway Pharmaceuticals, LLC | |
| 445 | Term Loan, 4.94%, Maturing May 3, 2012 | 246,601 |
| 1,487 | Term Loan, 9.94%, Maturing November 3, 2013 ⁽⁵⁾ | 7,466 |
| 2,000 | Term Loan-Second Lien, 0.00%, Maturing May 3, 2013 ⁽⁷⁾ | 57,000 |
| | Warner Chilcott Corp. | |
| 1,710 | Term Loan, 3.75%, Maturing March 17, 2016 | 1,712,399 |
| 758 | Term Loan, 4.25%, Maturing March 15, 2018 | 759,640 |
| 1,516 | Term Loan, 4.25%, Maturing March 15, 2018 | 1,519,279 |
| | WC Luxco S.A.R.L. | |

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| | | |
|-------|---|---------------------|
| 1,042 | Term Loan, 4.25%, Maturing March 15, 2018 | 1,044,505 |
| | | \$ 6,978,128 |

Ecological Services and Equipment 0.1%

| | | |
|---------|---|---------------------|
| | Big Dumpster Merger Sub, Inc. | |
| 806 | Term Loan, 2.44%, Maturing February 5, 2013 | \$ 696,256 |
| | Cory Environmental Holdings | |
| GBP 513 | Term Loan-Second Lien, 5.04%, Maturing September 30, 2014 ⁽⁵⁾⁽⁸⁾ | 296,574 |
| | Environmental Systems Products Holdings, Inc. | |
| 248 | Term Loan-Second Lien, 13.50%, Maturing September 12, 2014 | 228,538 |
| | Sensus Metering Systems, Inc. | |
| 723 | Term Loan, 4.75%, Maturing May 9, 2017 | 726,804 |
| | Wastequip, Inc. | |
| 930 | Term Loan, 2.44%, Maturing February 5, 2013 | 804,069 |
| | | \$ 2,752,241 |

Electronics/Electrical 2.0%

| | | |
|-------|--|--------------|
| | Aspect Software, Inc. | |
| 1,926 | Term Loan, 6.25%, Maturing May 6, 2016 | \$ 1,930,439 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|--------------------------------------|--|----------------------|
| | Attachmate Corp. | |
| 2,925 | Term Loan, 6.50%, Maturing April 27, 2017 | \$ 2,938,405 |
| | Christie/Aix, Inc. | |
| 767 | Term Loan, 5.25%, Maturing April 29, 2016 | 764,895 |
| | Eagle Parent, Inc. | |
| 2,800 | Term Loan, 5.00%, Maturing May 16, 2018 | 2,737,000 |
| | Edwards (Cayman Island II), Ltd. | |
| 1,194 | Term Loan, 5.50%, Maturing May 31, 2016 | 1,192,010 |
| | Freescale Semiconductor, Inc. | |
| 4,335 | Term Loan, 4.44%, Maturing December 1, 2016 | 4,320,617 |
| | Infor Enterprise Solutions Holdings | |
| 500 | Term Loan, 5.69%, Maturing March 3, 2014 | 432,500 |
| 259 | Term Loan, 4.94%, Maturing July 28, 2015 | 248,695 |
| 2,060 | Term Loan, 5.94%, Maturing July 28, 2015 | 1,998,072 |
| 3,948 | Term Loan, 5.94%, Maturing July 28, 2015 | 3,854,297 |
| 550 | Term Loan-Second Lien, 6.44%, Maturing March 3, 2014 | 482,167 |
| 950 | Term Loan-Second Lien, 6.44%, Maturing March 3, 2014 | 831,547 |
| | Network Solutions, LLC | |
| 1,787 | Term Loan, 2.44%, Maturing March 7, 2014 | 1,733,215 |
| | NXP B.V. | |
| 2,569 | Term Loan, 4.50%, Maturing March 7, 2017 | 2,571,773 |
| | Open Solutions, Inc. | |
| 2,346 | Term Loan, 2.38%, Maturing January 23, 2014 | 2,043,631 |
| | Sensata Technologies Finance Co., LLC | |
| 3,775 | Term Loan, 4.00%, Maturing May 11, 2018 | 3,776,684 |
| | Ship US Bidco, Inc. | |
| GBP 2,000 | Term Loan, 6.01%, Maturing November 30, 2017 | 3,245,970 |
| | Spectrum Brands, Inc. | |
| 909 | Term Loan, 5.00%, Maturing June 17, 2016 | 916,095 |
| | SS&C Technologies, Inc. | |
| 1,428 | Term Loan, 2.24%, Maturing November 23, 2012 | 1,413,793 |
| | VeriFone, Inc. | |
| 895 | Term Loan, 2.94%, Maturing October 31, 2013 | 893,057 |
| | Vertafore, Inc. | |
| 1,065 | Term Loan, 5.25%, Maturing July 29, 2016 | 1,065,981 |
| | | \$ 39,390,843 |
| | Equipment Leasing 0.2% | |
| | Hertz Corp. | |
| 3,342 | Term Loan, 3.75%, Maturing March 9, 2018 | \$ 3,338,220 |
| | | \$ 3,338,220 |
| | Financial Intermediaries 1.4% | |

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| | | | |
|---------|---|----|-----------|
| | Asset Acceptance Capital Corp. | | |
| 974 | Term Loan, 3.75%, Maturing June 5, 2013 | \$ | 959,871 |
| | Citco III, Ltd. | | |
| 1,800 | Term Loan, 6.25%, Maturing June 29, 2018 | | 1,794,375 |
| | EURONET Worldwide, Inc. | | |
| 1,779 | Term Loan, 2.22%, Maturing April 4, 2014 | | 1,761,412 |
| | First Data Corp. | | |
| 1,000 | Term Loan, 2.94%, Maturing September 24, 2014 | | 933,977 |
| 2,654 | Term Loan, 2.94%, Maturing September 24, 2014 | | 2,479,380 |
| 2,346 | Term Loan, Maturing September 24, 2014 ⁽⁶⁾ | | 2,191,829 |
| | Grosvenor Capital Management | | |
| 633 | Term Loan, 4.19%, Maturing December 5, 2016 | | 632,961 |
| | Interactive Data Corp. | | |
| 2,219 | Term Loan, 4.75%, Maturing February 12, 2018 | | 2,221,692 |
| | Jupiter Asset Management Group | | |
| GBP 308 | Term Loan, 4.46%, Maturing March 17, 2015 | | 499,666 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|---|----------------------|
| | LPL Holdings, Inc. | |
| 1,151 | Term Loan, 1.95%, Maturing June 28, 2013 | \$ 1,149,896 |
| 3,624 | Term Loan, 4.25%, Maturing June 25, 2015 | 3,646,725 |
| | MSCI, Inc. | |
| 3,619 | Term Loan, 3.75%, Maturing March 14, 2017 | 3,640,731 |
| | Nuveen Investments, Inc. | |
| 1,842 | Term Loan, 3.25%, Maturing November 13, 2014 | 1,811,210 |
| 2,153 | Term Loan, 5.75%, Maturing May 12, 2017 | 2,153,469 |
| | RJO Holdings Corp. (RJ O Brien) | |
| 32 | Term Loan, 6.19%, Maturing December 10, 2015 ⁽⁸⁾ | 26,624 |
| 1,029 | Term Loan, 6.19%, Maturing December 10, 2015 ⁽⁸⁾ | 816,237 |
| | | \$ 26,720,055 |
| Food Products 1.4% | | |
| | Acosta, Inc. | |
| 2,219 | Term Loan, 4.75%, Maturing March 1, 2018 | \$ 2,212,502 |
| | Dean Foods Co. | |
| 5,697 | Term Loan, 1.75%, Maturing April 2, 2014 | 5,516,714 |
| | Dole Food Company, Inc. | |
| 1,068 | Term Loan, 5.05%, Maturing July 6, 2018 | 1,071,058 |
| 1,983 | Term Loan, 5.06%, Maturing July 6, 2018 | 1,989,108 |
| | JBS USA Holdings, Inc. | |
| 1,075 | Term Loan, 4.25%, Maturing May 25, 2018 | 1,075,336 |
| | Liberator Midco, Ltd. | |
| GBP 1,000 | Term Loan, 5.26%, Maturing April 29, 2016 | 1,645,555 |
| | Michael Foods Holdings, Inc. | |
| 1,496 | Term Loan, 4.25%, Maturing February 23, 2018 | 1,498,494 |
| | Pierre Foods, Inc. | |
| 2,362 | Term Loan, 7.00%, Maturing September 30, 2016 | 2,387,273 |
| | Pinnacle Foods Finance, LLC | |
| 7,111 | Term Loan, 2.69%, Maturing April 2, 2014 | 7,053,092 |
| | Provimi Group SA | |
| 188 | Term Loan, 2.44%, Maturing June 28, 2015 | 183,310 |
| 231 | Term Loan, 2.44%, Maturing June 28, 2015 | 225,586 |
| EUR 243 | Term Loan, 3.69%, Maturing June 28, 2015 | 340,686 |
| EUR 361 | Term Loan, 3.69%, Maturing June 28, 2015 | 505,775 |
| EUR 419 | Term Loan, 3.69%, Maturing June 28, 2015 | 587,131 |
| EUR 540 | Term Loan, 3.69%, Maturing June 28, 2015 | 757,130 |
| 148 | Term Loan-Second Lien, 4.44%, Maturing December 28, 2016 | 144,810 |
| EUR 24 | Term Loan-Second Lien, 5.69%, Maturing December 28, 2016 | 33,944 |
| EUR 331 | Term Loan-Second Lien, 5.69%, Maturing December 28, 2016 | 464,888 |
| | | \$ 27,692,392 |

Food Service 1.9%

| | | | |
|-----|-------|---|------------|
| | | Aramark Corp. | |
| | 137 | Term Loan, 2.06%, Maturing January 27, 2014 | \$ 135,144 |
| | 1,696 | Term Loan, 2.12%, Maturing January 27, 2014 | 1,672,837 |
| GBP | 955 | Term Loan, 2.83%, Maturing January 27, 2014 | 1,524,477 |
| | 246 | Term Loan, 3.44%, Maturing July 26, 2016 | 245,079 |
| | 3,742 | Term Loan, 3.50%, Maturing July 26, 2016 | 3,726,592 |
| | | Buffets, Inc. | |
| | 1,558 | Term Loan, 12.00%, Maturing April 21, 2015 ⁽⁵⁾ | 1,347,814 |
| | 162 | Term Loan, 7.50%, Maturing April 22, 2015 ⁽⁵⁾ | 127,665 |
| | | Burger King Corp. | |
| | 5,653 | Term Loan, 4.50%, Maturing October 19, 2016 | 5,647,772 |
| | | Del Monte Corp. | |
| | 6,100 | Term Loan, 4.50%, Maturing March 8, 2018 | 6,081,480 |
| | | Denny s, Inc. | |
| | 726 | Term Loan, 5.25%, Maturing September 30, 2016 | 727,361 |
| | | DineEquity, Inc. | |
| | 1,533 | Term Loan, 4.25%, Maturing October 19, 2017 | 1,535,205 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|----------------------|
| | Dunkin' Brands, Inc. | |
| 2,314 | Term Loan, 4.25%, Maturing November 23, 2017 | \$ 2,316,857 |
| | JRD Holdings, Inc. | |
| 1,700 | Term Loan, 2.47%, Maturing July 2, 2014 | 1,684,427 |
| | NPC International, Inc. | |
| 352 | Term Loan, 1.95%, Maturing May 3, 2013 | 349,940 |
| | OSI Restaurant Partners, LLC | |
| 509 | Term Loan, 2.50%, Maturing June 14, 2013 | 490,910 |
| 5,178 | Term Loan, 2.50%, Maturing June 14, 2014 | 4,997,486 |
| | Sagittarius Restaurants, LLC | |
| 566 | Term Loan, 7.51%, Maturing May 18, 2015 | 563,574 |
| | Selecta | |
| EUR 741 | Term Loan-Second Lien, 5.77%, Maturing December 28, 2015 | 729,591 |
| | U.S. Foodservice, Inc. | |
| 1,995 | Term Loan, 2.69%, Maturing July 3, 2014 | 1,893,569 |
| | Wendy's/Arby's Restaurants, LLC | |
| 1,011 | Term Loan, 5.00%, Maturing May 24, 2017 | 1,013,087 |
| | | \$ 36,810,867 |
| Food/Drug Retailers | 1.4% | |
| | General Nutrition Centers, Inc. | |
| 2,400 | Term Loan, 4.25%, Maturing March 2, 2018 | \$ 2,401,800 |
| | NBTY, Inc. | |
| 7,301 | Term Loan, 4.25%, Maturing October 2, 2017 | 7,310,985 |
| | Pantry, Inc. (The) | |
| 313 | Term Loan, 1.94%, Maturing May 15, 2014 | 309,269 |
| 1,087 | Term Loan, 1.94%, Maturing May 15, 2014 | 1,074,051 |
| | Rite Aid Corp. | |
| 5,210 | Term Loan, 1.94%, Maturing June 4, 2014 | 4,971,642 |
| 4,065 | Term Loan, 4.50%, Maturing March 2, 2018 | 3,999,260 |
| | Roundy's Supermarkets, Inc. | |
| 3,664 | Term Loan, 7.00%, Maturing November 3, 2013 | 3,679,480 |
| | Supervalu, Inc. | |
| 3,491 | Term Loan, 4.50%, Maturing April 28, 2018 | 3,445,647 |
| | | \$ 27,192,134 |
| Forest Products | 0.2% | |
| | Georgia-Pacific Corp. | |
| 3,638 | Term Loan, 2.25%, Maturing December 21, 2012 | \$ 3,639,759 |
| 1,287 | Term Loan, 3.50%, Maturing December 23, 2014 | 1,289,288 |
| | | \$ 4,929,047 |

Health Care 4.5%

| | | | |
|-----|-------|---|--------------|
| | | Alere, Inc. | |
| | 2,600 | Term Loan, 4.50%, Maturing June 30, 2017 | \$ 2,597,400 |
| | | Alliance Healthcare Services | |
| | 997 | Term Loan, 5.50%, Maturing June 1, 2016 | 995,182 |
| | | Ardent Medical Services, Inc. | |
| | 725 | Term Loan, Maturing September 18, 2015 ⁽⁶⁾ | 726,133 |
| | | Aveta Holdings, LLC | |
| | 656 | Term Loan, 8.50%, Maturing April 14, 2015 | 658,988 |
| | 656 | Term Loan, 8.50%, Maturing April 14, 2015 | 658,988 |
| | | Biomet, Inc. | |
| | 3,850 | Term Loan, 3.23%, Maturing March 25, 2015 | 3,816,794 |
| EUR | 1,708 | Term Loan, 4.43%, Maturing March 25, 2015 | 2,453,318 |
| | | Bright Horizons Family Solutions, Inc. | |
| | 240 | Term Loan, 4.19%, Maturing May 28, 2015 | 240,775 |
| | | Capsugel Healthcare, Ltd. | |
| | 1,400 | Term Loan, Maturing August 1, 2018 ⁽⁶⁾ | 1,405,600 |
| | | Cardinal Health 409, Inc. | |
| | 1,100 | Term Loan, 2.44%, Maturing April 10, 2014 | 1,056,108 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|--|--|--------------|
| | Carestream Health, Inc. | |
| 2,469 | Term Loan, 5.00%, Maturing February 25, 2017 | \$ 2,306,283 |
| | Carl Zeiss Vision Holding GmbH | |
| 130 | Term Loan, 4.00%, Maturing September 30, 2019 | 111,475 |
| | Catalent Pharma Solutions | |
| EUR 1,920 | Term Loan, 3.69%, Maturing April 10, 2014 | 2,662,287 |
| | CDRL MS, Inc. | |
| 878 | Term Loan, 6.75%, Maturing September 29, 2016 | 883,943 |
| | Community Health Systems, Inc. | |
| 365 | Term Loan, 2.50%, Maturing July 25, 2014 | 352,891 |
| 7,090 | Term Loan, 2.50%, Maturing July 25, 2014 | 6,861,199 |
| 3,560 | Term Loan, 3.75%, Maturing January 25, 2017 | 3,480,635 |
| | ConMed Corp. | |
| 573 | Term Loan, 1.69%, Maturing April 12, 2013 | 561,315 |
| | ConvaTec, Inc. | |
| 997 | Term Loan, 5.75%, Maturing December 22, 2016 | 999,046 |
| | CRC Health Corp. | |
| 1,180 | Term Loan, 4.75%, Maturing November 16, 2015 | 1,153,274 |
| | Dako EQT Project Delphi | |
| 750 | Term Loan-Second Lien, 4.00%, Maturing December 12, 2016 | 681,938 |
| | DJO Finance, LLC | |
| 835 | Term Loan, 3.19%, Maturing May 20, 2014 | 823,995 |
| | Fenwal, Inc. | |
| 142 | Term Loan, 2.50%, Maturing February 28, 2014 | 135,369 |
| 829 | Term Loan, 2.50%, Maturing February 28, 2014 | 789,539 |
| | Fresenius SE | |
| 357 | Term Loan, 3.50%, Maturing September 10, 2014 | 357,538 |
| 625 | Term Loan, 3.50%, Maturing September 10, 2014 | 626,010 |
| | Grifols SA | |
| 2,400 | Term Loan, 6.00%, Maturing June 1, 2017 | 2,413,250 |
| | HCA, Inc. | |
| 4,961 | Term Loan, 3.50%, Maturing March 31, 2017 | 4,873,285 |
| 2,152 | Term Loan, 3.50%, Maturing May 1, 2018 | 2,114,290 |
| | Health Management Associates, Inc. | |
| 5,541 | Term Loan, 2.00%, Maturing February 28, 2014 | 5,420,037 |
| | Iasis Healthcare, LLC | |
| 1,796 | Term Loan, 5.00%, Maturing May 3, 2018 | 1,789,889 |
| | inVentiv Health, Inc. | |
| 1,988 | Term Loan, 4.75%, Maturing August 4, 2016 | 1,981,113 |
| 1,350 | Term Loan, 6.75%, Maturing May 15, 2018 | 1,346,625 |
| | Kindred Healthcare, Inc. | |
| 1,750 | Term Loan, 5.25%, Maturing June 1, 2018 | 1,750,437 |
| | Lifepoint Hospitals, Inc. | |
| 2,901 | Term Loan, 3.01%, Maturing April 15, 2015 | 2,903,045 |
| | MedAssets, Inc. | |

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| | | | |
|-----|-------|---|-----------|
| | 997 | Term Loan, 5.25%, Maturing November 16, 2016 Medpace, Inc. | 1,000,923 |
| | 925 | Term Loan, 6.50%, Maturing June 22, 2017 Meritas, LLC | 915,750 |
| | 875 | Term Loan, Maturing July 28, 2017 ⁽⁶⁾ MultiPlan, Inc. | 866,250 |
| | 2,764 | Term Loan, 4.75%, Maturing August 26, 2017 Nyco Holdings | 2,754,488 |
| EUR | 868 | Term Loan, 5.19%, Maturing December 29, 2014 | 1,240,569 |
| | 1,555 | Term Loan, Maturing December 29, 2014 ⁽⁶⁾ | 1,540,970 |
| EUR | 868 | Term Loan, 5.94%, Maturing December 29, 2015 | 1,240,264 |
| | 1,554 | Term Loan-Second Lien, Maturing December 29, 2015 ⁽⁶⁾ Physiotherapy Associates, Inc. | 1,539,833 |
| | 910 | Term Loan, 7.50%, Maturing June 27, 2013 | 905,757 |
| | 500 | Term Loan-Second Lien, 12.00%, Maturing June 27, 2014 | 411,650 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|----------------------|
| | RadNet Management, Inc. | |
| 1,358 | Term Loan, 5.75%, Maturing April 1, 2016 | \$ 1,359,170 |
| | ReAble Therapeutics Finance, LLC | |
| 1,093 | Term Loan, 2.19%, Maturing November 18, 2013 | 1,089,050 |
| | Res-Care, Inc. | |
| 1,496 | Term Loan, 7.25%, Maturing December 22, 2016 | 1,501,851 |
| | Select Medical Holdings Corp. | |
| 3,250 | Term Loan, 5.50%, Maturing May 25, 2018 | 3,199,180 |
| | Skillsoft Corp. | |
| 978 | Term Loan, 6.50%, Maturing May 26, 2017 | 991,228 |
| | Sunrise Medical Holdings, Inc. | |
| EUR 793 | Term Loan, 6.75%, Maturing May 13, 2014 | 1,053,535 |
| | TriZetto Group, Inc. (The) | |
| 1,575 | Term Loan, 4.75%, Maturing May 2, 2018 | 1,567,618 |
| | Universal Health Services, Inc. | |
| 997 | Term Loan, 4.00%, Maturing November 15, 2016 | 1,000,605 |
| | Vanguard Health Holding Co., LLC | |
| 1,238 | Term Loan, 5.00%, Maturing January 29, 2016 | 1,240,177 |
| | VWR Funding, Inc. | |
| 2,279 | Term Loan, 2.69%, Maturing June 30, 2014 | 2,220,113 |
| | | \$ 89,626,975 |
| Home Furnishings | 0.4% | |
| | Hunter Fan Co. | |
| 524 | Term Loan, 2.69%, Maturing April 16, 2014 | \$ 503,103 |
| 500 | Term Loan-Second Lien, 6.94%, Maturing October 16, 2014 | 405,000 |
| | National Bedding Co., LLC | |
| 3,252 | Term Loan, 3.75%, Maturing November 28, 2013 | 3,235,771 |
| 2,550 | Term Loan-Second Lien, 5.31%, Maturing February 28, 2014 | 2,456,499 |
| | Oreck Corp. | |
| 527 | Term Loan-Second Lien, 3.75%, Maturing March 19, 2016 ⁽⁸⁾ | 475,017 |
| | Sanitec Europe OY | |
| EUR 387 | Term Loan, 2.50%, Maturing June 24, 2016 | 492,574 |
| | | \$ 7,567,964 |
| Industrial Equipment | 1.0% | |
| | Alliance Laundry Systems, LLC | |
| 933 | Term Loan, 6.25%, Maturing September 30, 2016 | \$ 941,889 |
| | Brand Energy and Infrastructure Services, Inc. | |
| 910 | Term Loan, 2.50%, Maturing February 7, 2014 | 832,643 |
| 983 | Term Loan, 3.56%, Maturing February 7, 2014 | 909,538 |
| | Brock Holdings III, Inc. | |
| 1,072 | Term Loan, 6.00%, Maturing March 16, 2017 | 1,072,313 |

| | | | |
|-----|-------|--|-----------|
| | | Butterfly Wendel US, Inc. | |
| | 596 | Term Loan, 3.46%, Maturing June 23, 2014 | 582,060 |
| | 596 | Term Loan, 4.21%, Maturing June 22, 2015 | 581,872 |
| | | EPD Holdings, (Goodyear Engineering Products) | |
| | 295 | Term Loan, 2.69%, Maturing July 31, 2014 | 281,559 |
| | 2,061 | Term Loan, 2.69%, Maturing July 31, 2014 | 1,965,808 |
| | 2,100 | Term Loan-Second Lien, 5.94%, Maturing July 31, 2015 | 1,897,875 |
| | | Generac Acquisition Corp. | |
| | 1,841 | Term Loan, 2.74%, Maturing November 11, 2013 | 1,833,299 |
| | | Itron, Inc. | |
| EUR | 158 | Term Loan, 5.03%, Maturing April 18, 2014 | 226,963 |
| | | Jason, Inc. | |
| | 100 | Term Loan, 8.25%, Maturing September 21, 2014 | 99,679 |
| | 251 | Term Loan, 8.25%, Maturing September 21, 2014 | 250,808 |
| | | JMC Steel Group, Inc. | |
| | 648 | Term Loan, 4.75%, Maturing April 3, 2017 | 652,014 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|---|---|----------------------|
| | KION Group GmbH | |
| 256 | Term Loan, 3.69%, Maturing December 23, 2014 ⁽⁵⁾ | \$ 237,684 |
| 256 | Term Loan, 3.94%, Maturing December 23, 2015 ⁽⁵⁾ | 237,684 |
| | Pinafore, LLC | |
| 2,356 | Term Loan, 4.25%, Maturing September 29, 2016 | 2,361,014 |
| | Polypore, Inc. | |
| 4,080 | Term Loan, 2.19%, Maturing July 3, 2014 | 4,041,696 |
| | Sequa Corp. | |
| 1,191 | Term Loan, 3.50%, Maturing December 3, 2014 | 1,172,107 |
| | | \$ 20,178,505 |
| Insurance 0.6% | | |
| | Alliant Holdings I, Inc. | |
| 2,688 | Term Loan, 3.25%, Maturing August 21, 2014 | \$ 2,661,410 |
| | AmWINS Group, Inc. | |
| 500 | Term Loan-Second Lien, 5.75%, Maturing June 8, 2014 | 463,125 |
| | Applied Systems, Inc. | |
| 997 | Term Loan, 5.50%, Maturing December 8, 2016 | 1,003,105 |
| | Crawford & Company | |
| 1,499 | Term Loan, 5.00%, Maturing October 30, 2013 | 1,509,332 |
| | Crump Group, Inc. | |
| 795 | Term Loan, 3.20%, Maturing August 1, 2014 | 778,671 |
| | HUB International Holdings, Inc. | |
| 212 | Term Loan, 2.75%, Maturing June 13, 2014 | 205,835 |
| 941 | Term Loan, 2.75%, Maturing June 13, 2014 | 915,687 |
| | U.S.I. Holdings Corp. | |
| 2,623 | Term Loan, 2.69%, Maturing May 5, 2014 | 2,557,044 |
| 982 | Term Loan, 7.00%, Maturing May 5, 2014 | 977,587 |
| | | \$ 11,071,796 |
| Leisure Goods/Activities/Movies 1.6% | | |
| | AMC Entertainment, Inc. | |
| 1,668 | Term Loan, 3.50%, Maturing December 16, 2016 | \$ 1,658,143 |
| | AMC Networks, Inc. | |
| 1,475 | Term Loan, 4.00%, Maturing December 31, 2018 | 1,471,312 |
| | Bombardier Recreational Products | |
| 2,854 | Term Loan, 2.75%, Maturing June 28, 2013 | 2,790,265 |
| | Cedar Fair, L.P. | |
| 2,450 | Term Loan, 4.00%, Maturing December 15, 2017 | 2,457,181 |
| | Cinemark, Inc. | |
| 3,661 | Term Loan, 3.47%, Maturing April 29, 2016 | 3,682,704 |
| | Deluxe Entertainment Services Group, Inc. | |
| 41 | Term Loan, 6.04%, Maturing May 11, 2013 | 41,158 |

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| | 612 | Term Loan, 6.25%, Maturing May 11, 2013 | 609,134 |
| | 500 | Term Loan-Second Lien, 11.00%, Maturing November 11, 2013 | 498,125 |
| | | Merlin Entertainment Group | |
| GBP | 1,720 | Term Loan, 4.88%, Maturing July 21, 2017 | 2,777,819 |
| | | National CineMedia, LLC | |
| | 2,333 | Term Loan, 1.75%, Maturing February 13, 2015 | 2,290,769 |
| | | Regal Cinemas Corp. | |
| | 3,980 | Term Loan, 3.50%, Maturing August 23, 2017 | 3,982,177 |
| | | Revolution Studios Distribution Co., LLC | |
| | 1,568 | Term Loan, 3.94%, Maturing December 21, 2014 | 1,167,806 |
| | 2,050 | Term Loan-Second Lien, 7.19%, Maturing June 21, 2015 ⁽⁸⁾ | 631,400 |
| | | SeaWorld Parks & Entertainment, Inc. | |
| | 1,005 | Term Loan, 2.94%, Maturing February 17, 2016 | 1,004,192 |
| | 915 | Term Loan, 4.00%, Maturing August 17, 2017 | 917,664 |
| | | Six Flags Theme Parks, Inc. | |
| | 2,927 | Term Loan, 5.25%, Maturing June 30, 2016 | 2,946,298 |
| | | SRAM, LLC | |
| | 1,425 | Term Loan, 4.77%, Maturing June 7, 2018 | 1,425,890 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|---|----------------------|
| | Zuffa, LLC | |
| 1,462 | Term Loan, 2.25%, Maturing June 19, 2015 | \$ 1,433,908 |
| | | \$ 31,785,945 |
| | | |
| Lodging and Casinos | 0.9% | |
| | Ameristar Casinos, Inc. | |
| 998 | Term Loan, 4.00%, Maturing April 13, 2018 | \$ 1,001,657 |
| | Gala Electric Casinos, Ltd. | |
| GBP 1,775 | Term Loan, 5.70%, Maturing May 30, 2018 | 2,630,542 |
| | Harrah's Operating Co. | |
| 2,130 | Term Loan, 3.23%, Maturing January 28, 2015 | 1,921,381 |
| 1,768 | Term Loan, 3.25%, Maturing January 28, 2015 | 1,596,599 |
| 1,500 | Term Loan, 3.25%, Maturing January 28, 2015 | 1,355,934 |
| | Herbst Gaming, Inc. | |
| 816 | Term Loan, 10.00%, Maturing December 31, 2015 | 839,545 |
| | Isle of Capri Casinos, Inc. | |
| 873 | Term Loan, 4.50%, Maturing November 1, 2013 | 877,904 |
| | Las Vegas Sands, LLC | |
| 723 | Term Loan, 2.72%, Maturing November 23, 2016 | 698,017 |
| 2,651 | Term Loan, 2.72%, Maturing November 23, 2016 | 2,565,022 |
| | LodgeNet Entertainment Corp. | |
| 749 | Term Loan, 6.50%, Maturing April 4, 2014 | 718,065 |
| | Penn National Gaming, Inc. | |
| 1,225 | Term Loan, 3.75%, Maturing July 16, 2018 | 1,227,290 |
| | Tropicana Entertainment, Inc. | |
| 87 | Term Loan, 15.00%, Maturing March 8, 2013 | 97,729 |
| | VML US Finance, LLC | |
| 1,873 | Term Loan, 4.69%, Maturing May 27, 2013 | 1,873,050 |
| | | \$ 17,402,735 |
| | | |
| Nonferrous Metals/Minerals | 0.6% | |
| | Compass Minerals Group, Inc. | |
| 1,711 | Term Loan, 2.94%, Maturing January 15, 2016 | \$ 1,719,695 |
| | Fairmount Minerals, Ltd. | |
| 2,627 | Term Loan, 5.25%, Maturing March 15, 2017 | 2,636,007 |
| | Noranda Aluminum Acquisition | |
| 357 | Term Loan, 1.94%, Maturing May 16, 2014 | 354,962 |
| | Novelis, Inc. | |
| 2,090 | Term Loan, 3.75%, Maturing March 10, 2017 | 2,095,158 |
| | Oxbow Carbon and Mineral Holdings | |
| 1,455 | Term Loan, 3.74%, Maturing May 8, 2016 | 1,456,792 |
| | SunCoke Energy, Inc. | |
| 550 | Term Loan, 5.25%, Maturing July 26, 2018 | 551,375 |

| | | |
|-------|---|----------------------|
| | Tube City IMS Corp. | |
| 2,562 | Term Loan, 2.19%, Maturing January 25, 2014 | 2,517,125 |
| 324 | Term Loan, 2.31%, Maturing January 25, 2014 | 318,649 |
| | | \$ 11,649,763 |

Oil and Gas 0.6%

| | | |
|-------|--|------------|
| | CITGO Petroleum Corp. | |
| 568 | Term Loan, 8.00%, Maturing June 24, 2015 | \$ 575,767 |
| 495 | Term Loan, 9.00%, Maturing June 23, 2017 | 516,244 |
| | Crestwood Holdings, LLC | |
| 530 | Term Loan, 10.50%, Maturing September 30, 2016 | 546,391 |
| | Dynegy Holdings, Inc. | |
| 73 | Term Loan, 3.94%, Maturing April 2, 2013 | 72,562 |
| 926 | Term Loan, 3.94%, Maturing April 2, 2013 | 915,434 |
| | Frac Tech International, LLC | |
| 2,354 | Term Loan, 6.25%, Maturing May 6, 2016 | 2,354,059 |
| | Gibson Energy | |
| 2,250 | Term Loan, 5.75%, Maturing June 14, 2018 | 2,247,892 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|---------------------------------------|---|----------------------|
| | MEG Energy Corp. | |
| 1,150 | Term Loan, 4.00%, Maturing March 16, 2018 | \$ 1,151,677 |
| | Obsidian Natural Gas Trust | |
| 1,369 | Term Loan, 7.00%, Maturing November 2, 2015 | 1,389,565 |
| | Sheridan Production Partners I, LLC | |
| 134 | Term Loan, 6.50%, Maturing April 20, 2017 | 135,047 |
| 220 | Term Loan, 6.50%, Maturing April 20, 2017 | 221,097 |
| 1,660 | Term Loan, 6.50%, Maturing April 20, 2017 | 1,668,554 |
| | | \$ 11,794,289 |
| Publishing 1.8% | | |
| | Aster Zweite Beteiligungs GmbH | |
| 1,075 | Term Loan, 4.71%, Maturing December 30, 2016 | \$ 1,034,150 |
| 1,194 | Term Loan, 4.71%, Maturing December 30, 2016 | 1,149,042 |
| 1,277 | Term Loan, 4.71%, Maturing December 30, 2016 | 1,228,574 |
| EUR 472 | Term Loan, 5.78%, Maturing December 30, 2016 | 663,424 |
| EUR 528 | Term Loan, 5.78%, Maturing December 30, 2016 | 741,145 |
| | Cengage Learning, Inc. | |
| 1,668 | Term Loan, 2.50%, Maturing July 3, 2014 | 1,461,662 |
| | GateHouse Media Operating, Inc. | |
| 2,921 | Term Loan, 2.19%, Maturing August 28, 2014 | 1,036,883 |
| 4,147 | Term Loan, 2.19%, Maturing August 28, 2014 | 1,472,135 |
| 964 | Term Loan, 2.44%, Maturing August 28, 2014 | 342,139 |
| | Getty Images, Inc. | |
| 1,961 | Term Loan, 5.25%, Maturing November 7, 2016 | 1,973,025 |
| | Laureate Education, Inc. | |
| 3,621 | Term Loan, 5.25%, Maturing August 15, 2018 | 3,462,675 |
| | MediaNews Group, Inc. | |
| 147 | Term Loan, 8.50%, Maturing March 19, 2014 | 147,097 |
| | Merrill Communications, LLC | |
| 1,382 | Term Loan, 7.50%, Maturing December 24, 2012 | 1,381,927 |
| | Nelson Education, Ltd. | |
| 638 | Term Loan, 2.75%, Maturing July 3, 2014 | 558,493 |
| | Nielsen Finance, LLC | |
| 7,970 | Term Loan, 2.19%, Maturing August 9, 2013 | 7,872,938 |
| 1,995 | Term Loan, 3.44%, Maturing May 2, 2016 | 1,989,618 |
| | Penton Media, Inc. | |
| 971 | Term Loan, 5.00%, Maturing August 1, 2014 ⁽⁵⁾ | 757,281 |
| | SGS International, Inc. | |
| 613 | Term Loan, 3.77%, Maturing September 30, 2013 | 612,569 |
| | Source Interlink Companies, Inc. | |
| 1,122 | Term Loan, 10.75%, Maturing June 18, 2013 | 1,099,611 |
| 775 | Term Loan, 15.00%, Maturing March 18, 2014 ⁽⁵⁾ | 716,944 |
| | Springer Science+Business Media S.A. | |

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| | | | |
|-----|-------|--|----------------------|
| | 2,000 | Term Loan, 4.19%, Maturing June 17, 2016 Star Tribune Co. (The) | 1,999,506 |
| | 29 | Term Loan, 8.00%, Maturing September 28, 2014 | 28,371 |
| | 25 | Term Loan, 8.00%, Maturing September 29, 2014 Trader Media Corp., Ltd. | 25,219 |
| GBP | 1,000 | Term Loan, 5.14%, Maturing December 1, 2017 Xsys, Inc. | 1,605,886 |
| EUR | 1,500 | Term Loan-Second Lien, 8.33%, Maturing June 29, 2018 | 2,090,688 |
| | | | \$ 35,451,002 |

Radio and Television 1.8%

| | | | |
|--|-------|--|--------------|
| | | Block Communications, Inc. | |
| | 1,985 | Term Loan, 2.19%, Maturing December 22, 2011 CMP Susquehanna Corp. | \$ 1,974,577 |
| | 954 | Revolving Loan, 0.50%, Maturing May 5, 2012 ⁽³⁾ | 939,383 |
| | 2,125 | Term Loan, 2.19%, Maturing May 3, 2013 | 2,114,657 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|--|--|----------------------|
| | Cumulus Media, Inc. | |
| 4,550 | Term Loan, Maturing August 30, 2018 ⁽⁶⁾ | \$ 4,534,817 |
| | Gray Television, Inc. | |
| 1,749 | Term Loan, 3.69%, Maturing December 31, 2014 | 1,714,036 |
| | HIT Entertainment, Inc. | |
| 993 | Term Loan, 5.52%, Maturing June 1, 2012 | 984,513 |
| | Live Nation Worldwide, Inc. | |
| 4,311 | Term Loan, 4.50%, Maturing November 7, 2016 | 4,318,644 |
| | Local TV Finance, LLC | |
| 1,712 | Term Loan, 2.19%, Maturing May 7, 2013 | 1,671,362 |
| | Mission Broadcasting, Inc. | |
| 656 | Term Loan, 5.00%, Maturing September 30, 2016 | 658,011 |
| | New Young Broadcasting Holding Co., Inc. | |
| 539 | Term Loan, 8.00%, Maturing June 30, 2015 | 543,488 |
| | Nexstar Broadcasting, Inc. | |
| 3,022 | Term Loan, 5.00%, Maturing September 30, 2016 | 3,029,172 |
| | Raycom TV Broadcasting, LLC | |
| 925 | Term Loan, 4.50%, Maturing May 31, 2017 | 925,000 |
| | Tyrol Acquisition 2 SAS | |
| EUR 750 | Term Loan, 5.44%, Maturing January 30, 2015 | 934,883 |
| EUR 750 | Term Loan, 5.44%, Maturing January 29, 2016 | 934,883 |
| | Univision Communications, Inc. | |
| 4,218 | Term Loan, 2.19%, Maturing September 29, 2014 | 4,040,608 |
| 4,218 | Term Loan, 4.44%, Maturing March 31, 2017 | 4,017,157 |
| | Weather Channel | |
| 1,277 | Term Loan, 4.25%, Maturing February 13, 2017 | 1,280,790 |
| | | \$ 34,615,981 |
| Retailers (Except Food and Drug) 1.2% | | |
| | Dollar General Corp. | |
| 1,000 | Term Loan, 2.94%, Maturing July 7, 2014 | \$ 1,000,750 |
| | FTD, Inc. | |
| 1,400 | Term Loan, 4.75%, Maturing June 6, 2018 | 1,401,715 |
| | J. Crew Operating Corp. | |
| 2,693 | Term Loan, 4.75%, Maturing March 7, 2018 | 2,592,439 |
| | Jo-Ann Stores, Inc. | |
| 1,696 | Term Loan, 4.75%, Maturing March 16, 2018 | 1,678,528 |
| | Michaels Stores, Inc. | |
| 926 | Term Loan, 2.50%, Maturing October 31, 2013 | 911,300 |
| | Neiman Marcus Group, Inc. | |
| 3,250 | Term Loan, 4.75%, Maturing May 16, 2018 | 3,212,619 |
| | Orbitz Worldwide, Inc. | |
| 1,775 | Term Loan, 3.22%, Maturing July 25, 2014 | 1,631,825 |
| | Phillips-Van Heusen Corp. | |

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| | | | |
|-----|-------|--|-----------|
| | 685 | Term Loan, 3.50%, Maturing May 6, 2016 | 688,070 |
| | | Pilot Travel Centers, LLC | |
| | 1,725 | Term Loan, 4.25%, Maturing March 30, 2018 | 1,732,542 |
| | | Savers, Inc. | |
| | 1,147 | Term Loan, 4.25%, Maturing March 3, 2017 | 1,150,231 |
| | | Visant Holding Corp. | |
| | 1,368 | Term Loan, 5.25%, Maturing December 22, 2016 | 1,360,424 |
| | | Vivarte | |
| EUR | 31 | Term Loan, 3.25%, Maturing March 9, 2015 | 40,244 |
| EUR | 122 | Term Loan, 3.25%, Maturing March 9, 2015 | 156,506 |
| EUR | 782 | Term Loan, 3.25%, Maturing March 9, 2015 | 1,005,212 |
| EUR | 782 | Term Loan, 3.87%, Maturing March 8, 2016 | 1,005,212 |
| EUR | 31 | Term Loan, 3.87%, Maturing May 29, 2016 | 40,244 |
| EUR | 122 | Term Loan, 3.87%, Maturing May 29, 2016 | 156,505 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|---|----------------------|
| | Yankee Candle Company, Inc. (The) | |
| 3,923 | Term Loan, 2.19%, Maturing February 6, 2014 | \$ 3,906,744 |
| | | \$ 23,671,110 |
| Steel 0.1% | | |
| | Niagara Corp. | |
| 1,990 | Term Loan, 10.50%, Maturing June 29, 2014 ⁽⁵⁾⁽⁸⁾ | \$ 1,867,313 |
| | | \$ 1,867,313 |
| Surface Transport 0.1% | | |
| | Swift Transportation Co., Inc. | |
| 2,250 | Term Loan, 6.00%, Maturing December 21, 2016 | \$ 2,263,770 |
| | | \$ 2,263,770 |
| Telecommunications 2.6% | | |
| | Asurion Corp. | |
| 6,175 | Term Loan, 5.50%, Maturing May 24, 2018 | \$ 6,136,382 |
| 1,175 | Term Loan-Second Lien, 9.00%, Maturing May 24, 2019 | 1,185,445 |
| | BCM Luxembourg, Ltd. | |
| EUR 1,827 | Term Loan, 3.32%, Maturing September 30, 2014 | 1,951,575 |
| EUR 1,828 | Term Loan, 3.57%, Maturing September 30, 2015 | 1,951,973 |
| EUR 2,500 | Term Loan-Second Lien, 5.69%, Maturing March 31, 2016 | 574,760 |
| | Cellular South, Inc. | |
| 925 | Term Loan, 4.50%, Maturing July 27, 2017 | 927,312 |
| | Intelsat Jackson Holdings SA | |
| 10,524 | Term Loan, 5.25%, Maturing April 2, 2018 | 10,568,845 |
| | IPC Systems, Inc. | |
| GBP 1,366 | Term Loan, 3.08%, Maturing May 31, 2014 | 2,213,419 |
| | Macquarie UK Broadcast Ventures, Ltd. | |
| GBP 1,071 | Term Loan, 2.88%, Maturing December 1, 2014 | 1,587,275 |
| | MetroPCS Wireless | |
| 6,180 | Term Loan, 3.94%, Maturing March 16, 2018 | 6,168,162 |
| | NTelos, Inc. | |
| 1,972 | Term Loan, 4.00%, Maturing August 7, 2015 | 1,972,449 |
| | SBA Communications Corp. | |
| 1,025 | Term Loan, 3.75%, Maturing June 29, 2018 | 1,026,281 |
| | Syniverse Technologies, Inc. | |
| 997 | Term Loan, 5.25%, Maturing December 21, 2017 | 1,001,234 |
| | Telesat Canada, Inc. | |
| 313 | Term Loan, 3.19%, Maturing October 31, 2014 | 310,086 |
| 3,646 | Term Loan, 3.19%, Maturing October 31, 2014 | 3,609,932 |
| | TowerCo Finance, LLC | |

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| | | | |
|------------------|-------------|--|----------------------|
| | 648 | Term Loan, 5.25%, Maturing February 2, 2017 | 650,806 |
| | | Wind Telecomunicazioni SpA | |
| EUR | 3,750 | Term Loan, 5.70%, Maturing December 15, 2017 | 5,273,869 |
| | | Windstream Corp. | |
| | 3,881 | Term Loan, 2.99%, Maturing December 17, 2015 | 3,893,042 |
| | | | \$ 51,002,847 |
| Utilities | 0.7% | | |
| | | AES Corp. | |
| | 2,768 | Term Loan, 4.25%, Maturing June 1, 2018 | \$ 2,774,983 |
| | | Calpine Corp. | |
| | 1,025 | Term Loan, 4.50%, Maturing April 2, 2018 | 1,017,441 |
| | 2,643 | Term Loan, 4.50%, Maturing April 2, 2018 | 2,623,716 |
| | | NRG Energy, Inc. | |
| | 4,750 | Term Loan, 4.00%, Maturing July 2, 2018 | 4,759,756 |
| | | Pike Electric, Inc. | |
| | 331 | Term Loan, 1.69%, Maturing July 2, 2012 | 328,128 |
| | 250 | Term Loan, 1.69%, Maturing December 10, 2012 | 247,210 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|---|---|----------------------|
| | TXU Texas Competitive Electric Holdings Co., LLC | |
| 4,000 | Term Loan, 4.73%, Maturing October 10, 2017 | \$ 2,992,214 |
| | | \$ 14,743,448 |

Total Senior Floating-Rate Interests
(identified cost \$844,302,956) **\$ 830,918,722**

Corporate Bonds & Notes 50.0%

| Principal Amount* (000 s omitted) | Security | Value |
|---|---|----------------------|
| | Aerospace and Defense 0.9% | |
| | Alliant Techsystems, Inc. | |
| 760 | 6.875%, 9/15/20 | \$ 794,200 |
| | BE Aerospace, Inc. | |
| 1,465 | 6.875%, 10/1/20 | 1,582,200 |
| | Huntington Ingalls Industries, Inc. | |
| 135 | 6.875%, 3/15/18 ⁽⁹⁾ | 139,725 |
| 1,885 | 7.125%, 3/15/21 ⁽⁹⁾ | 1,955,687 |
| | International Lease Finance Corp., Sr. Notes | |
| 2,600 | 5.65%, 6/1/14 | 2,652,000 |
| 635 | 8.75%, 3/15/17 | 711,200 |
| 1,930 | 6.25%, 5/15/19 | 1,929,471 |
| 1,365 | 8.25%, 12/15/20 | 1,521,975 |
| | Rural Metro Corp., Sr. Notes | |
| 1,105 | 10.125%, 7/15/19 ⁽⁹⁾ | 1,146,438 |
| | TransDigm, Inc., Sr. Sub. Notes | |
| 4,980 | 7.75%, 12/15/18 ⁽⁹⁾ | 5,328,600 |
| | | \$ 17,761,496 |

Air Transport 0.4%

| | | |
|-------|---|--------------|
| | American Airlines, Inc., Sr. Notes | |
| 3,035 | 7.50%, 3/15/16 ⁽⁹⁾ | \$ 2,997,062 |
| | CHC Helicopter SA, Sr. Notes | |
| 4,195 | 9.25%, 10/15/20 ⁽⁹⁾ | 3,775,500 |
| | Southwest Airlines Co., Sr. Notes | |
| 850 | 5.75%, 12/15/16 | 956,290 |
| | United Air Lines, Inc., Sr. Notes | |
| 261 | 9.875%, 8/1/13 ⁽⁹⁾ | 276,660 |

| | | |
|-------------------|---|---------------------|
| | | \$ 8,005,512 |
| Automotive | 1.2% | |
| 1,580 | Accuride Corp., Sr. Notes 9.50%, 8/1/18 | \$ 1,694,550 |
| 2,964 | Affinia Group, Inc., Sr. Notes 10.75%, 8/15/16 ⁽⁹⁾ | 3,334,500 |
| 1,040 | Allison Transmission, Inc. 7.125%, 5/15/19 ⁽⁹⁾ | 1,024,400 |
| 1,174 | American Axle & Manufacturing Holdings, Inc., Sr. Notes 9.25%, 1/15/17 ⁽⁹⁾ | 1,301,672 |
| 2,045 | Chrysler Group, LLC, Sr. Notes 8.25%, 6/15/21 ⁽⁹⁾ | 2,014,325 |
| 1,080 | Commercial Vehicle Group, Inc., Sr. Notes 7.875%, 4/15/19 ⁽⁹⁾ | 1,082,700 |
| 2,106 | Goodyear Tire & Rubber Co. (The), Sr. Notes 10.50%, 5/15/16 | 2,382,412 |
| 1,400 | Kia Motors Corp., Sr. Notes 3.625%, 6/14/16 ⁽⁹⁾ | 1,423,719 |

| Principal Amount* (000 \$ omitted) | Security | Value |
|--|---|----------------------|
| | Lear Corp. | |
| 600 | 7.875%, 3/15/18 | \$ 650,250 |
| | Meritor, Inc. | |
| 25 | 8.125%, 9/15/15 | 26,063 |
| 1,190 | 10.625%, 3/15/18 | 1,332,800 |
| | Navistar International Corp. | |
| 4,270 | 8.25%, 11/1/21 | 4,664,975 |
| | Tower Automotive Holdings USA, LLC/TA Holding Finance, Inc., Sr. Notes | |
| 2,821 | 10.625%, 9/1/17 ⁽⁹⁾ | 3,046,680 |
| | Visteon Corp., Sr. Notes | |
| 675 | 6.75%, 4/15/19 ⁽⁹⁾ | 664,875 |
| | | \$ 24,643,921 |
| Banks and Thrifts | 1.6% | |
| | Ally Financial, Inc. | |
| 4,500 | 8.30%, 2/12/15 | \$ 4,938,750 |
| 4,485 | 8.00%, 11/1/31 | 4,826,981 |
| | Bank of America NA | |
| 1,750 | 6.00%, 10/15/36 | 1,691,853 |
| | Barclays Bank PLC | |
| 465 | 6.05%, 12/4/17 ⁽⁹⁾ | 487,215 |
| 700 | 10.179%, 6/12/21 ⁽⁹⁾ | 871,500 |
| | Capital One Financial Corp. | |
| 600 | 6.15%, 9/1/16 | 674,699 |
| | Charter One Bank NA | |
| 800 | 6.375%, 5/15/12 | 829,774 |
| | DBS Bank, Ltd., Jr. Sub. Notes | |
| 1,000 | 5.00% to 11/15/14, 11/15/19 ⁽⁹⁾⁽¹¹⁾ | 1,073,351 |
| | Fifth Third Bancorp | |
| 1,375 | 8.25%, 3/1/38 | 1,693,121 |
| | General Motors Acceptance Corp. | |
| 2,450 | 8.00%, 12/31/18 | 2,615,375 |
| | HSBC Bank Brasil SA, Sr. Notes | |
| 1,000 | 4.00%, 5/11/16 ⁽⁹⁾ | 1,015,000 |
| | HSBC Holdings PLC | |
| 775 | 6.50%, 5/2/36 | 807,847 |
| | KeyBank NA | |
| 500 | 5.45%, 3/3/16 | 554,001 |
| | Lloyds TSB Bank PLC | |
| 700 | 6.50%, 9/14/20 ⁽⁹⁾ | 695,528 |
| | Regions Bank | |
| 1,050 | 6.45%, 6/26/37 | 916,155 |
| | Sovereign Bank | |

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| | | | | |
|-----------------------------|-------|--|----|----------------------|
| | 970 | 5.125%, 3/15/13 | | 1,006,480 |
| | 2,000 | 8.75%, 5/30/18 | | 2,398,256 |
| | | Standard Chartered Bank, Sr. Notes | | |
| | 2,275 | 6.40%, 9/26/17 ⁽⁹⁾ | | 2,545,529 |
| | | Zions BanCorp. | | |
| | 1,900 | 6.00%, 9/15/15 | | 1,971,586 |
| | | | | \$ 31,613,001 |
| Beverage and Tobacco | | 0.1% | | |
| | | Coca-Cola HBC Finance BV | | |
| | 1,200 | 5.50%, 9/17/15 | \$ | 1,330,455 |
| | | Refresco Group BV, Sr. Notes, Variable Rate | | |
| EUR | 1,000 | 5.42%, 5/15/18 ⁽¹⁰⁾ | | 1,449,472 |
| | | | | \$ 2,779,927 |

| Principal Amount* | Security | \$Value |
|--|--|----------------------|
| Broadcast Radio and Television 0.5% | | |
| | Clear Channel Worldwide Holdings, Inc. | |
| 1,550 | 9.25%, 12/15/17 | \$ 1,701,125 |
| | Historic TW, Inc. | |
| 500 | 6.625%, 5/15/29 | 562,456 |
| | LBI Media, Inc., Sr. Notes | |
| 1,830 | 9.25%, 4/15/19 ⁽⁹⁾ | 1,823,137 |
| | XM Satellite Radio Holdings, Inc. | |
| 5,080 | 13.00%, 8/1/14 ⁽⁹⁾ | 5,981,700 |
| | | \$ 10,068,418 |
| Brokers, Dealers and Investment Houses 0.4% | | |
| | FMR, LLC | |
| 750 | 4.75%, 3/1/13 ⁽⁹⁾ | \$ 787,091 |
| | FMR, LLC, Sr. Notes | |
| 500 | 6.45%, 11/15/39 ⁽⁹⁾ | 521,793 |
| | Macquarie Bank, Ltd. | |
| 2,000 | 6.625%, 4/7/21 ⁽⁹⁾ | 2,069,320 |
| | SSI Investments II, Sr. Notes | |
| 4,095 | 11.125%, 6/1/18 | 4,545,450 |
| | | \$ 7,923,654 |
| Building and Development 0.9% | | |
| | Building Materials Corp. of America, Sr. Notes | |
| 2,685 | 6.75%, 5/1/21 ⁽⁹⁾ | \$ 2,728,631 |
| | CB Richard Ellis Service, Inc. | |
| 3,270 | 6.625%, 10/15/20 ⁽⁹⁾ | 3,368,100 |
| | CB Richard Ellis Service, Inc., Sr. Sub. Notes | |
| 9,415 | 11.625%, 6/15/17 | 10,944,938 |
| | Interface, Inc., Sr. Notes | |
| 860 | 7.625%, 12/1/18 | 920,200 |
| | Toll Brothers Finance Corp. | |
| 590 | 4.95%, 3/15/14 | 621,544 |
| | | \$ 18,583,413 |
| Business Equipment and Services 2.6% | | |
| | Abengoa Finance SAU | |
| 1,910 | 8.875%, 11/1/17 ⁽⁹⁾ | \$ 1,929,100 |
| | ACCO Brands Corp., Sr. Notes | |
| 1,600 | 10.625%, 3/15/15 | 1,794,000 |
| | Avis Budget Car Rental, LLC/Avis Budget Finance, Inc. | |
| 1,950 | 9.625%, 3/15/18 | 2,123,062 |

| | | |
|--------|--|------------|
| | Brocade Communications Systems, Inc., Sr. Notes | |
| 700 | 6.625%, 1/15/18 | 745,500 |
| 890 | 6.875%, 1/15/20 | 971,213 |
| | CMA CGM SA | |
| 3,070 | 8.50%, 4/15/17 ⁽⁹⁾ | 2,302,500 |
| | Education Management, LLC, Sr. Notes | |
| 10,085 | 8.75%, 6/1/14 | 10,349,731 |
| | MDC Partners, Inc. | |
| 1,510 | 11.00%, 11/1/16 | 1,674,213 |
| | RSC Equipment Rental, Inc. | |
| 1,525 | 10.25%, 11/15/19 | 1,711,812 |
| | RSC Equipment Rental, Inc., Sr. Notes | |
| 4,215 | 10.00%, 7/15/17 ⁽⁹⁾ | 4,773,487 |
| | Sitel, LLC/Sitel Finance Corp., Sr. Notes | |
| 915 | 11.50%, 4/1/18 | 825,788 |
| | SunGard Data Systems, Inc., Sr. Notes | |
| 11,035 | 10.625%, 5/15/15 | 12,055,737 |
| | Ticketmaster Entertainment, Inc. | |
| 1,945 | 10.75%, 8/1/16 | 2,129,775 |

| Principal Amount* (000 s omitted) | Security | Value |
|---|---|----------------------|
| | TransUnion, LLC/TransUnion Financing Corp. | |
| 3,880 | 11.375%, 6/15/18 ⁽⁹⁾ | \$ 4,452,300 |
| | United Rentals North America, Inc. | |
| 3,055 | 10.875%, 6/15/16 | 3,517,069 |
| | | \$ 51,355,287 |
| | | |
| Cable and Satellite Television 0.6% | | |
| | Bresnan Broadband Holdings, LLC | |
| 470 | 8.00%, 12/15/18 ⁽⁹⁾ | \$ 489,975 |
| | Cablevision Systems Corp., Sr. Notes | |
| 2,135 | 8.625%, 9/15/17 | 2,369,850 |
| 1,055 | 7.75%, 4/15/18 | 1,131,488 |
| | CCO Holdings, LLC/CCO Capital Corp. | |
| 685 | 7.875%, 4/30/18 | 739,800 |
| 420 | 7.00%, 1/15/19 | 438,900 |
| 365 | 8.125%, 4/30/20 ⁽⁹⁾ | 402,413 |
| | Crown Media Holdings, Inc. | |
| 940 | 10.50%, 7/15/19 ⁽⁹⁾ | 968,200 |
| | Mediacom Broadband Corp., Sr. Notes | |
| 3,290 | 8.50%, 10/15/15 | 3,417,487 |
| | Mediacom, LLC/Mediacom Capital Corp., Sr. Notes | |
| 785 | 9.125%, 8/15/19 | 839,950 |
| | Time Warner Cable, Inc. | |
| 1,055 | 8.75%, 2/14/19 | 1,384,242 |
| | | \$ 12,182,305 |
| | | |
| Chemicals and Plastics 2.2% | | |
| | Celanese US Holdings, LLC | |
| 880 | 6.625%, 10/15/18 ⁽⁹⁾ | \$ 954,800 |
| 940 | 5.875%, 6/15/21 | 997,575 |
| | CF Industries, Inc., Sr. Notes | |
| 2,990 | 6.875%, 5/1/18 | 3,419,812 |
| 2,230 | 7.125%, 5/1/20 | 2,620,250 |
| | Chemtura Corp. | |
| 2,185 | 7.875%, 9/1/18 | 2,346,144 |
| | Dow Chemical Co. (The), Sr. Notes | |
| 165 | 7.375%, 11/1/29 | 212,036 |
| | Hexion US Finance Corp./Hexion Nova Scotia Finance ULC | |
| 1,100 | 9.00%, 11/15/20 | 1,144,000 |
| | INEOS Finance PLC, Sr. Notes | |
| 3,160 | 9.00%, 5/15/15 ⁽⁹⁾ | 3,357,500 |
| | INEOS Group Holdings PLC, Sr. Sub. Notes | |
| 4,190 | 8.50%, 2/15/16 ⁽⁹⁾ | 4,221,425 |

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|-----------|--|--|------------|
| | | Kraton Polymers, LLC, Sr. Notes | |
| 695 | | 6.75%, 3/1/19 | 708,031 |
| | | LBI Escrow Corp., Sr. Notes | |
| 1,667 | | 8.00%, 11/1/17 ⁽⁹⁾ | 1,892,045 |
| | | Lyondell Chemical Co., Sr. Notes | |
| 11,045 | | 11.00%, 5/1/18 | 12,563,687 |
| | | Nova Chemicals Corp., Sr. Notes | |
| 1,960 | | 8.375%, 11/1/16 | 2,185,400 |
| | | Polymer Group, Inc., Sr. Notes | |
| 320 | | 7.75%, 2/1/19 ⁽⁹⁾ | 333,200 |
| | | PolyOne Corp., Sr. Notes | |
| 585 | | 7.375%, 9/15/20 | 624,488 |
| | | Scotts Miracle-Gro Co. (The) | |
| 565 | | 7.25%, 1/15/18 | 605,256 |
| | | Solutia, Inc. | |
| 1,725 | | 8.75%, 11/1/17 | 1,923,375 |
| | | Styrolution Group GmbH, Sr. Notes | |
| EUR 1,150 | | 7.625%, 5/15/16 ⁽⁹⁾ | 1,602,861 |

| Principal Amount* (000 \$ omitted) | | Value |
|--|---|----------------------|
| | Security | |
| | Vertellus Specialties, Inc., Sr. Notes | |
| 1,250 | 9.375%, 10/1/15 ⁽⁹⁾ | \$ 1,295,313 |
| | Wellman Holdings, Inc. | |
| 269 | 5.00%, 1/29/19 ⁽⁵⁾⁽⁸⁾ | 149,258 |
| | | \$ 43,156,456 |
| | Clothing/Textiles 0.3% | |
| | Oxford Industries, Inc., Sr. Notes | |
| 4,521 | 11.375%, 7/15/15 | \$ 5,136,986 |
| | | \$ 5,136,986 |
| | Conglomerates 0.8% | |
| | Amsted Industries, Inc., Sr. Notes | |
| 3,220 | 8.125%, 3/15/18 ⁽⁹⁾ | \$ 3,405,150 |
| | FUEL Trust | |
| 3,750 | 4.207%, 4/15/16 ⁽⁹⁾ | 3,818,996 |
| | General Electric Co., Sr. Notes | |
| 1,625 | 5.00%, 2/1/13 | 1,723,327 |
| | Griffon Corp. | |
| 2,015 | 7.125%, 4/1/18 ⁽⁹⁾ | 2,020,038 |
| | Manitowoc Co., Inc. (The) | |
| 800 | 9.50%, 2/15/18 | 884,000 |
| 2,160 | 8.50%, 11/1/20 | 2,359,800 |
| | RBS Global & Rexnord Corp. | |
| 1,775 | 11.75%, 8/1/16 | 1,883,719 |
| | | \$ 16,095,030 |
| | Containers and Glass Products 0.7% | |
| | BWAY Holding Co. | |
| 620 | 10.00%, 6/15/18 ⁽⁹⁾ | \$ 682,000 |
| | Reynolds Group Holdings, Inc., Sr. Notes | |
| 2,930 | 8.75%, 5/15/18 ⁽⁹⁾ | 2,827,450 |
| 1,685 | 7.125%, 4/15/19 ⁽⁹⁾ | 1,647,088 |
| 2,950 | 9.00%, 4/15/19 ⁽⁹⁾ | 2,950,000 |
| 4,785 | 7.875%, 8/15/19 ⁽⁹⁾ | 4,862,756 |
| 1,740 | 9.875%, 8/15/19 ⁽⁹⁾ | 1,759,575 |
| | | \$ 14,728,869 |
| | Diversified Financial Services 1.1% | |
| | American Express Co., Variable Rate | |
| 550 | 6.80% to 9/1/16, 9/1/66 ⁽¹¹⁾ | \$ 568,563 |

| | | |
|-------|--|----------------------|
| | CIT Group, Inc. | |
| 9,245 | 7.00%, 5/1/15 | 9,291,225 |
| | CIT Group, Inc., Sr. Notes | |
| 3,360 | 5.25%, 4/1/14 ⁽⁹⁾ | 3,385,200 |
| 876 | 7.00%, 5/1/14 | 883,206 |
| 3,710 | 7.00%, 5/1/17 | 3,723,912 |
| | General Electric Capital Corp., Sr. Notes | |
| 1,500 | 5.875%, 1/14/38 | 1,547,457 |
| | General Motors Financial Co., Inc. | |
| 1,365 | 6.75%, 6/1/18 ⁽⁹⁾ | 1,399,125 |
| | | \$ 20,798,688 |

Diversified Manufacturing Operations 0.1%

| | | |
|-----|--|---------------------|
| | Hutchison Whamboa International, Ltd. | |
| 500 | 6.25%, 1/24/14 ⁽⁹⁾ | \$ 554,775 |
| 400 | 7.45%, 11/24/33 ⁽⁹⁾ | 515,071 |
| | | \$ 1,069,846 |

| Principal Amount* | Security | \$Value |
|--|--|----------------------|
| (000 s omitted) | | |
| Diversified Media | 0.8% | |
| | Catalina Marketing Corp. | |
| 3,255 | 10.50%, 10/1/15 ⁽⁹⁾ | \$ 3,458,438 |
| 4,150 | 11.625%, 10/1/17 ⁽⁹⁾ | 4,523,500 |
| | Checkout Holding Corp., Sr. Notes | |
| 4,285 | 0.00%, 11/15/15 ⁽⁹⁾ | 2,742,400 |
| | WMG Acquisition Corp. | |
| 3,755 | 11.50%, 10/1/18 ⁽⁹⁾ | 3,783,162 |
| | WMG Acquisition Corp., Sr. Notes | |
| 600 | 9.50%, 6/15/16 ⁽⁹⁾ | 639,750 |
| | | \$ 15,147,250 |
| Drugs | 0.3% | |
| | Patheon, Inc., Sr. Notes | |
| 1,185 | 8.625%, 4/15/17 ⁽⁹⁾ | \$ 1,195,310 |
| | Warner Chilcott Co., LLC | |
| 3,860 | 7.75%, 9/15/18 ⁽⁹⁾ | 3,917,900 |
| | | \$ 5,113,210 |
| Ecological Services and Equipment | 0.2% | |
| | Casella Waste Systems, Inc. | |
| 960 | 7.75%, 2/15/19 ⁽⁹⁾ | \$ 955,200 |
| | Casella Waste Systems, Inc., Sr. Notes | |
| 845 | 11.00%, 7/15/14 | 942,175 |
| | Clean Harbors, Inc., Sr. Notes | |
| 995 | 7.625%, 8/15/16 ⁽⁹⁾ | 1,062,162 |
| | Environmental Systems Product Holdings, Inc., Jr. Notes | |
| 149 | 18.00%, 3/31/15 ⁽⁸⁾ | 128,154 |
| | | \$ 3,087,691 |
| Electronics/Electrical | 0.7% | |
| | Advanced Micro Devices, Inc. | |
| 1,670 | 8.125%, 12/15/17 | \$ 1,782,725 |
| | Advanced Micro Devices, Inc., Sr. Notes | |
| 2,185 | 7.75%, 8/1/20 | 2,310,638 |
| | Comision Federal de Electricidad | |
| 1,100 | 4.875%, 5/26/21 ⁽⁹⁾ | 1,120,570 |
| | Enel Finance International SA | |
| 205 | 6.25%, 9/15/17 ⁽⁹⁾ | 222,900 |
| 1,120 | 6.80%, 9/15/37 ⁽⁹⁾ | 1,086,279 |
| | NXP BV/NXP Funding, LLC, Variable Rate | |
| 891 | 2.999%, 10/15/13 | 893,784 |

| | | |
|-------------------------------|---|----------------------|
| | Scottish Power, Ltd., Sr. Notes | |
| 1,040 | 5.375%, 3/15/15 | 1,100,405 |
| | Spectrum Brands, Inc. | |
| 3,599 | 12.00%, 8/28/19 ⁽⁵⁾ | 4,012,551 |
| | Tyco Electronics Group SA | |
| 850 | 5.95%, 1/15/14 | 938,156 |
| 400 | 7.125%, 10/1/37 | 505,120 |
| | | \$ 13,973,128 |
| Equipment Leasing 0.2% | | |
| | AWAS Aviation Capital, Ltd., Sr. Notes | |
| 4,146 | 7.00%, 10/15/16 ⁽⁹⁾ | \$ 4,249,609 |
| | Hertz Corp. | |
| 229 | 8.875%, 1/1/14 | 236,156 |
| 25 | 7.50%, 10/15/18 ⁽⁹⁾ | 25,938 |
| | | \$ 4,511,703 |

| Principal Amount* | Security | \$Value |
|---------------------------------|--|----------------------|
| (000 s omitted) | | |
| Financial Intermediaries | 0.7% | |
| | Ford Motor Credit Co., LLC, Sr. Notes | |
| 3,380 | 12.00%, 5/15/15 | \$ 4,249,539 |
| 4,975 | 8.00%, 12/15/16 | 5,715,001 |
| 1,530 | 8.125%, 1/15/20 | 1,821,552 |
| | Janus Capital Group, Inc., Sr. Notes | |
| 2,000 | 6.70%, 6/15/17 | 2,220,246 |
| | | \$ 14,006,338 |
| Financial Services | 0.5% | |
| | BBVA Bancomer SA | |
| 1,500 | 6.50%, 3/10/21 ⁽⁹⁾ | \$ 1,560,000 |
| | Credit Suisse AG | |
| 1,595 | 5.40%, 1/14/20 | 1,645,903 |
| | E*Trade Financial Corp., Sr. Notes | |
| 3,860 | 12.50%, 11/30/17 ⁽⁵⁾ | 4,632,000 |
| | UBS AG, Sr. Sub. Notes | |
| 1,325 | 5.875%, 7/15/16 | 1,462,110 |
| | | \$ 9,300,013 |
| Food Products | 0.7% | |
| | ASG Consolidated, LLC/ASG Finance, Inc., Sr. Notes | |
| 2,023 | 15.00%, 5/15/17 ⁽⁹⁾ | \$ 2,091,087 |
| | ASG Consolidated, LLC/ASG Finance, Inc., Sr. Sub. Notes | |
| 3,605 | 10.75%, 5/15/16 ⁽⁹⁾ | 3,803,275 |
| | Corn Products International, Inc., Sr. Notes | |
| 325 | 6.625%, 4/15/37 | 365,122 |
| | Michael Foods, Inc., Sr. Notes | |
| 4,360 | 9.75%, 7/15/18 ⁽⁹⁾ | 4,730,600 |
| | Pinnacle Foods Finance, LLC | |
| 620 | 10.625%, 4/1/17 | 669,600 |
| | Ralcorp Holdings, Inc., Sr. Notes | |
| 1,440 | 6.625%, 8/15/39 | 1,481,348 |
| | | \$ 13,141,032 |
| Food Service | 0.5% | |
| | Aramark Holdings Corp., Sr. Notes | |
| 1,310 | 8.625%, 5/1/16 ⁽⁵⁾⁽⁹⁾ | \$ 1,355,850 |
| | Dunkin Finance Corp., Sr. Notes | |
| 2,856 | 9.625%, 12/1/18 ⁽⁹⁾ | 2,895,241 |
| | NPC International, Inc., Sr. Sub. Notes | |
| 5,200 | 9.50%, 5/1/14 | 5,330,000 |

| | | |
|------------------------|--|---------------------|
| | | \$ 9,581,091 |
| Forest Products | 0.5% | |
| | Boise Paper Holdings, LLC | |
| 370 | 9.00%, 11/1/17 | \$ 406,075 |
| 605 | 8.00%, 4/1/20 | 639,787 |
| | Domtar Corp., Sr. Notes | |
| 2,995 | 10.75%, 6/1/17 | 3,878,525 |
| | Longview Fibre Paper & Packaging, Inc., Sr. Notes | |
| 1,300 | 8.00%, 6/1/16 ⁽⁹⁾ | 1,339,000 |
| | Sappi Papier Holdings GmbH, Sr. Notes | |
| 2,765 | 6.625%, 4/15/21 ⁽⁹⁾ | 2,737,350 |
| | Verso Paper Holdings, LLC/Verso Paper, Inc. | |
| 870 | 11.375%, 8/1/16 | 813,450 |
| | | \$ 9,814,187 |
| Health Care | 3.4% | |
| | Accellent, Inc., Sr. Notes | |
| 2,910 | 8.375%, 2/1/17 | \$ 3,033,675 |

| Principal Amount* (000 s omitted) | Security | Value |
|---|--|----------------------|
| 3,335 | Alere, Inc., Sr. Notes 7.875%, 2/1/16 | \$ 3,426,713 |
| 600 | American Renal Holdings, Sr. Notes 8.375%, 5/15/18 | 624,000 |
| 1,845 | AMGH Merger Sub, Inc. 9.25%, 11/1/18 ⁽⁹⁾ | 1,983,375 |
| 800 | Bio-Rad Laboratories, Inc. 8.00%, 9/15/16 | 899,000 |
| 2,290 | Biomet, Inc. 10.375%, 10/15/17 ⁽⁵⁾ | 2,507,550 |
| 12,825 | 11.625%, 10/15/17 | 14,187,656 |
| 3,510 | CDRT Merger Sub, Inc. 8.125%, 6/1/19 ⁽⁹⁾ | 3,518,775 |
| 1,835 | ConvaTec Healthcare E SA, Sr. Notes 10.50%, 12/15/18 ⁽⁹⁾ | 1,899,225 |
| 5,070 | DJO Finance, LLC/DJO Finance Corp. 10.875%, 11/15/14 | 5,456,587 |
| 1,260 | Endo Pharmaceuticals Holdings, Inc. 7.00%, 7/15/19 ⁽⁹⁾ | 1,326,150 |
| 1,275 | 7.00%, 12/15/20 ⁽⁹⁾ | 1,335,563 |
| 555 | 7.25%, 1/15/22 ⁽⁹⁾ | 585,525 |
| 1,400 | Fresenius US Finance II, Inc., Sr. Notes 9.00%, 7/15/15 ⁽⁹⁾ | 1,596,000 |
| 2,115 | HCA, Inc. 9.25%, 11/15/16 | 2,267,016 |
| 3,415 | 7.50%, 2/15/22 | 3,474,762 |
| 2,330 | HCA, Inc., Sr. Notes 9.875%, 2/15/17 | 2,627,075 |
| 4,760 | 6.50%, 2/15/20 | 4,843,300 |
| 1,800 | Hillenbrand, Inc., Sr. Notes 5.50%, 7/15/20 | 1,871,631 |
| 1,100 | inVentiv Health, Inc., Sr. Notes 10.00%, 8/15/18 ⁽⁹⁾ | 1,078,000 |
| 3,305 | Multiplan, Inc. 9.875%, 9/1/18 ⁽⁹⁾ | 3,561,137 |
| 1,885 | Rotech Healthcare, Inc. 10.50%, 3/15/18 | 1,861,438 |
| 555 | Stewart Enterprises, Inc. 6.50%, 4/15/19 ⁽⁹⁾ | 563,325 |
| 1,375 | STHI Holding Corp. 8.00%, 3/15/18 ⁽⁹⁾ | 1,416,250 |
| 540 | Teleflex, Inc. 6.875%, 6/1/19 | 558,900 |
| | | \$ 66,502,628 |

| | | | |
|-----------------------------|--|-------------|---------------------|
| Home Furnishings | | 0.3% | |
| | Sealy Mattress Co., Sr. Notes | | |
| 5,016 | 10.875%, 4/15/16 ⁽⁹⁾ | | \$ 5,630,460 |
| | | | \$ 5,630,460 |
| Industrial Equipment | | 1.0% | |
| | Cameron International Corp., Sr. Notes | | |
| 1,460 | 6.375%, 7/15/18 | | \$ 1,701,954 |
| | Chart Industries, Inc., Sr. Sub. Notes | | |
| 2,170 | 9.125%, 10/15/15 | | 2,281,213 |
| | JMC Steel Group, Inc., Sr. Notes | | |
| 1,370 | 8.25%, 3/15/18 ⁽⁹⁾ | | 1,428,225 |
| | Pinafore, LLC/Pinafore, Inc., Sr. Notes | | |
| 6,285 | 9.00%, 10/1/18 ⁽⁹⁾ | | 6,897,787 |
| | Polypore International, Inc. | | |
| 760 | 7.50%, 11/15/17 | | 811,300 |

| Principal Amount* (000 \$ omitted) | Security | Value |
|--|--|----------------------|
| | Terex Corp., Sr. Notes | |
| 5,550 | 10.875%, 6/1/16 | \$ 6,396,375 |
| | | \$ 19,516,854 |
| Insurance 0.9% | | |
| | Aflac, Inc., Sr. Notes | |
| 600 | 8.50%, 5/15/19 | \$ 759,087 |
| | Alliant Holdings I, Inc. | |
| 2,455 | 11.00%, 5/1/15 ⁽⁹⁾ | 2,602,300 |
| | AXA SA | |
| 900 | 8.60%, 12/15/30 | 1,093,593 |
| | General American Life Insurance Co. | |
| 2,200 | 7.625%, 1/15/24 ⁽⁹⁾ | 2,711,570 |
| | HUB International Holdings, Inc., Sr. Notes | |
| 1,825 | 9.00%, 12/15/14 ⁽⁹⁾ | 1,856,937 |
| | Nationwide Mutual Insurance Co. | |
| 1,660 | 9.375%, 8/15/39 ⁽⁹⁾ | 2,123,201 |
| | QBE Capital Funding III, Ltd. | |
| 1,000 | 7.25% to 5/24/12, 5/24/41 ⁽⁹⁾⁽¹¹⁾ | 1,021,281 |
| | QBE Insurance Group, Ltd., Sr. Notes | |
| 1,235 | 9.75%, 3/14/14 ⁽⁹⁾ | 1,437,402 |
| | U.S.I. Holdings Corp., Sr. Notes, Variable Rate | |
| 905 | 4.136%, 11/15/14 ⁽⁹⁾ | 834,863 |
| | Validus Holdings, Ltd., Sr. Notes | |
| 934 | 8.875%, 1/26/40 | 1,041,970 |
| | Willis Group Holdings, Ltd. | |
| 1,100 | 5.75%, 3/15/21 | 1,149,240 |
| | XL Group PLC, Sr. Notes | |
| 535 | 5.25%, 9/15/14 | 576,915 |
| 1,250 | 6.25%, 5/15/27 | 1,292,704 |
| | | \$ 18,501,063 |
| Leisure Goods/Activities/Movies 1.0% | | |
| | AMC Entertainment, Inc., Sr. Notes | |
| 1,145 | 8.75%, 6/1/19 | \$ 1,222,287 |
| | AMC Networks, Inc. | |
| 1,100 | 7.75%, 7/15/21 ⁽⁹⁾ | 1,160,500 |
| | Cinemark USA, Inc. | |
| 685 | 7.375%, 6/15/21 ⁽⁹⁾ | 688,425 |
| | Hasbro, Inc., Sr. Notes | |
| 450 | 6.35%, 3/15/40 | 484,790 |
| | Live Nation Entertainment, Inc., Sr. Notes | |
| 640 | 8.125%, 5/15/18 ⁽⁹⁾ | 654,400 |

| | | |
|-------|---|-----------|
| | NAI Entertainment Holdings, LLC, Sr. Notes | |
| 940 | 8.25%, 12/15/17 ⁽⁹⁾ | 1,021,075 |
| | NCL Corp, Ltd., Sr. Notes | |
| 3,615 | 11.75%, 11/15/16 | 4,193,400 |
| 925 | 9.50%, 11/15/18 ⁽⁹⁾ | 1,019,812 |
| | Regal Entertainment Group | |
| 1,095 | 9.125%, 8/15/18 | 1,160,700 |
| | Royal Caribbean Cruises, Sr. Notes | |
| 2,205 | 7.00%, 6/15/13 | 2,367,619 |
| 1,400 | 6.875%, 12/1/13 | 1,513,750 |
| 530 | 11.875%, 7/15/15 | 657,306 |
| 660 | 7.25%, 6/15/16 | 714,450 |
| 1,680 | 7.25%, 3/15/18 | 1,797,600 |
| | Seven Seas Cruises, S de RL, LLC | |
| 925 | 9.125%, 5/15/19 ⁽⁹⁾ | 968,937 |

| Principal Amount* (000 \$ omitted) | Security | Value |
|--|---|----------------------|
| | Vail Resorts, Inc., Sr. Sub. Notes | |
| 685 | 6.50%, 5/1/19 ⁽⁹⁾ | \$ 704,694 |
| | | \$ 20,329,745 |
| Lodging and Casinos | 3.9% | |
| | Buffalo Thunder Development Authority | |
| 4,300 | 9.375%, 12/15/49 ⁽⁷⁾⁽⁹⁾ | \$ 1,682,375 |
| | CCM Merger, Inc. | |
| 975 | 8.00%, 8/1/13 ⁽⁹⁾ | 975,000 |
| | Harrah's Operating Co., Inc. | |
| 3,300 | 5.375%, 12/15/13 | 3,143,250 |
| 8,435 | 5.625%, 6/1/15 | 6,779,631 |
| 1,190 | 10.00%, 12/15/15 | 1,207,850 |
| 3,035 | 12.75%, 4/15/18 | 3,050,175 |
| | Harrah's Operating Co., Inc., Sr. Notes | |
| 4,615 | 11.25%, 6/1/17 | 5,105,344 |
| 780 | 10.00%, 12/15/18 | 702,000 |
| | Inn of the Mountain Gods Resort & Casino, Sr. Notes | |
| 3,554 | 1.25%, 11/30/20 ⁽⁵⁾⁽⁹⁾ | 2,237,264 |
| 1,542 | 8.75%, 11/30/20 ⁽⁹⁾ | 1,534,290 |
| | Mandalay Resort Group | |
| 5,735 | 6.375%, 12/15/11 | 5,806,687 |
| | MCE Finance, Ltd., Sr. Notes | |
| 2,205 | 10.25%, 5/15/18 | 2,508,187 |
| | MGM Resorts International | |
| 7,885 | 6.75%, 9/1/12 | 8,062,412 |
| 2,110 | 6.75%, 4/1/13 | 2,141,650 |
| | MGM Resorts International, Sr. Notes | |
| 1,655 | 10.375%, 5/15/14 | 1,899,113 |
| 1,715 | 11.125%, 11/15/17 | 1,985,113 |
| 755 | 9.00%, 3/15/20 ⁽⁹⁾ | 843,713 |
| | Mohegan Tribal Gaming Authority, Sr. Sub. Notes | |
| 4,830 | 8.00%, 4/1/12 | 3,912,300 |
| 3,375 | 7.125%, 8/15/14 | 2,303,438 |
| 4,550 | 6.875%, 2/15/15 | 3,094,000 |
| | Peninsula Gaming, LLC | |
| 495 | 8.375%, 8/15/15 | 525,938 |
| 830 | 8.375%, 8/15/15 ⁽⁹⁾ | 881,875 |
| 985 | 10.75%, 8/15/17 ⁽⁹⁾ | 1,081,038 |
| 2,235 | 10.75%, 8/15/17 | 2,452,912 |
| | Starwood Hotels & Resorts Worldwide, Inc. | |
| 1,300 | 6.75%, 5/15/18 | 1,459,250 |
| | SugarHouse HSP Gaming Property, LP/SugarHouse HSP Gaming Finance Corp. | |

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| | | |
|-------|---|----------------------|
| 740 | 8.625%, 4/15/16 ⁽⁹⁾ | 773,300 |
| | Tunica-Biloxi Gaming Authority, Sr. Notes | |
| 3,565 | 9.00%, 11/15/15 ⁽⁹⁾ | 3,694,231 |
| | Waterford Gaming, LLC, Sr. Notes | |
| 4,360 | 8.625%, 9/15/14 ⁽⁸⁾⁽⁹⁾ | 2,803,693 |
| | Wynn Las Vegas, LLC/Wynn Las Vegas Capital Corp. | |
| 3,165 | 7.75%, 8/15/20 | 3,513,150 |
| | | \$ 76,159,179 |

Nonferrous Metals/Minerals 1.9%

| | | |
|-------|-----------------------------------|--------------|
| | Arch Coal, Inc. | |
| 2,690 | 7.00%, 6/15/19 ⁽⁹⁾ | \$ 2,831,225 |
| 1,085 | 7.25%, 10/1/20 | 1,140,606 |
| 2,690 | 7.25%, 6/15/21 ⁽⁹⁾ | 2,837,950 |
| | Arch Coal, Inc., Sr. Notes | |
| 980 | 8.75%, 8/1/16 | 1,092,700 |

| Principal Amount* (000 \$ omitted) | | Value |
|--|--|----------------------|
| | Security | |
| | CII Carbon, LLC | |
| 2,520 | 11.125%, 11/15/15 ⁽⁹⁾ | \$ 2,627,100 |
| | CII Carbon, LLC, Sr. Notes | |
| 2,805 | 8.00%, 12/1/18 ⁽⁹⁾ | 2,931,225 |
| | Consol Energy, Inc. | |
| 1,785 | 8.00%, 4/1/17 ⁽⁹⁾ | 1,976,888 |
| 1,495 | 8.25%, 4/1/20 ⁽⁹⁾ | 1,670,663 |
| | FMG Resources PTY, Ltd., Sr. Notes | |
| 7,835 | 7.00%, 11/1/15 ⁽⁹⁾ | 8,158,194 |
| | Novelis, Inc. | |
| 3,010 | 8.375%, 12/15/17 | 3,292,187 |
| 3,010 | 8.75%, 12/15/20 | 3,363,675 |
| | Quadra FNX Mining, Ltd., Sr. Notes | |
| 3,730 | 7.75%, 6/15/19 ⁽⁹⁾ | 3,860,550 |
| | SunCoke Energy, Inc. | |
| 1,365 | 7.625%, 8/1/19 ⁽⁹⁾ | 1,405,950 |
| | Vale, Ltd. | |
| 300 | 6.875%, 11/21/36 | 346,395 |
| | Vale, Ltd., Sr. Notes | |
| 500 | 5.70%, 10/15/15 | 558,190 |
| | | \$ 38,093,498 |
| Oil and Gas | 4.9% | |
| | Alpha Natural Resources, Inc. | |
| 2,575 | 6.00%, 6/1/19 | \$ 2,668,344 |
| 1,945 | 6.25%, 6/1/21 | 2,022,800 |
| | Anadarko Finance Co. | |
| 465 | 7.50%, 5/1/31 | 558,824 |
| | Anadarko Petroleum Corp., Sr. Notes | |
| 4,830 | 6.375%, 9/15/17 | 5,706,471 |
| | Antero Resources Finance Corp., Sr. Notes | |
| 1,090 | 7.25%, 8/1/19 ⁽⁹⁾ | 1,109,075 |
| | ATP Oil & Gas Corp., Sr. Notes | |
| 1,455 | 11.875%, 5/1/15 | 1,491,375 |
| | Basic Energy Services, Inc. | |
| 685 | 7.75%, 2/15/19 ⁽⁹⁾ | 703,838 |
| | Berry Petroleum Co., Sr. Notes | |
| 2,435 | 10.25%, 6/1/14 | 2,794,162 |
| | Bill Barrett Corp. | |
| 505 | 9.875%, 7/15/16 | 573,175 |
| | Calfrac Holdings, LP, Sr. Notes | |
| 955 | 7.50%, 12/1/20 ⁽⁹⁾ | 986,038 |
| | Carrizo Oil & Gas, Inc. | |
| 4,190 | 8.625%, 10/15/18 | 4,483,300 |

| | | |
|-------|--|-----------|
| | Coffeyville Resources, LLC/Coffeyville Finance, Inc., Sr. Notes | |
| 2,506 | 9.00%, 4/1/15 ⁽⁹⁾ | 2,737,805 |
| | Concho Resources, Inc. | |
| 685 | 6.50%, 1/15/22 | 716,681 |
| | Concho Resources, Inc., Sr. Notes | |
| 1,800 | 7.00%, 1/15/21 | 1,944,000 |
| | Continental Resources, Inc. | |
| 305 | 7.375%, 10/1/20 | 330,163 |
| 735 | 7.125%, 4/1/21 ⁽⁹⁾ | 790,125 |
| | Denbury Resources, Inc. | |
| 1,674 | 8.25%, 2/15/20 | 1,858,140 |
| | Denbury Resources, Inc., Sr. Sub. Notes | |
| 3,285 | 9.75%, 3/1/16 | 3,687,412 |
| | Energy Transfer Partners , LP, Sr. Notes | |
| 900 | 6.00%, 7/1/13 | 971,938 |
| 550 | 7.50%, 7/1/38 | 652,532 |

| Principal Amount* (000 \$ omitted) | Security | Value |
|--|---|------------|
| 285 | EXCO Resources, Inc. 7.50%, 9/15/18 | \$ 284,288 |
| 410 | Forest Oil Corp. 7.25%, 6/15/19 | 428,450 |
| 4,000 | Frac Tech Services, LLC/Frac Tech Finance, Inc. 7.125%, 11/15/18 ⁽⁹⁾ | 4,180,000 |
| 610 | Frontier Oil Corp. 6.875%, 11/15/18 | 654,225 |
| 1,680 | GMX Resources, Inc. 11.375%, 2/15/19 ⁽⁹⁾ | 1,608,600 |
| 920 | Harvest Operations Corp. 6.875%, 10/1/17 ⁽⁹⁾ | 963,700 |
| 1,435 | Holly Corp. 9.875%, 6/15/17 | 1,617,962 |
| 530 | Kinder Morgan Energy Partners, LP 5.85%, 9/15/12 | 557,153 |
| 600 | Kinder Morgan Energy Partners, LP, Sr. Notes 6.55%, 9/15/40 | 667,132 |
| 2,000 | Nabors Industries, Inc. 6.15%, 2/15/18 | 2,275,454 |
| 3,480 | OGX Petroleo E Gas Participacoes SA 8.50%, 6/1/18 ⁽⁹⁾ | 3,685,320 |
| 2,050 | Oil States International, Inc. 6.50%, 6/1/19 ⁽⁹⁾ | 2,096,125 |
| 1,300 | Petrobras International Finance Co. 9.125%, 7/2/13 | 1,493,375 |
| 700 | 6.875%, 1/20/40 | 801,511 |
| 1,870 | Petroleum Development Corp., Sr. Notes 12.00%, 2/15/18 | 2,094,400 |
| 430 | Petroplus Finance, Ltd. 6.75%, 5/1/14 ⁽⁹⁾ | 420,325 |
| 2,705 | 7.00%, 5/1/17 ⁽⁹⁾ | 2,529,175 |
| 3,335 | Petroplus Finance, Ltd., Sr. Notes 9.375%, 9/15/19 ⁽⁹⁾ | 3,376,687 |
| 1,150 | Precision Drilling Corp. 6.625%, 11/15/20 ⁽⁹⁾ | 1,193,125 |
| 2,390 | Precision Drilling Corp., Sr. Notes 6.50%, 12/15/21 ⁽⁹⁾ | 2,443,775 |
| 5,490 | Quicksilver Resources, Inc., Sr. Notes 11.75%, 1/1/16 | 6,368,400 |
| 1,815 | Range Resources Corp. 6.75%, 8/1/20 | 1,991,962 |
| 600 | Rockies Express Pipeline, LLC, Sr. Notes 3.90%, 4/15/15 ⁽⁹⁾ | 623,132 |
| 400 | 6.875%, 4/15/40 ⁽⁹⁾ | 411,253 |

| | | |
|-------|---|-----------|
| | Rosetta Resources, Inc. | |
| 1,115 | 9.50%, 4/15/18 | 1,251,587 |
| | SESI, LLC | |
| 3,365 | 6.375%, 5/1/19 ⁽⁹⁾ | 3,398,650 |
| | SESI, LLC, Sr. Notes | |
| 690 | 6.875%, 6/1/14 | 702,938 |
| | SM Energy Co., Sr. Notes | |
| 700 | 6.625%, 2/15/19 ⁽⁹⁾ | 724,500 |
| | Southwestern Energy Co., Sr. Notes | |
| 4,200 | 7.50%, 2/1/18 | 4,861,500 |
| | Statoil ASA | |
| 230 | 5.10%, 8/17/40 | 239,159 |
| | Transocean, Inc., Sr. Notes | |
| 300 | 6.80%, 3/15/38 | 344,762 |

| Principal Amount* (000 \$ omitted) | Security | Value |
|---|---|----------------------|
| | Unit Corp. | |
| 395 | 6.625%, 5/15/21 | \$ 400,925 |
| | Venoco, Inc. | |
| 545 | 11.50%, 10/1/17 | 606,313 |
| | Venoco, Inc., Sr. Notes | |
| 1,745 | 8.875%, 2/15/19 | 1,814,800 |
| | W&T Offshore, Inc., Sr. Notes | |
| 2,615 | 8.50%, 6/15/19 ⁽⁹⁾ | 2,722,869 |
| | | \$ 96,619,730 |
| Publishing 1.2% | | |
| | Laureate Education, Inc. | |
| 8,540 | 10.00%, 8/15/15 ⁽⁹⁾ | \$ 8,956,325 |
| 4,344 | 10.25%, 8/15/15 ⁽⁵⁾⁽⁹⁾ | 4,465,482 |
| 8,355 | 11.75%, 8/15/17 ⁽⁹⁾ | 9,138,281 |
| | Nielsen Finance, LLC | |
| 1,619 | 11.50%, 5/1/16 | 1,890,183 |
| | Nielsen Finance, LLC, Sr. Notes | |
| 195 | 11.625%, 2/1/14 | 227,663 |
| | | \$ 24,677,934 |
| Radio and Television 0.3% | | |
| | Cumulus Media, Inc., Sr. Notes | |
| 1,345 | 7.75%, 5/1/19 ⁽⁹⁾ | \$ 1,297,925 |
| | WMG Acquisition Corp., Sr. Notes | |
| 3,660 | 9.50%, 6/15/16 | 3,902,475 |
| | | \$ 5,200,400 |
| Rail Industries 0.5% | | |
| | American Railcar Industry, Sr. Notes | |
| 2,020 | 7.50%, 3/1/14 | \$ 2,060,400 |
| | Kansas City Southern Mexico, Sr. Notes | |
| 500 | 8.00%, 2/1/18 | 556,350 |
| 2,350 | 6.125%, 6/15/21 ⁽⁹⁾ | 2,414,625 |
| | Kansas City Southern Railway Co., Sr. Notes | |
| 4,000 | 8.00%, 6/1/15 | 4,320,000 |
| | | \$ 9,351,375 |
| Real Estate Investment Trusts (REITs) 0.1% | | |
| | Developers Diversified Realty Corp., Sr. Notes | |
| 945 | 9.625%, 3/15/16 | \$ 1,158,264 |

| | | |
|-----|---|---------------------|
| | DuPont Fabros Technology, LP | |
| 895 | 8.50%, 12/15/17 | 984,500 |
| | Goodman Funding PTY, Ltd., Sr. Notes | |
| 560 | 6.375%, 4/15/21 ⁽⁹⁾ | 588,945 |
| | | \$ 2,731,709 |

Retailers (Except Food and Drug) 3.6%

| | | |
|--------|--|--------------|
| | Academy, Ltd./Academy Finance Corp. | |
| 1,930 | 9.25%, 8/1/19 ⁽⁹⁾ | \$ 1,968,600 |
| | Amscan Holdings, Inc., Sr. Sub. Notes | |
| 10,105 | 8.75%, 5/1/14 | 10,307,100 |
| | AutoZone, Inc., Sr. Notes | |
| 475 | 5.875%, 10/15/12 | 501,040 |
| 500 | 5.50%, 11/15/15 | 565,001 |
| | Express, LLC/Express Finance Corp. | |
| 6,245 | 8.75%, 3/1/18 | 6,775,825 |
| | Limited Brands, Inc. | |
| 3,325 | 8.50%, 6/15/19 | 3,840,375 |
| 5,030 | 6.625%, 4/1/21 | 5,231,200 |

| Principal Amount* (000 \$ omitted) | Security | Value |
|--|---|----------------------|
| | Macy's Retail Holdings, Inc. | |
| 740 | 8.125%, 7/15/15 | \$ 886,519 |
| 400 | 6.90%, 4/1/29 | 456,684 |
| | PETCO Animal Supplies, Inc. | |
| 3,690 | 9.25%, 12/1/18 ⁽⁹⁾ | 4,003,650 |
| | Phillips-Van Heusen Corp., Sr. Notes | |
| 3,085 | 7.75%, 11/15/23 | 3,414,851 |
| | Sally Holdings, LLC, Sr. Notes | |
| 18,715 | 10.50%, 11/15/16 | 20,118,625 |
| | Toys R Us | |
| 9,930 | 10.75%, 7/15/17 | 11,220,900 |
| | Toys R Us, Sr. Notes | |
| 1,925 | 7.375%, 9/1/16 ⁽⁹⁾ | 1,992,375 |
| | | \$ 71,282,745 |
| Steel 0.0% | | |
| | RathGibson, Inc., Sr. Notes | |
| 4,915 | 11.25%, 2/15/14 ⁽⁷⁾⁽⁸⁾ | \$ 492 |
| | United States Steel Corp., Sr. Notes | |
| 750 | 7.375%, 4/1/20 | 782,812 |
| | | \$ 783,304 |
| Surface Transport 0.5% | | |
| | CEVA Group PLC, Sr. Notes | |
| 1,250 | 11.625%, 10/1/16 ⁽⁹⁾ | \$ 1,368,750 |
| 4,695 | 8.375%, 12/1/17 ⁽⁹⁾ | 4,771,294 |
| 3,115 | 11.50%, 4/1/18 ⁽⁹⁾ | 3,294,112 |
| | | \$ 9,434,156 |
| Technology 0.4% | | |
| | International Game Technology, Sr. Notes | |
| 1,646 | 7.50%, 6/15/19 | \$ 1,924,447 |
| | Seagate HDD Cayman | |
| 3,340 | 7.00%, 11/1/21 ⁽⁹⁾ | 3,390,100 |
| | Sensata Technologies BV | |
| 1,425 | 6.50%, 5/15/19 ⁽⁹⁾ | 1,446,375 |
| | Western Union Co. (The) | |
| 1,000 | 6.20%, 11/17/36 | 1,041,339 |
| | | \$ 7,802,261 |
| Telecommunications 5.3% | | |

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| | | |
|-------|---|--------------|
| | America Movil SAB de CV | |
| 1,200 | 5.50%, 3/1/14 | \$ 1,326,160 |
| | Avaya, Inc., Sr. Notes | |
| 1,225 | 9.75%, 11/1/15 | 1,252,563 |
| 6,715 | 10.125%, 11/1/15 ⁽⁵⁾ | 6,899,431 |
| 1,130 | 7.00%, 4/1/19 ⁽⁹⁾ | 1,098,925 |
| | CenturyLink, Inc., Sr. Notes | |
| 5,385 | 6.45%, 6/15/21 | 5,565,844 |
| | Digicel Group, Ltd., Sr. Notes | |
| 5,100 | 12.00%, 4/1/14 ⁽⁹⁾ | 5,916,000 |
| 3,655 | 8.25%, 9/1/17 ⁽⁹⁾ | 3,811,069 |
| | EH Holding Corp., Sr. Notes | |
| 3,235 | 6.50%, 6/15/19 ⁽⁹⁾ | 3,344,181 |
| | Equinix, Inc., Sr. Notes | |
| 1,340 | 7.00%, 7/15/21 | 1,396,950 |
| | Fidelity National Information Services, Inc. | |
| 670 | 7.875%, 7/15/20 | 718,575 |
| | GCI, Inc., Sr. Notes | |
| 660 | 6.75%, 6/1/21 ⁽⁹⁾ | 671,550 |

| Principal Amount* (000 s omitted) | | Value |
|---|--|-----------------------|
| | Security | |
| | Intelsat Bermuda, Ltd. | |
| 14,115 | 11.25%, 6/15/16 | \$ 15,067,762 |
| | Intelsat Luxembourg SA | |
| 2,795 | 11.50%, 2/4/17 ⁽⁵⁾⁽⁹⁾ | 3,011,613 |
| 3,393 | 11.50%, 2/4/17 | 3,655,755 |
| | News America, Inc. | |
| 950 | 8.00%, 10/17/16 | 1,144,479 |
| | Nextel Communications, Inc., Series E | |
| 1,795 | 6.875%, 10/31/13 | 1,811,828 |
| | NII Capital Corp. | |
| 3,490 | 10.00%, 8/15/16 | 4,039,675 |
| | SBA Telecommunications, Inc. | |
| 1,475 | 8.00%, 8/15/16 | 1,583,781 |
| 985 | 8.25%, 8/15/19 | 1,068,725 |
| | Sprint Capital Corp. | |
| 2,900 | 6.90%, 5/1/19 | 2,979,750 |
| | Telecom Italia Capital SA | |
| 660 | 5.25%, 11/15/13 | 671,599 |
| 950 | 7.175%, 6/18/19 | 1,007,356 |
| | Telefonica Emisiones SAU | |
| 2,350 | 5.877%, 7/15/19 | 2,459,761 |
| | Telesat Canada/Telesat, LLC, Sr. Notes | |
| 3,625 | 11.00%, 11/1/15 | 3,987,500 |
| | Telesat Canada/Telesat, LLC, Sr. Sub. Notes | |
| 6,830 | 12.50%, 11/1/17 | 8,050,863 |
| | Wind Acquisition Finance SA, Sr. Notes | |
| 2,950 | 11.75%, 7/15/17 ⁽⁹⁾ | 3,285,563 |
| 12,012 | 12.25%, 7/15/17 ⁽⁹⁾ | 13,362,525 |
| | Windstream Corp. | |
| 4,800 | 8.125%, 9/1/18 | 5,160,000 |
| 675 | 7.75%, 10/1/21 | 718,875 |
| | | \$ 105,068,658 |
| Utilities 1.3% | | |
| | AES Corp. (The), Sr. Notes | |
| 1,365 | 7.375%, 7/1/21 ⁽⁹⁾ | \$ 1,414,481 |
| | Calpine Construction Finance Co., Sr. Notes | |
| 4,275 | 8.00%, 6/1/16 ⁽⁹⁾ | 4,638,375 |
| | Duquesne Light Holdings, Inc., Sr. Notes | |
| 2,000 | 5.90%, 12/1/21 ⁽⁹⁾ | 2,063,332 |
| | Exelon Generation Co., LLC, Sr. Notes | |
| 925 | 5.35%, 1/15/14 | 1,005,325 |
| | GenOn Energy, Inc., Sr. Notes | |
| 2,550 | 9.875%, 10/15/20 | 2,703,000 |

| | | |
|-------|--|----------------------|
| | NGC Corp. | |
| 4,395 | 7.625%, 10/15/26 | 2,878,725 |
| | NRG Energy, Inc. | |
| 3,910 | 8.25%, 9/1/20 | 4,046,850 |
| 2,015 | 7.875%, 5/15/21 ⁽⁹⁾ | 2,035,150 |
| | Reliant Energy, Inc., Sr. Notes | |
| 360 | 7.625%, 6/15/14 | 376,200 |
| | TXU Texas Competitive Electric Holdings Co., LLC, Sr. Notes | |
| 5,010 | 11.50%, 10/1/20 ⁽⁹⁾ | 4,659,300 |
| | | \$ 25,820,738 |

Total Corporate Bonds & Notes
(identified cost \$936,377,478) **\$ 987,084,889**

Foreign Government Securities 0.0%

| Principal Amount (000 s omitted) | Security | Value |
|--|---|-------------------|
| \$ 200 | Government of Bermuda, Sr. Notes, 5.603%, 7/20/20 ⁽⁹⁾ | \$ 223,148 |
| | | \$ 223,148 |
| Total Foreign Government Securities (identified cost \$200,000) | | \$ 223,148 |

Mortgage Pass-Throughs 29.4%

| Principal Amount (000 s omitted) | Security | Value |
|---|---|-----------------------|
| \$ 28,028 | Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹²⁾ | \$ 30,183,687 |
| 8,541 | 5.50%, with various maturities to 2032 | 9,349,323 |
| 9,055 | 6.00%, with various maturities to 2031 | 9,861,883 |
| 44,580 | 6.50%, with various maturities to 2032 | 50,565,646 |
| 33,555 | 7.00%, with various maturities to 2036 | 38,236,204 |
| 434 | 7.13%, with maturity at 2023 | 506,882 |
| 18,404 | 7.50%, with various maturities to 2029 | 21,588,635 |
| 652 | 7.65%, with maturity at 2022 | 760,874 |
| 84 | 7.70%, with maturity at 2022 | 99,025 |
| 11,918 | 8.00%, with various maturities to 2030 | 14,111,953 |
| 365 | 8.25%, with maturity at 2020 | 429,663 |
| 989 | 8.30%, with maturity at 2020 | 1,167,378 |
| 8,999 | 8.50%, with various maturities to 2031 | 10,799,410 |
| 2,860 | 9.00%, with various maturities to 2031 | 3,338,232 |
| 2,432 | 9.50%, with various maturities to 2025 | 2,896,605 |
| 329 | 10.00%, with maturity at 2020 | 386,963 |
| 313 | 10.50%, with maturity at 2020 | 373,185 |
| 309 | 12.00%, with maturity at 2020 | 345,018 |
| 19 | 13.00%, with maturity at 2015 | 21,317 |
| | | \$ 195,021,883 |
| \$ 2,340 | Federal National Mortgage Association: 2.516%, with maturity at 2022 ⁽¹³⁾ | \$ 2,406,851 |
| 4,323 | 3.079%, with maturity at 2036 ⁽¹³⁾ | 4,462,848 |
| 3,718 | 4.50%, with maturity at 2018 | 3,970,814 |

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| | | |
|--------|--|------------|
| 22,319 | 5.00%, with various maturities to 2018 | 23,953,552 |
| 9,455 | 5.50%, with various maturities to 2028 | 10,333,270 |
| 22,169 | 6.00%, with various maturities to 2033 | 24,611,875 |
| 12,872 | 6.324%, with maturity at 2032 ⁽¹³⁾ | 13,953,646 |
| 64,582 | 6.50%, with various maturities to 2036 | 73,412,996 |
| 307 | 6.75%, with maturity at 2023 | 354,727 |
| 47,544 | 7.00%, with various maturities to 2036 | 55,008,553 |
| 19,589 | 7.50%, with various maturities to 2035 ⁽¹²⁾ | 23,126,983 |
| 7,906 | 8.00%, with various maturities to 2031 | 9,375,748 |
| 16 | 8.25%, with maturity at 2018 | 18,613 |
| 1,862 | 8.307%, with maturity at 2027 ⁽¹⁴⁾ | 2,251,728 |
| 723 | 8.493%, with maturity at 2028 ⁽¹⁴⁾ | 854,617 |
| 8,773 | 8.50%, with various maturities to 2030 | 10,464,437 |
| 535 | 8.562%, with maturity at 2029 ⁽¹⁴⁾ | 652,353 |
| 711 | 8.624%, with maturity at 2027 ⁽¹⁴⁾ | 856,131 |
| 93 | 8.651%, with maturity at 2024 ⁽¹⁴⁾ | 109,728 |
| 11,642 | 9.00%, with various maturities to 2027 | 14,050,614 |
| 441 | 9.405%, with maturity at 2018 ⁽¹⁴⁾ | 506,023 |
| 3,196 | 9.50%, with various maturities to 2030 | 3,862,164 |
| 659 | 9.946%, with maturity at 2025 ⁽¹⁴⁾ | 766,737 |
| 863 | 10.00%, with various maturities to 2020 | 1,008,473 |

| Principal Amount (000 s omitted) | Security | Value |
|---|---|-----------------------|
| \$ 523 | 10.391%, with maturity at 2019 ⁽¹⁴⁾ | \$ 593,670 |
| 734 | 10.50%, with maturity at 2021 | 869,445 |
| 181 | 11.50%, with maturity at 2016 | 200,359 |
| | | \$ 282,036,955 |
| | Government National Mortgage Association: | |
| \$ 2,186 | 6.00%, with maturity at 2024 | \$ 2,408,231 |
| 18,841 | 6.50%, with various maturities to 2032 | 21,674,302 |
| 11,677 | 7.00%, with various maturities to 2033 | 13,691,213 |
| 24,890 | 7.50%, with various maturities to 2032 | 29,483,986 |
| 16,284 | 8.00%, with various maturities to 2034 | 19,568,548 |
| 556 | 8.30%, with maturity at 2020 | 654,051 |
| 996 | 8.50%, with various maturities to 2022 | 1,189,490 |
| 4,851 | 9.00%, with various maturities to 2026 | 5,820,218 |
| 6,903 | 9.50%, with various maturities to 2026 | 8,400,287 |
| 385 | 10.00%, with maturity at 2019 | 451,125 |
| | | \$ 103,341,451 |
| | Total Mortgage Pass-Throughs (identified cost \$545,371,719) | \$ 580,400,289 |

Collateralized Mortgage Obligations 6.1%

| Principal Amount (000 s omitted) | Security | Value |
|---|--|--------------|
| \$ 1,322 | Federal Home Loan Mortgage Corp.: | \$ 1,455,796 |
| 1,473 | Series 24, Class J, 6.25%, 11/25/23 | 1,475,419 |
| 2,378 | Series 1497, Class K, 7.00%, 4/15/23 | 2,393,784 |
| 2,037 | Series 1529, Class Z, 7.00%, 6/15/23 | 2,218,307 |
| 683 | Series 1620, Class Z, 6.00%, 11/15/23 | 800,257 |
| 12,304 | Series 1677, Class Z, 7.50%, 7/15/23 | 13,532,019 |
| 3,699 | Series 1702, Class PZ, 6.50%, 3/15/24 | 4,006,009 |
| 542 | Series 2113, Class QG, 6.00%, 1/15/29 | 575,297 |
| 367 | Series 2122, Class K, 6.00%, 2/15/29 | 404,096 |
| 370 | Series 2130, Class K, 6.00%, 3/15/29 | 390,700 |
| 2,863 | Series 2167, Class BZ, 7.00%, 6/15/29 | 3,192,787 |
| 4,191 | Series 2182, Class ZB, 8.00%, 9/15/29 | 4,277,923 |
| 9,489 | Series 2198, Class ZA, 8.50%, 11/15/29 | 10,869,547 |
| | Series 2245, Class A, 8.00%, 8/15/27 | |

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| | | |
|--------|--|----------------------|
| 3,462 | Series 2458, Class ZB, 7.00%, 6/15/32 | 3,997,174 |
| | | \$ 49,589,115 |
| | Federal National Mortgage Association: | |
| \$ 350 | Series G92-44, Class Z, 8.00%, 7/25/22 | \$ 391,005 |
| 569 | Series G92-44, Class ZQ, 8.00%, 7/25/22 | 636,228 |
| 892 | Series G92-46, Class Z, 7.00%, 8/25/22 | 1,015,217 |
| 1,493 | Series G92-60, Class Z, 7.00%, 10/25/22 | 1,701,118 |
| 16,400 | Series G93-35, Class ZQ, 6.50%, 11/25/23 | 18,571,275 |
| 3,678 | Series G93-40, Class H, 6.40%, 12/25/23 | 4,179,535 |
| 237 | Series 1988-14, Class I, 9.20%, 6/25/18 | 270,094 |
| 214 | Series 1989-1, Class D, 10.30%, 1/25/19 | 241,153 |
| 394 | Series 1989-34, Class Y, 9.85%, 7/25/19 | 466,653 |
| 300 | Series 1990-17, Class G, 9.00%, 2/25/20 | 351,881 |
| 144 | Series 1990-27, Class Z, 9.00%, 3/25/20 | 169,088 |
| 156 | Series 1990-29, Class J, 9.00%, 3/25/20 | 182,797 |
| 687 | Series 1990-43, Class Z, 9.50%, 4/25/20 | 816,338 |
| 266 | Series 1991-98, Class J, 8.00%, 8/25/21 | 308,556 |
| 1,728 | Series 1992-77, Class ZA, 8.00%, 5/25/22 | 2,032,865 |
| 121 | Series 1992-103, Class Z, 7.50%, 6/25/22 | 141,179 |

| Principal Amount (000 s omitted) | Security | Value |
|--|--|-----------------------|
| \$ 216 | Series 1992-113, Class Z, 7.50%, 7/25/22 | \$ 250,465 |
| 466 | Series 1992-185, Class ZB, 7.00%, 10/25/22 | 534,614 |
| 1,176 | Series 1993-16, Class Z, 7.50%, 2/25/23 | 1,370,470 |
| 865 | Series 1993-22, Class PM, 7.40%, 2/25/23 | 1,008,953 |
| 1,408 | Series 1993-25, Class J, 7.50%, 3/25/23 | 1,641,498 |
| 2,518 | Series 1993-30, Class PZ, 7.50%, 3/25/23 | 2,944,729 |
| 3,074 | Series 1993-42, Class ZQ, 6.75%, 4/25/23 | 3,478,694 |
| 500 | Series 1993-56, Class PZ, 7.00%, 5/25/23 | 571,402 |
| 584 | Series 1993-156, Class ZB, 7.00%, 9/25/23 | 665,703 |
| 4,158 | Series 1994-45, Class Z, 6.50%, 2/25/24 | 4,690,276 |
| 2,233 | Series 1994-89, Class ZQ, 8.00%, 7/25/24 | 2,658,599 |
| 2,325 | Series 1996-57, Class Z, 7.00%, 12/25/26 | 2,688,464 |
| 1,151 | Series 1997-77, Class Z, 7.00%, 11/18/27 | 1,328,823 |
| 973 | Series 1998-44, Class ZA, 6.50%, 7/20/28 | 1,119,095 |
| 429 | Series 1999-45, Class ZG, 6.50%, 9/25/29 | 492,719 |
| 3,135 | Series 2000-22, Class PN, 6.00%, 7/25/30 | 3,530,271 |
| 474 | Series 2001-37, Class GA, 8.00%, 7/25/16 | 516,299 |
| 801 | Series 2002-1, Class G, 7.00%, 7/25/23 | 912,585 |
| 3,544 | Series 2002-21, Class PE, 6.50%, 4/25/32 | 4,043,055 |
| | | \$ 65,921,696 |
| | Government National Mortgage Association: | |
| \$ 3,793 | Series 2002-45, Class PG, 6.00%, 3/17/32 | \$ 4,155,052 |
| 282 | Series 2005-72, Class E, 12.00%, 11/16/15 | 310,990 |
| | | \$ 4,466,042 |
| Total Collateralized Mortgage Obligations (identified cost \$112,486,866) | | \$ 119,976,853 |

Commercial Mortgage-Backed Securities 9.1%

| Principal Amount (000 s omitted) | Security | Value |
|--|--|---------------|
| \$ 22,300 | BACM, Series 2004-1, Class A4, 4.76%, 11/10/39 | \$ 23,561,912 |
| 436 | BACM, Series 2004-3, Class A5, 5.536%, 6/10/39 ⁽¹⁴⁾ | 472,138 |
| 625 | BACM, Series 2004-6, Class A5, 4.811%, 12/10/42 | 669,143 |
| 2,000 | BSCMS, Series 2002-TOP8, Class C, 5.22%, 8/15/38 | 2,048,660 |
| 1,250 | BSCMS, Series 2004-PWR3, Class A4, 4.715%, 2/11/41 | 1,321,490 |
| 3,915 | BSCMS, Series 2004-PWR4, Class A2, 5.286%, 6/11/41 ⁽¹⁴⁾ | 4,072,181 |

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| | | |
|--------|---|------------|
| 2,753 | BSCMS, Series 2004-PWR5, Class A3, 4.565%, 7/11/42 | 2,754,984 |
| 3,614 | BSCMS, Series 2004-T16, Class A4, 4.32%, 2/13/46 | 3,613,623 |
| 1,905 | CGCMT, Series 2004-C1, Class A3, 5.251%, 4/15/40 ⁽¹⁴⁾ | 1,990,261 |
| 12,215 | CGCMT, Series 2004-C1, Class A4, 5.368%, 4/15/40 ⁽¹⁴⁾ | 13,202,760 |
| 32,874 | COMM, Series 2004-LB2A, Class A4, 4.715%, 3/10/39 ⁽¹⁵⁾ | 34,715,049 |
| 1,794 | COMM, Series 2005-LP5, Class A2, 4.63%, 5/10/43 | 1,804,548 |
| 19,897 | CSFB, Series 2004-C1, Class A4, 4.75%, 1/15/37 ⁽¹⁴⁾ | 20,950,669 |
| 183 | CSFB, Series 2004-C3, Class A3, 4.302%, 7/15/36 | 183,223 |
| 1,577 | CSFB, Series 2004-C3, Class A5, 5.113%, 7/15/36 ⁽¹⁴⁾ | 1,690,296 |
| 1,320 | GECMC, Series 2005-C1, Class A3, 4.578%, 6/10/48 | 1,363,079 |
| 750 | GMACC, Series 2004-C3, Class A5, 4.864%, 12/10/41 | 797,389 |
| 2,200 | JPMCC, Series 2004-CBX, Class A4, 4.529%, 1/12/37 | 2,202,344 |
| 10,946 | JPMCC, Series 2005-LDP3, Class A3, 4.959%, 8/15/42 | 11,266,093 |
| 27,214 | JPMCC, Series 2005-LDP5, Class A3, 5.234%, 12/15/44 ⁽¹⁴⁾ ⁽¹⁵⁾ | 28,835,614 |
| 1,000 | JPMCC, Series 2005-LDP5, Class AJ, 5.326%, 12/15/44 | 941,216 |
| 2,000 | JPMCC, Series 2011-C3, Class A2, 3.673%, 2/16/46 ⁽⁹⁾ | 2,071,570 |
| 152 | LB-UBS, Series 2005-C1, Class A2, 4.31%, 2/15/30 | 152,488 |
| 8,775 | MLMT, Series 2003-KEY1, Class A4, 5.236%, 11/12/35 ⁽¹⁴⁾ | 9,392,018 |
| 7,252 | MSC, Series 2004-IQ7, Class A3, 5.35%, 6/15/38 ⁽¹⁴⁾ | 7,321,149 |
| 660 | MSC, Series 2004-IQ8, Class A5, 5.11%, 6/15/40 ⁽¹⁴⁾ | 707,149 |

**Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|--|--------------|
| \$ 500 | RBSCF, Series 2010-MB1, Class C, 4.67%, 4/15/24 ⁽⁹⁾⁽¹⁴⁾ | \$ 531,779 |
| 965 | WBCMT, Series 2003-C6, Class F, 5.125%, 8/15/35 ⁽⁹⁾⁽¹⁴⁾ | 988,346 |
| 250 | WBCMT, Series 2004-C12, Class A4, 5.316%, 7/15/41 ⁽¹⁴⁾ | 269,522 |

**Total Commercial Mortgage-Backed Securities
(identified cost \$173,759,565)****\$ 179,890,693****Asset-Backed Securities 0.3%****Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|--|--------------|
| \$ 443 | Alzette European CLO SA, Series 2004-1A, Class E2, 6.747%, 12/15/20 ⁽¹⁶⁾ | \$ 363,349 |
| 589 | Avalon Capital Ltd. 3, Series 1A, Class D, 2.208%, 2/24/19 ⁽⁹⁾⁽¹⁶⁾ | 453,623 |
| 753 | Babson Ltd., Series 2005-1A, Class C1, 2.199%, 4/15/19 ⁽⁹⁾⁽¹⁶⁾ | 568,051 |
| 1,000 | Bryant Park CDO Ltd., Series 2005-1A, Class C, 2.299%, 1/15/19 ⁽⁹⁾⁽¹⁶⁾ | 688,531 |
| 1,000 | Carlyle High Yield Partners, Series 2004-6A, Class C, 2.716%, 8/11/16 ⁽⁹⁾⁽¹⁶⁾ | 837,539 |
| 985 | Centurion CDO 8 Ltd., Series 2005-8A, Class D, 5.752%, 3/8/17 ⁽¹⁶⁾ | 728,557 |
| 500 | Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.00%, 7/17/19 ⁽¹⁶⁾ | 369,029 |
| 1,844 | Comstock Funding Ltd., Series 2006-1A, Class D, 4.504%, 5/30/20 ⁽⁹⁾⁽¹⁶⁾ | 1,301,825 |
| 1,500 | Dryden Leveraged Loan, Series 2004-6A, Class C1, 2.823%, 7/30/16 ⁽⁹⁾⁽¹⁶⁾ | 1,199,242 |

**Total Asset-Backed Securities
(identified cost \$8,125,542)****\$ 6,509,746****U.S. Government Agency Obligations 1.7%****Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|--|--------------|
| \$ 6,585 | Federal Home Loan Bank: 5.375%, 5/15/19 | \$ 7,777,116 |
| 3,975 | 4.125%, 12/31/19 | 4,355,594 |
| 4,205 | 4.125%, 3/13/20 | 4,565,629 |
| 9,000 | 5.25%, 12/9/22 | 10,555,875 |
| 5,740 | 5.375%, 8/15/24 | 6,694,378 |

\$ 33,948,592

**Total U.S. Government Agency Obligations
(identified cost \$34,062,705)**

Common Stocks 1.5%

| Shares | Security | Value |
|--------------------------------------|--|---------------------|
| Automotive 0.1% | | |
| 25,372 | Dayco Products, LLC ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | \$ 1,420,832 |
| 8,949 | Hayes Lemmerz International, Inc. ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | 536,940 |
| | | \$ 1,957,772 |
| Building and Development 0.2% | | |
| 3,677 | Panolam Holdings Co. ⁽⁸⁾⁽¹⁷⁾⁽¹⁹⁾ | \$ 3,539,664 |
| 1,231 | United Subcontractors, Inc. ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | 94,474 |
| 4,575 | WCI Communities, Inc. ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | 480,421 |
| | | \$ 4,114,559 |
| Chemicals and Plastics 0.0% | | |
| 243 | Wellman Holdings, Inc. ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | \$ 0 |
| | | \$ 0 |

| Shares | Security | Value |
|---|--|---------------------|
| Containers and Glass Products 0.2% | | |
| 142,857 | Anchor Glass Container Corp. ⁽⁸⁾⁽¹⁷⁾ | \$ 4,097,139 |
| | | \$ 4,097,139 |
| Diversified Manufacturing 0.0% | | |
| 14,906 | MEGA Brands, Inc. ⁽¹⁷⁾ | \$ 140,943 |
| | | \$ 140,943 |
| Ecological Services and Equipment 0.0% | | |
| 2,484 | Environmental Systems Products Holdings, Inc. ⁽⁸⁾⁽¹⁷⁾⁽¹⁹⁾ | \$ 56,114 |
| | | \$ 56,114 |
| Financial Intermediaries 0.0% | | |
| 357 | RTS Investor Corp. ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | \$ 78,845 |
| | | \$ 78,845 |
| Food Service 0.0% | | |
| 30,225 | Buffets, Inc. ⁽⁸⁾⁽¹⁷⁾ | \$ 124,678 |
| | | \$ 124,678 |
| Home Furnishings 0.1% | | |
| 9,399 | Oreck Corp. ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | \$ 644,489 |
| 26,249 | Sanitec Europe Oy B Units ⁽¹⁷⁾⁽¹⁸⁾ | 150,869 |
| 25,787 | Sanitec Europe Oy E Units ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | 0 |
| | | \$ 795,358 |
| Leisure Goods/Activities/Movies 0.1% | | |
| 72,419 | Metro-Goldwyn-Mayer Holdings, Inc. ⁽¹⁷⁾⁽¹⁸⁾ | \$ 1,609,968 |
| | | \$ 1,609,968 |
| Lodging and Casinos 0.1% | | |
| 828 | Greektown Superholdings, Inc. ⁽¹⁷⁾ | \$ 57,960 |
| 46,819 | Herbst Gaming, Inc. ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | 238,310 |
| 17,051 | Tropicana Entertainment, Inc. ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | 274,947 |
| | | \$ 571,217 |
| Nonferrous Metals/Minerals 0.0% | | |
| 1,636 | Euramax International, Inc. ⁽¹⁷⁾⁽¹⁸⁾ | \$ 523,552 |

| | | | |
|---------------------------------------|--|--|----------------------|
| | | | \$ 523,552 |
| Oil and Gas | 0.0% | | |
| 15,874 | SemGroup Corp. ⁽¹⁷⁾ | | \$ 369,547 |
| | | | \$ 369,547 |
| Publishing | 0.2% | | |
| 5,187 | Ion Media Networks, Inc. ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | | \$ 3,630,900 |
| 14,016 | MediaNews Group, Inc. ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | | 265,598 |
| 2,862 | Source Interlink Companies, Inc. ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | | 100,571 |
| 1,091 | Star Tribune Media Holdings Co. ⁽¹⁷⁾ | | 35,458 |
| 9,296 | SuperMedia, Inc. ⁽¹⁷⁾ | | 33,930 |
| | | | \$ 4,066,457 |
| Radio and Television | 0.1% | | |
| 892 | New Young Broadcasting Holding Co., Inc. ⁽¹⁷⁾⁽¹⁸⁾ | | \$ 2,441,850 |
| | | | \$ 2,441,850 |
| Steel | 0.4% | | |
| 33,937 | KNIA Holdings, Inc. ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | | \$ 457,136 |
| 218,800 | RathGibson Acquisition Co., LLC ⁽⁸⁾⁽¹⁷⁾⁽¹⁹⁾ | | 7,318,860 |
| | | | \$ 7,775,996 |
| Total Common Stocks | | | |
| (identified cost \$11,655,268) | | | \$ 28,723,995 |

Convertible Bonds 0.0%**Principal****Amount****(000 s omitted)****Security****Value****Oil and Gas 0.0%**

| | | | | |
|----|-----|-----------------------------------|----|---------|
| \$ | 700 | Transocean, Inc., 1.50%, 12/15/37 | \$ | 690,375 |
|----|-----|-----------------------------------|----|---------|

Total Convertible Bonds**(identified cost \$679,764)****\$ 690,375****Preferred Stocks 0.4%****Shares****Security****Value****Banks and Thrifts 0.1%**

| | | | | |
|--|--------|------------------------------|----|-----------|
| | 40,000 | BB&T Capital Trust VI, 9.60% | \$ | 1,052,000 |
|--|--------|------------------------------|----|-----------|

\$ 1,052,000**Diversified Financial Services 0.1%**

| | | | | |
|--|--------|--|----|-----------|
| | 46,000 | JPMorgan Chase Capital XXVIII, 7.20% ⁽¹⁶⁾ | \$ | 1,175,300 |
|--|--------|--|----|-----------|

\$ 1,175,300**Ecological Services and Equipment 0.0%**

| | | | | |
|--|-----|--|----|--------|
| | 569 | Environmental Systems Products Holdings, Inc., Series A ⁽⁸⁾⁽¹⁷⁾⁽¹⁹⁾ | \$ | 35,654 |
|--|-----|--|----|--------|

\$ 35,654**Financial Intermediaries 0.2%**

| | | | | |
|--|---------|--|----|-----------|
| | 102,000 | Citigroup Capital XII, 8.50% ⁽¹⁶⁾ | \$ | 2,624,460 |
|--|---------|--|----|-----------|

| | | | | |
|--|--------|--------------------------------|--|---------|
| | 30,740 | Citigroup Capital XIII, 7.875% | | 835,282 |
|--|--------|--------------------------------|--|---------|

| | | | | |
|--|--------|--|--|---------|
| | 35,605 | GMAC Capital Trust I, 8.125% ⁽¹⁷⁾ | | 912,200 |
|--|--------|--|--|---------|

\$ 4,371,942**Oil, Gas & Consumable Fuels 0.0%**

| | | | | |
|--|-------|--|----|---------|
| | 9,691 | Chesapeake Energy Corp., 4.50% Convertible | \$ | 949,718 |
|--|-------|--|----|---------|

\$ 949,718**Total Preferred Stocks****(identified cost \$7,529,398)****\$ 7,584,614**

Warrants 0.0%

| Shares | Security | Value |
|------------------------------------|---|--------------|
| Chemicals and Plastics 0.0% | | |
| 663 | Foamex, Series A, Expires 12/31/13 ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | \$ 0 |
| 663 | Foamex, Series B, Expires 12/31/15 ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | 0 |
| | | \$ 0 |

Food Products 0.0%

| | | |
|-------|---|-------------------|
| 1,745 | ASG Consolidated, LLC/ASG Finance, Inc., Expires 5/5/18 ⁽¹⁷⁾ | \$ 218,125 |
| | | \$ 218,125 |

Oil and Gas 0.0%

| | | |
|--------|--|------------------|
| 16,708 | SemGroup Corp., Expires 11/30/14 ⁽¹⁷⁾ | \$ 92,646 |
| | | \$ 92,646 |

Publishing 0.0%

| | | |
|--------|---|------------------|
| 23,833 | Reader s Digest Association, Inc. (The), Expires 2/19/14 ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | \$ 0 |
| 935 | Star Tribune Media Holding, Expires 9/28/13 ⁽¹⁷⁾ | 30,387 |
| | | \$ 30,387 |

| Shares | Security | \$Value |
|--|--|-------------------|
| Radio and Television 0.0% | | |
| 6 | New Young Broadcasting Holding Co., Inc., Expires 12/24/24 ⁽¹⁷⁾⁽¹⁸⁾ | \$ 16,425 |
| | | \$ 16,425 |
| Retailers (Except Food and Drug) 0.0% | | |
| 10,360 | Oriental Trading Co., Inc., Expires 2/11/16 ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | \$ 0 |
| 11,366 | Oriental Trading Co., Inc., Expires 2/11/16 ⁽⁸⁾⁽¹⁷⁾⁽¹⁸⁾ | 0 |
| | | \$ 0 |
| Total Warrants (identified cost \$10,478) | | \$ 357,583 |
| Miscellaneous 0.0% | | |
| Business Equipment and Services 0.0% | | |
| 5,250,000 | NCS Acquisition Corp., Escrow Certificate ⁽¹⁷⁾ | \$ 361,988 |
| | | \$ 361,988 |
| Cable and Satellite Television 0.0% | | |
| 2,786,444 | Adelphia Recovery Trust ⁽¹⁷⁾ | \$ 27,864 |
| 300,000 | Adelphia, Inc., Escrow Certificate ⁽¹⁷⁾ | 561 |
| 2,500,000 | Adelphia, Inc., Escrow Certificate ⁽¹⁷⁾ | 4,675 |
| | | \$ 33,100 |
| Health Care 0.0% | | |
| 1,815,000 | US Oncology, Inc., Escrow Certificate ⁽¹⁷⁾ | \$ 40,838 |
| | | \$ 40,838 |
| Total Miscellaneous (identified cost \$2,777,647) | | \$ 435,926 |
| Short-Term Investments 1.9% | | |
| Interest/ Principal | | |

| Amount | Description | Value |
|--|--|-------------------------|
| (000 s Omitted) | | |
| \$ 34,373 | Eaton Vance Cash Reserves Fund, LLC, 0.10% ⁽²⁰⁾ | \$ 34,372,874 |
| 3,950 | State Street Bank and Trust Euro Time Deposit, 0.01%, 8/1/11 | 3,950,262 |
| Total Short-Term Investments | | |
| (identified cost \$38,323,136) | | \$ 38,323,136 |
| Total Investments 142.5% | | |
| (identified cost \$2,715,662,522) | | \$ 2,815,068,561 |
| Less Unfunded Loan Commitments (0.1)% | | \$ (1,833,607) |
| Net Investments 142.4% | | |
| (identified cost \$2,713,828,915) | | \$ 2,813,234,954 |
| Other Assets, Less Liabilities (29.0)% | | \$ (571,735,213) |
| Auction Preferred Shares Plus Cumulative Unpaid Dividends (13.4)% | | \$ (266,628,677) |
| Net Assets Applicable to Common Shares 100.0% | | \$ 1,974,871,064 |

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

- BACM - Bank of America Commercial Mortgage, Inc.
- BSCMS - Bear Stearns Commercial Mortgage Securities, Inc.
- CGCMT - Citigroup Commercial Mortgage Trust
- COMM - Commercial Mortgage Pass-Through Certificate
- CSFB - Credit Suisse First Boston Mortgage Securities Corp.
- GECCM - General Electric Commercial Mortgage Corporation
- GMACC - GMAC Commercial Mortgage Securities, Inc.
- JPMCC - JPMorgan Chase Commercial Mortgage Securities Corp.
- LB-UBS - LB-UBS Commercial Mortgage Trust
- MLMT - Merrill Lynch Mortgage Trust
- MSC - Morgan Stanley Capital I
- RBSCF - Royal Bank of Scotland Commercial Funding
- WBCMT - Wachovia Bank Commercial Mortgage Trust
- EUR - Euro
- GBP - British Pound Sterling

* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate interests (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate (LIBOR) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.
- (2) Amount is less than 0.05%.

- (3) 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.
- (4) Defaulted matured security. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
- (5) Represents a payment-in-kind security which may pay all or a portion of interest/dividends in additional par/shares.
- (6) This Senior Loan will settle after July 31, 2011, at which time the interest rate will be determined.
- (7) Currently the issuer is in default with respect to interest payments. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
- (8) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (9) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933. These securities may be sold in certain transactions (normally to qualified institutional buyers) and remain exempt from registration. At July 31, 2011, the aggregate value of these securities is \$402,186,694 or 20.4% of the Fund's net assets applicable to common shares.
- (10) Security exempt from registration under Regulation S of the Securities Act of 1933, which exempts from registration securities offered and sold outside the United States. Security may not be offered or sold in the United States except pursuant to an exemption from, or in a transaction not subject to, the registration requirements of the Securities Act of 1933.
- (11) Security converts to floating rate after the indicated fixed-rate coupon period.
- (12) Security (or a portion thereof) has been pledged to cover collateral requirements on open financial contracts.
- (13) Adjustable rate mortgage security. Rate shown is the rate at July 31, 2011.
- (14) Weighted average fixed-rate coupon that changes/updates monthly.
- (15) Security held as collateral for borrowings under the Term Asset-Backed Securities Loan Facility (TALF).
- (16) Variable rate security. The stated interest rate represents the rate in effect at July 31, 2011.
- (17) Non-income producing security.
- (18) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (19) Restricted security.
- (20)

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, 2011. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended July 31, 2011 was \$11,908.

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

Forward Foreign Currency Exchange Contracts

Sales

| Settlement Date | Deliver | In Exchange For | Counterparty | Net Unrealized Depreciation |
|-----------------|-------------------------------------|------------------------------------|--------------------------|-----------------------------|
| 8/31/11 | British Pound Sterling 5,634,519 | United States Dollar 9,214,945 | JPMorgan Chase Bank | \$ (31,101) |
| 8/31/11 | Euro 47,802,119 | United States Dollar 67,302,516 | Citigroup Global Markets | (1,341,384) |
| 9/30/11 | British Pound Sterling 5,375,688 | United States Dollar 8,602,391 | Goldman Sachs, Inc. | (216,024) |
| 9/30/11 | Euro 3,985,520 | United States Dollar 5,708,599 | HSBC Bank USA | (10,225) |
| 10/31/11 | British Pound Sterling 5,749,033 | United States Dollar 9,388,256 | JPMorgan Chase Bank | (39,555) |
| | | | | \$ (1,638,289) |

Purchases

| Settlement Date | In Exchange For | Deliver | Counterparty | Net Unrealized Appreciation |
|-----------------|-----------------|---------------------------------|-------------------------------------|-----------------------------|
| 8/31/11 | Euro 155,626 | United States Dollar 223,171 | State Street Bank and Trust Company | \$ 308 |
| | | | | \$ 308 |

Futures Contracts

| Expiration Date | Contracts | Position | Aggregate Cost | Value | Net Unrealized Depreciation |
|-----------------|-------------------------------|----------|-----------------|-----------------|-----------------------------|
| 9/11 | 250 U.S. 2-Year Treasury Note | Short | \$ (54,714,844) | \$ (54,980,469) | \$ (265,625) |
| 9/11 | 650 U.S. 5-Year Treasury Note | Short | (77,055,469) | (78,939,454) | (1,883,985) |

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| | | | | | |
|------|--------------------------------|-------|--------------|--------------|-----------------------|
| 9/11 | 680 U.S. 10-Year Treasury Note | Short | (82,805,938) | (85,467,500) | (2,661,562) |
| 9/11 | 130 U.S. 30-Year Treasury Bond | Short | (16,088,516) | (16,656,250) | (567,734) |
| | | | | | \$ (5,378,906) |

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

In the normal course of pursuing its investment objective and its use of derivatives, the Fund is subject to the following risks:

Foreign Exchange Risk: Because the Fund holds foreign currency denominated investments, the value of these investments and related receivables and payables may change due to future changes in foreign currency exchange rates. To hedge against this risk, the Fund enters into forward foreign currency exchange contracts. The Fund also enters into such contracts to hedge the currency risk of investments it anticipates purchasing.

Interest Rate Risk: The Fund purchases and sells U.S. Treasury futures contracts to manage the duration of its portfolio.

The fair value of derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) by risk exposure at July 31, 2011 was as follows:

| Risk | Derivative | Fair Value | |
|-------------|---|-------------------|-----------------------|
| | | Asset | Liability |
| | Forward Foreign Currency Exchange Contracts | \$ 308 | \$ (1,638,289) |
| | Financial Futures Contracts | | (5,378,906)* |
| | Total | \$ 308 | \$ (7,017,195) |

* Amount represents cumulative unrealized appreciation or (depreciation) on futures contracts in the Futures Contracts table above.

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

| | |
|------------------------------------|-------------------------|
| Aggregate cost | \$ 2,734,684,074 |
| Gross unrealized appreciation | \$ 127,024,113 |
| Gross unrealized depreciation | (48,473,233) |
| Net unrealized appreciation | \$ 78,550,880 |

Restricted Securities

At July 31, 2011, the Fund owned the following securities (representing 0.6% 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 | Cost | Value |
|---|----------------------------|---------------|---------------------|----------------------|
| Common Stocks | | | | |
| Environmental Systems Products Holdings, Inc. | 10/25/07 | 2,484 | \$ 0 ⁽¹⁾ | \$ 56,114 |
| Panolam Holdings Co. | 12/30/09 | 3,677 | 2,020,511 | 3,539,664 |
| RathGibson Acquisition Co., LLC | 6/14/10 | 218,800 | 1,161,180 | 7,318,860 |
| Total Common Stocks | | | \$ 3,181,691 | \$ 10,914,638 |
| Preferred Stocks | | | | |
| Environmental Systems Products Holdings, Inc., Series A | 10/25/07 | 569 | \$ 9,958 | \$ 35,654 |
| Total Preferred Stocks | | | \$ 9,958 | \$ 35,654 |
| Total Restricted Securities | | | \$ 3,191,649 | \$ 10,950,292 |

⁽¹⁾ Less than \$0.50.

Under generally accepted accounting principles for fair value measurements, a three-tier hierarchy to prioritize the assumptions, referred to as inputs, is used in valuation techniques to measure fair value. The three-tier hierarchy of inputs is summarized in the three broad levels listed below.

Level 1 quoted prices in active markets for identical investments

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

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

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

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

| Asset Description | Level 1 | Level 2 | Level 3 | Total |
|---|---------------------|-------------------------|----------------------|-------------------------|
| Senior Floating-Rate Interests (Less Unfunded Loan Commitments) | \$ | \$ 824,971,950 | \$ 4,113,165 | \$ 829,085,115 |
| Corporate Bonds & Notes | | 984,003,292 | 3,081,597 | 987,084,889 |
| Foreign Government Securities | | 223,148 | | 223,148 |
| Mortgage Pass-Throughs | | 580,400,289 | | 580,400,289 |
| Collateralized Mortgage Obligations | | 119,976,853 | | 119,976,853 |
| Commercial Mortgage-Backed Securities | | 179,890,693 | | 179,890,693 |
| Asset-Backed Securities | | 6,509,746 | | 6,509,746 |
| U.S. Government Agency Obligations | | 33,948,592 | | 33,948,592 |
| Common Stocks | 544,420 | 4,819,657 | 23,359,918 | 28,723,995 |
| Convertible Bonds | | 690,375 | | 690,375 |
| Preferred Stocks | 6,713,678 | 835,282 | 35,654 | 7,584,614 |
| Warrants | | 357,583 | 0 | 357,583 |
| Miscellaneous | | 435,926 | | 435,926 |
| Short-Term Investments | | 38,323,136 | | 38,323,136 |
| Total Investments | \$ 7,258,098 | \$ 2,775,386,522 | \$ 30,590,334 | \$ 2,813,234,954 |
| Forward Foreign Currency Exchange Contracts | \$ | \$ 308 | \$ | \$ 308 |
| Total | \$ 7,258,098 | \$ 2,775,386,830 | \$ 30,590,334 | \$ 2,813,235,262 |

| Liability Description | Level 1 | Level 2 | Level 3 | Total |
|---|-----------------------|-----------------------|------------------------|------------------------|
| Forward Foreign Currency Exchange Contracts | \$ | \$ (1,638,289) | \$ | \$ (1,638,289) |
| Futures Contracts | (5,378,906) | | | (5,378,906) |
| TALF Loans Payable | | | (51,042,132) | (51,042,132) |
| Total | \$ (5,378,906) | \$ (1,638,289) | \$ (51,042,132) | \$ (58,059,327) |

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

| | Investments in Senior Floating-Rate Interests | Investments in Corporate Bonds & Notes | Investments in Common Stocks | Investments in Preferred Stocks, Warrants and Miscellaneous | TALF Loans Payable | Total |
|--|--|---|-------------------------------------|--|---------------------------|-----------------|
| Balance as of April 30, 2011 | \$ 4,729,112 | \$ 6,352,882 | \$ 21,825,447 | \$ 64,704 | \$ (51,042,132) | \$ (18,069,987) |
| Realized gains (losses) | (1,223,542) | | | (6,493,930) | | (7,717,472) |
| Change in net unrealized appreciation (depreciation) | 925,143 | 146,113 | 314,048 | 6,493,865 | | 7,879,169 |
| Cost of purchases | 47,757 | | | | | 47,757 |
| Proceeds from sales | (762,597) | | | | | (762,597) |
| Accrued discount (premium) | 12,993 | (4,702) | | | | 8,291 |
| Transfers to Level 3* | 398,796 | 492 | 1,728,713 | | | 2,128,001 |
| Transfers from Level 3* | (14,497) | (3,413,188) | (508,290) | (28,985) | | (3,964,960) |
| Balance as of July 31, 2011 | \$ 4,113,165 | \$ 3,081,597 | \$ 23,359,918 | \$ 35,654 | \$ (51,042,132) | \$ (20,451,798) |
| | \$ (221,380) | \$ 146,113 | \$ 314,048 | \$ | \$ | \$ 238,781 |

**Change in net
unrealized
appreciation
(depreciation)
on investments
still held as of
July 31, 2011***

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

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

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

Item 2. Controls and Procedures

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

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

Signatures

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

Eaton Vance Limited Duration Income Fund

By: /s/ Payson F. Swaffield

Payson F. Swaffield
President

Date: September 26, 2011

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

By: /s/ Payson F. Swaffield

Payson F. Swaffield
President

Date: September 26, 2011

By: /s/ Barbara E. Campbell

Barbara E. Campbell
Treasurer

Date: September 26, 2011