

EATON VANCE LTD DURATION INCOME FUND  
Form N-Q  
August 28, 2012

**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)**

**March 31**

Date of Fiscal Year End

**June 30, 2012**

Date of Reporting Period

**Item 1. Schedule of Investments**

## Eaton Vance

## Limited Duration Income Fund

June 30, 2012

## PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 44.2%

| Borrower/Tranche Description                         | Principal       |                      |
|--|-----------------|----------------------|
|  | Amount*         |                      |
|  | (000 s omitted) | Value                |
| <b>Aerospace and Defense 0.7%</b>                    |                 |                      |
| <b>AVIO S.p.A.</b>                                   |                 |                      |
| Term Loan, Maturing December 13, 2014 <sup>(2)</sup> | 650             | \$ 634,400           |
| Term Loan, Maturing December 13, 2015 <sup>(2)</sup> | 700             | 683,200              |
| Term Loan, 4.13%, Maturing December 14, 2017         | EUR 575         | 725,843              |
| <b>Booz Allen Hamilton Inc.</b>                      |                 |                      |
| Term Loan, 3.75%, Maturing August 3, 2017            | 469             | 468,867              |
| <b>DAE Aviation Holdings, Inc.</b>                   |                 |                      |
| Term Loan, 5.47%, Maturing July 31, 2014             | 1,369           | 1,355,553            |
| Term Loan, 5.47%, Maturing July 31, 2014             | 1,438           | 1,423,656            |
| <b>Ducommun Incorporated</b>                         |                 |                      |
| Term Loan, 5.50%, Maturing June 28, 2017             | 569             | 566,404              |
| <b>IAP Worldwide Services, Inc.</b>                  |                 |                      |
| Term Loan, 9.25%, Maturing December 28, 2012         | 971             | 840,257              |
| <b>Sequa Corporation</b>                             |                 |                      |
| Term Loan, 3.72%, Maturing December 3, 2014          | 2,191           | 2,148,256            |
| Term Loan, 6.25%, Maturing December 3, 2014          | 274             | 274,309              |
| <b>TASC, Inc.</b>                                    |                 |                      |
| Term Loan, 4.50%, Maturing December 18, 2015         | 1,532           | 1,506,890            |
| <b>Transdigm, Inc.</b>                               |                 |                      |
| Term Loan, 4.00%, Maturing February 14, 2017         | 821             | 818,823              |
| <b>Wesco Aircraft Hardware Corp.</b>                 |                 |                      |
| Term Loan, 4.25%, Maturing April 7, 2017             | 367             | 367,410              |
| <b>Wyle Services Corporation</b>                     |                 |                      |
| Term Loan, 5.00%, Maturing March 27, 2017            | 880             | 871,628              |
|  |                 | <b>\$ 12,685,496</b> |
| <b>Air Transport 0.1%</b>                            |                 |                      |
| <b>Evergreen International Aviation, Inc.</b>        |                 |                      |
| Term Loan, 11.50%, Maturing June 30, 2015            | 918             | \$ 796,219           |
| <b>Orbitz Worldwide Inc.</b>                         |                 |                      |
| Term Loan, 3.25%, Maturing July 25, 2014             | 1,654           | 1,560,573            |
|  |                 | <b>\$ 2,356,792</b>  |
| <b>Automotive 2.5%</b>                               |                 |                      |
| <b>Allison Transmission, Inc.</b>                    |                 |                      |
| Term Loan, 2.75%, Maturing August 7, 2014            | 6,482           | \$ 6,417,092         |
| <b>Autoparts Holdings Limited</b>                    |                 |                      |

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|   |       |           |
|---|-------|-----------|
| Term Loan, 6.50%, Maturing July 28, 2017                | 995   | 962,029   |
| <b>Chrysler Group LLC</b>                               |       |           |
| Term Loan, 6.00%, Maturing May 24, 2017                 | 7,927 | 7,996,317 |
| <b>Delphi Corporation</b>                               |       |           |
| Term Loan, 3.50%, Maturing March 31, 2017               | 1,994 | 1,993,526 |
| <b>Federal-Mogul Corporation</b>                        |       |           |
| Term Loan, 2.18%, Maturing December 29, 2014            | 4,010 | 3,825,170 |
| Term Loan, 2.18%, Maturing December 28, 2015            | 3,563 | 3,398,679 |
| <b>Goodyear Tire &amp; Rubber Company (The)</b>         |       |           |
| Term Loan - Second Lien, 4.75%, Maturing April 30, 2019 | 6,775 | 6,631,031 |

| Borrower/Tranche Description                                  | Principal       |                      |
|---|-----------------|----------------------|
|   | (000 s omitted) | Value                |
| <b>HHI Holdings LLC</b>                                       |                 |                      |
| Term Loan, 7.00%, Maturing March 21, 2017                     | 1,663           | \$ 1,671,391         |
| <b>Metaldyne Company LLC</b>                                  |                 |                      |
| Term Loan, 5.25%, Maturing May 18, 2017                       | 3,090           | 3,066,478            |
| <b>SRAM, LLC</b>  |                 |                      |
| Term Loan, 4.78%, Maturing June 7, 2018                       | 2,759           | 2,746,434            |
| <b>Tomkins LLC</b>  |                 |                      |
| Term Loan, 4.25%, Maturing September 29, 2016                 | 2,147           | 2,148,498            |
| <b>TriMas Corporation</b>                                     |                 |                      |
| Term Loan, 4.25%, Maturing June 21, 2017                      | 1,089           | 1,088,750            |
| <b>Veyance Technologies, Inc.</b>                             |                 |                      |
| Term Loan, 2.50%, Maturing July 31, 2014                      | 292             | 284,119              |
| Term Loan, 2.50%, Maturing July 31, 2014                      | 2,040           | 1,983,629            |
| Term Loan, 5.50%, Maturing July 31, 2014                      | 349             | 345,634              |
| Term Loan - Second Lien, 6.00%, Maturing July 31, 2015        | 4,100           | 3,824,960            |
|   |                 | <b>\$ 48,383,737</b> |
| <b>Beverage and Tobacco 0.0%</b>                              |                 |                      |
| <b>Maine Beverage Company</b>                                 |                 |                      |
| Term Loan, 2.22%, Maturing March 31, 2013                     | 108             | \$ 105,786           |
|   |                 | <b>\$ 105,786</b>    |
| <b>Brokers, Dealers and Investment Houses 0.0%</b>            |                 |                      |
| <b>Sonneborn LLC</b>  |                 |                      |
| Term Loan, 6.50%, Maturing March 30, 2018                     | 572             | \$ 573,954           |
|   |                 | <b>\$ 573,954</b>    |
| <b>Building and Development 0.4%</b>                          |                 |                      |
| <b>Forestar Real Estate Group Inc.</b>                        |                 |                      |
| Revolving Loan, 0.49%, Maturing August 6, 2013 <sup>(4)</sup> | 311             | \$ 292,711           |
| Term Loan, 6.50%, Maturing August 6, 2015                     | 2,854           | 2,754,443            |
| <b>Panolam Industries International, Inc.</b>                 |                 |                      |
| Term Loan, 8.25%, Maturing December 31, 2013                  | 1,746           | 1,728,799            |
| <b>Preferred Proppants, LLC</b>                               |                 |                      |
| Term Loan, 7.50%, Maturing December 15, 2016                  | 721             | 694,324              |
| <b>RE/MAX International, Inc.</b>                             |                 |                      |
| Term Loan, 5.50%, Maturing April 15, 2016                     | 2,096           | 2,090,345            |
| <b>Realogy Corporation</b>                                    |                 |                      |
| Term Loan, 3.25%, Maturing October 10, 2013                   | 97              | 92,332               |
| <b>Summit Materials Companies I, LLC</b>                      |                 |                      |
| Term Loan, 6.00%, Maturing January 30, 2019                   | 499             | 500,412              |
|   |                 | <b>\$ 8,153,366</b>  |
| <b>Business Equipment and Services 4.2%</b>                   |                 |                      |
| <b>ACCO Brands Corporation</b>                                |                 |                      |
| Term Loan, 4.25%, Maturing April 30, 2019                     | 1,493           | \$ 1,492,500         |
| <b>Acosta, Inc.</b>   |                 |                      |
| Term Loan, 5.75%, Maturing March 1, 2018                      | 3,161           | 3,144,828            |
| Term Loan, Maturing March 1, 2018 <sup>(2)</sup>              | 725             | 727,719              |

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**Advantage Sales & Marketing, Inc.**

|  |       |           |
|--|-------|-----------|
| Term Loan, 5.25%, Maturing December 18, 2017 | 3,115 | 3,087,929 |
|--|-------|-----------|

**Affinion Group, Inc.**

|  |       |           |
|--|-------|-----------|
| Term Loan, 5.00%, Maturing July 16, 2015 | 5,505 | 5,027,129 |
|--|-------|-----------|

**Allied Security Holdings, LLC**

|   |     |         |
|---|-----|---------|
| Term Loan, 5.25%, Maturing February 3, 2017 | 543 | 542,446 |
|---|-----|---------|

**Altegrity, Inc.**

|  |       |           |
|--|-------|-----------|
| Term Loan, 2.99%, Maturing February 21, 2015 | 2,556 | 2,422,026 |
|--|-------|-----------|

| Borrower/Tranche Description                            | Principal       |            |
|---|-----------------|------------|
|   | (000 s omitted) | Value      |
| <b>BAR/BRI Review Courses, Inc.</b>                     |                 |            |
| Term Loan, 6.00%, Maturing June 16, 2017                | 675             | \$ 671,843 |
| <b>Brand Energy &amp; Infrastructure Services, Inc.</b> |                 |            |
| Term Loan, 2.50%, Maturing February 7, 2014             | 910             | 855,961    |
| Term Loan, 3.73%, Maturing February 7, 2014             | 983             | 930,023    |
| <b>Brickman Group Holdings Inc.</b>                     |                 |            |
| Term Loan, 5.50%, Maturing October 14, 2016             | 1,569           | 1,572,703  |
| <b>Brock Holdings III, Inc.</b>                         |                 |            |
| Term Loan, 6.01%, Maturing March 16, 2017               | 1,030           | 1,031,207  |
| <b>Catalina Marketing Corporation</b>                   |                 |            |
| Term Loan, 3.00%, Maturing October 1, 2014              | 1,968           | 1,897,924  |
| <b>ClientLogic Corporation</b>                          |                 |            |
| Term Loan, 7.22%, Maturing January 30, 2017             | 1,171           | 1,133,035  |
| <b>Education Management LLC</b>                         |                 |            |
| Term Loan, 8.25%, Maturing March 29, 2018               | 2,119           | 2,066,929  |
| <b>EIG Investors Corp.</b>                              |                 |            |
| Term Loan, 7.75%, Maturing April 20, 2018               | 2,475           | 2,462,625  |
| <b>Expert Global Solutions, Inc.</b>                    |                 |            |
| Term Loan, 8.00%, Maturing April 3, 2018                | 1,995           | 1,987,519  |
| <b>Genesys Telecom Holdings, U.S., Inc.</b>             |                 |            |
| Term Loan, 6.75%, Maturing January 31, 2019             | 648             | 652,157    |
| <b>Go Daddy Operating Company, LLC</b>                  |                 |            |
| Term Loan, 5.50%, Maturing December 17, 2018            | 3,808           | 3,761,844  |
| <b>KAR Auction Services, Inc.</b>                       |                 |            |
| Term Loan, 5.00%, Maturing May 19, 2017                 | 3,069           | 3,078,207  |
| <b>Kronos, Inc.</b>                                     |                 |            |
| Term Loan, 5.22%, Maturing June 9, 2017                 | 1,449           | 1,446,995  |
| Term Loan, 6.25%, Maturing December 28, 2017            | 871             | 873,335    |
| <b>Meritas LLC</b>                                      |                 |            |
| Term Loan, 7.50%, Maturing July 28, 2017                | 788             | 785,531    |
| <b>Mitchell International, Inc.</b>                     |                 |            |
| Term Loan - Second Lien, 5.75%, Maturing March 30, 2015 | 2,500           | 2,443,750  |
| <b>Monitronics International Inc.</b>                   |                 |            |
| Term Loan, 5.50%, Maturing March 16, 2018               | 898             | 897,189    |
| <b>Quintiles Transnational Corp.</b>                    |                 |            |
| Term Loan, 5.00%, Maturing June 8, 2018                 | 4,529           | 4,483,957  |
| <b>Sabre, Inc.</b>                                      |                 |            |
| Term Loan, 2.25%, Maturing September 30, 2014           | 7,445           | 7,132,147  |
| <b>Sensus USA Inc.</b>                                  |                 |            |
| Term Loan, 4.75%, Maturing May 9, 2017                  | 716             | 713,551    |
| <b>SunGard Data Systems, Inc.</b>                       |                 |            |
| Term Loan, 3.93%, Maturing February 26, 2016            | 9,552           | 9,482,620  |
| Term Loan, 3.99%, Maturing February 28, 2017            | 314             | 311,302    |
| <b>SymphonyIRI Group, Inc.</b>                          |                 |            |
| Term Loan, 5.00%, Maturing December 1, 2017             | 891             | 887,102    |
| <b>Trans Union, LLC</b>                                 |                 |            |
| Term Loan, 5.50%, Maturing February 12, 2018            | 1,982           | 1,987,418  |
| <b>Travelport LLC</b>                                   |                 |            |
| Term Loan, 4.96%, Maturing August 21, 2015              | 446             | 409,784    |
| Term Loan, 4.97%, Maturing August 21, 2015              | 1,563           | 1,435,862  |
| Term Loan, 4.97%, Maturing August 21, 2015              | 2,099           | 1,928,279  |
| Term Loan, 5.18%, Maturing August 21, 2015              | EUR 739         | 835,525    |
| <b>U.S. Security Holdings, Inc.</b>                     |                 |            |
| Term Loan, 6.00%, Maturing July 28, 2017                | 130             | 130,237    |



Term Loan, 6.00%, Maturing July 28, 2017

665

665,410

| Borrower/Tranche Description                               | Principal       |                      |
|--|-----------------|----------------------|
|  | (000 s omitted) | Value                |
| <b>West Corporation</b>                                    |                 |                      |
| Term Loan, 2.65%, Maturing October 24, 2013                | 552             | \$ 551,082           |
| Term Loan, 4.50%, Maturing July 15, 2016                   | 1,334           | 1,328,374            |
| Term Loan, 4.59%, Maturing July 15, 2016                   | 3,796           | 3,779,304            |
|  |                 | <b>\$ 81,055,308</b> |
| <b>Cable and Satellite Television 2.1%</b>                 |                 |                      |
| <b>Atlantic Broadband Finance, LLC</b>                     |                 |                      |
| Term Loan, 5.25%, Maturing April 4, 2019                   | 1,350           | \$ 1,354,489         |
| Term Loan - Second Lien, 9.75%, Maturing October 4, 2019   | 775             | 768,864              |
| <b>Bragg Communications Incorporated</b>                   |                 |                      |
| Term Loan, 4.00%, Maturing February 28, 2018               | 399             | 398,003              |
| <b>Cequel Communications, LLC</b>                          |                 |                      |
| Term Loan, 4.00%, Maturing February 14, 2019               | 5,511           | 5,407,853            |
| <b>Charter Communications Operating, LLC</b>               |                 |                      |
| Term Loan, 4.00%, Maturing May 15, 2019                    | 998             | 992,762              |
| <b>Crown Media Holdings, Inc.</b>                          |                 |                      |
| Term Loan, 5.75%, Maturing July 14, 2018                   | 499             | 497,420              |
| <b>CSC Holdings, Inc.</b>                                  |                 |                      |
| Term Loan, 2.00%, Maturing March 29, 2016                  | 2,610           | 2,584,212            |
| <b>Kabel Deutschland GMBH</b>                              |                 |                      |
| Term Loan, 4.25%, Maturing February 1, 2019                | 1,100           | 1,090,604            |
| <b>Lavena Holdings 4 GmbH</b>                              |                 |                      |
| Term Loan, 3.68%, Maturing March 6, 2015                   | EUR 2,045       | 2,207,092            |
| Term Loan, 4.06%, Maturing March 4, 2016                   | EUR 2,045       | 2,207,092            |
| Term Loan, 8.43%, Maturing March 6, 2017 <sup>(5)</sup>    | EUR 531         | 435,750              |
| Term Loan - Second Lien, 5.18%, Maturing September 2, 2016 | EUR 452         | 431,470              |
| <b>MCC Iowa LLC</b>  |                 |                      |
| Term Loan, 1.95%, Maturing January 30, 2015                | 2,317           | 2,235,595            |
| <b>Mediacom Broadband LLC</b>                              |                 |                      |
| Term Loan, 4.50%, Maturing October 23, 2017                | 1,813           | 1,806,201            |
| <b>Mediacom Illinois, LLC</b>                              |                 |                      |
| Term Loan, 1.95%, Maturing January 30, 2015                | 4,573           | 4,395,430            |
| <b>Mediacom LLC</b>  |                 |                      |
| Term Loan, 4.50%, Maturing October 23, 2017                | 1,005           | 998,222              |
| <b>P7S1 Broadcasting Holding II B.V.</b>                   |                 |                      |
| Term Loan, 3.18%, Maturing July 1, 2016                    | EUR 1,235       | 1,484,576            |
| <b>UPC Broadband Holding B.V.</b>                          |                 |                      |
| Term Loan, 4.14%, Maturing December 31, 2016               | EUR 4,531       | 5,637,729            |
| Term Loan, 4.39%, Maturing December 29, 2017               | EUR 1,962       | 2,448,768            |
| <b>UPC Financing Partnership</b>                           |                 |                      |
| Term Loan, 3.74%, Maturing December 30, 2016               | 239             | 236,447              |
| Term Loan, 3.74%, Maturing December 29, 2017               | 1,815           | 1,783,440            |
| Term Loan, 4.75%, Maturing December 29, 2017               | 400             | 398,500              |
|  |                 | <b>\$ 39,800,519</b> |
| <b>Chemicals and Plastics 2.0%</b>                         |                 |                      |
| <b>Ashland, Inc.</b>                                       |                 |                      |
| Term Loan, 3.75%, Maturing August 23, 2018                 | 2,233           | \$ 2,239,080         |
| <b>AZ Chem US Inc.</b>                                     |                 |                      |
| Term Loan, 7.25%, Maturing December 22, 2017               | 1,188           | 1,196,703            |

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**Celanese U.S. Holdings LLC**

|   |     |       |           |
|---|-----|-------|-----------|
| Term Loan, 3.22%, Maturing October 31, 2016 |     | 2,086 | 2,092,816 |
| Term Loan, 3.44%, Maturing October 31, 2016 | EUR | 1,342 | 1,700,203 |

**Emerald Performance Materials, LLC**

|   |  |     |         |
|---|--|-----|---------|
| Term Loan, 6.75%, Maturing May 18, 2018 |  | 750 | 747,187 |
|---|--|-----|---------|

| Borrower/Tranche Description                                | Principal       |               |
|---|-----------------|---------------|
|   | (000 s omitted) | Value         |
| <b>General Chemical Corporation</b>                         |                 |               |
| Term Loan, 5.00%, Maturing October 6, 2015                  | 608             | \$ 605,626    |
| <b>Harko C.V.</b>   |                 |               |
| Term Loan, 5.75%, Maturing August 2, 2017                   | 546             | 546,330       |
| <b>Houghton International, Inc.</b>                         |                 |               |
| Term Loan, 6.75%, Maturing January 29, 2016                 | 1,995           | 2,004,902     |
| <b>Huntsman International, LLC</b>                          |                 |               |
| Term Loan, 2.85%, Maturing April 19, 2017                   | 2,144           | 2,103,976     |
| <b>Ineos US Finance LLC</b>                                 |                 |               |
| Term Loan, 6.50%, Maturing May 4, 2018                      | 4,638           | 4,547,927     |
| <b>MacDermid, Inc.</b>                                      |                 |               |
| Term Loan, 2.57%, Maturing April 11, 2014                   | EUR 729         | 915,894       |
| <b>Momentive Performance Materials Inc.</b>                 |                 |               |
| Term Loan, 3.75%, Maturing May 29, 2015                     | 673             | 640,488       |
| <b>Momentive Performance Materials USA Inc.</b>             |                 |               |
| Term Loan, 3.75%, Maturing May 5, 2015                      | 1,258           | 1,206,885     |
| <b>Momentive Specialty Chemicals Inc.</b>                   |                 |               |
| Term Loan, 4.00%, Maturing May 5, 2015                      | 852             | 831,953       |
| Term Loan, 4.25%, Maturing May 5, 2015                      | 384             | 374,987       |
| Term Loan, 4.25%, Maturing May 5, 2015                      | 2,257           | 2,155,336     |
| <b>Norit NV</b>   |                 |               |
| Term Loan, 6.75%, Maturing July 7, 2017                     | 1,340           | 1,346,574     |
| <b>OEP Pearl Dutch Acquisition B.V.</b>                     |                 |               |
| Term Loan, 6.50%, Maturing March 30, 2018                   | 101             | 101,376       |
| <b>Rockwood Specialties Group, Inc.</b>                     |                 |               |
| Term Loan, 3.50%, Maturing February 9, 2018                 | 2,228           | 2,231,155     |
| <b>Schoeller Arca Systems Holding B.V.</b>                  |                 |               |
| Term Loan, 5.17%, Maturing November 16, 2015 <sup>(6)</sup> | EUR 289         | 252,393       |
| Term Loan, 5.17%, Maturing November 16, 2015 <sup>(6)</sup> | EUR 824         | 719,617       |
| Term Loan, 5.17%, Maturing November 16, 2015 <sup>(6)</sup> | EUR 887         | 774,379       |
| <b>Solutia, Inc.</b>  |                 |               |
| Term Loan, 3.50%, Maturing August 1, 2017                   | 2,371           | 2,371,808     |
| <b>Styron S.A.R.L, LLC</b>                                  |                 |               |
| Term Loan, 6.06%, Maturing August 2, 2017                   | 1,847           | 1,735,292     |
| <b>Taminco Global Chemical Corporation</b>                  |                 |               |
| Term Loan, 5.25%, Maturing February 15, 2019                | 394             | 394,908       |
| <b>Tronox Pigments (Netherlands) B.V.</b>                   |                 |               |
| Term Loan, 4.25%, Maturing February 8, 2018                 | 182             | 179,240       |
| Term Loan, 4.25%, Maturing February 8, 2018                 | 668             | 658,466       |
| <b>Univar Inc.</b>  |                 |               |
| Term Loan, 5.00%, Maturing June 30, 2017                    | 3,978           | 3,906,171     |
|   |                 | \$ 38,581,672 |
| <b>Clothing/Textiles 0.0%</b>                               |                 |               |
| <b>Phillips-Van Heusen Corporation</b>                      |                 |               |
| Term Loan, 3.50%, Maturing May 6, 2016                      | 678             | \$ 677,962    |
|   |                 | \$ 677,962    |
| <b>Conglomerates 0.7%</b>                                   |                 |               |
| <b>Jarden Corporation</b>                                   |                 |               |
| Term Loan, 3.25%, Maturing March 30, 2018                   | 844             | \$ 844,192    |

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**Jason Incorporated**

|   |     |         |
|---|-----|---------|
| Term Loan, 8.25%, Maturing September 21, 2014 | 246 | 245,408 |
| Term Loan, 7.75%, Maturing September 22, 2014 | 223 | 222,640 |
| Term Loan, 8.25%, Maturing September 22, 2014 | 99  | 98,468  |

| Borrower/Tranche Description                                | Principal       |                      |
|---|-----------------|----------------------|
|   | (000 s omitted) | Value                |
| <b>Rexnord Corporation</b>                                  |                 |                      |
| Term Loan, 5.00%, Maturing April 2, 2018                    | 4,414           | \$ 4,442,443         |
| <b>RGIS Services, LLC</b>                                   |                 |                      |
| Term Loan, 4.71%, Maturing October 18, 2016                 | 1,989           | 1,929,628            |
| Term Loan, 5.50%, Maturing October 18, 2017                 | 1,471           | 1,458,439            |
| <b>Rocket Software, Inc.</b>                                |                 |                      |
| Term Loan, 7.00%, Maturing February 8, 2018                 | 448             | 446,817              |
| <b>Spectrum Brands, Inc.</b>                                |                 |                      |
| Term Loan, 5.00%, Maturing June 17, 2016                    | 768             | 771,034              |
| <b>Walter Energy, Inc.</b>                                  |                 |                      |
| Term Loan, 4.00%, Maturing April 2, 2018                    | 2,956           | 2,900,632            |
|   |                 | <b>\$ 13,359,701</b> |
| <b>Containers and Glass Products 1.0%</b>                   |                 |                      |
| <b>Berry Plastics Corporation</b>                           |                 |                      |
| Term Loan, 2.25%, Maturing April 3, 2015                    | 5,443           | \$ 5,259,742         |
| <b>BWAY Corporation</b>                                     |                 |                      |
| Term Loan, 4.50%, Maturing February 23, 2018                | 278             | 276,336              |
| Term Loan, 4.50%, Maturing February 23, 2018                | 2,757           | 2,741,945            |
| <b>Consolidated Container Company LLC</b>                   |                 |                      |
| Term Loan - Second Lien, 5.75%, Maturing September 28, 2014 | 2,000           | 1,992,500            |
| <b>Pelican Products, Inc.</b>                               |                 |                      |
| Term Loan, 5.00%, Maturing March 7, 2017                    | 709             | 703,670              |
| Term Loan, 0.00%, Maturing June 6, 2018 <sup>(4)</sup>      | 500             | 497,500              |
| <b>Reynolds Group Holdings Inc.</b>                         |                 |                      |
| Term Loan, 6.50%, Maturing February 9, 2018                 | 3,028           | 3,051,700            |
| Term Loan, 6.50%, Maturing August 9, 2018                   | 3,019           | 3,042,502            |
| <b>Sealed Air Corporation</b>                               |                 |                      |
| Term Loan, 4.75%, Maturing October 3, 2018                  | 688             | 693,252              |
| <b>TricorBraun, Inc.</b>                                    |                 |                      |
| Term Loan, 5.50%, Maturing May 3, 2018                      | 675             | 675,562              |
|   |                 | <b>\$ 18,934,709</b> |
| <b>Cosmetics/Toiletries 0.3%</b>                            |                 |                      |
| <b>Bausch &amp; Lomb, Inc.</b>                              |                 |                      |
| Term Loan, 5.25%, Maturing May 17, 2019                     | 3,175           | \$ 3,161,109         |
| <b>Huish Detergents, Inc.</b>                               |                 |                      |
| Term Loan, 2.25%, Maturing April 25, 2014                   | 1,211           | 1,156,744            |
| <b>KIK Custom Products, Inc.</b>                            |                 |                      |
| Term Loan - Second Lien, 5.24%, Maturing November 28, 2014  | 1,900           | 1,290,100            |
| <b>Prestige Brands, Inc.</b>                                |                 |                      |
| Term Loan, 5.25%, Maturing January 31, 2019                 | 469             | 472,325              |
|   |                 | <b>\$ 6,080,278</b>  |
| <b>Drugs 0.4%</b>   |                 |                      |
| <b>Aptalis Pharma, Inc.</b>                                 |                 |                      |
| Term Loan, 5.50%, Maturing February 10, 2017                | 746             | \$ 725,691           |
| Term Loan, 5.50%, Maturing February 10, 2017                | 998             | 970,069              |
| <b>Capsugel Holdings US, Inc.</b>                           |                 |                      |
| Term Loan, 5.25%, Maturing August 1, 2018                   | 1,329           | 1,333,198            |

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**Endo Pharmaceuticals Holdings Inc.**

|  |     |         |
|--|-----|---------|
| Term Loan, 4.00%, Maturing June 18, 2018 | 541 | 541,744 |
|--|-----|---------|

**Warner Chilcott Company, LLC**

|   |     |         |
|---|-----|---------|
| Term Loan, 3.75%, Maturing March 17, 2016 | 748 | 746,286 |
|---|-----|---------|

|   |     |         |
|---|-----|---------|
| Term Loan, 4.25%, Maturing March 15, 2018 | 751 | 748,221 |
|---|-----|---------|

**Warner Chilcott Corporation**

|   |       |           |
|---|-------|-----------|
| Term Loan, 4.25%, Maturing March 15, 2018 | 1,501 | 1,496,443 |
|---|-------|-----------|

| Borrower/Tranche Description  | Principal       |                     |
|---|-----------------|---------------------|
|   | Amount*         | Value               |
|   | (000 s omitted) |                     |
| <b>WC Luxco S.a.r.l.</b>  |                 |                     |
| Term Loan, 4.25%, Maturing March 15, 2018                                   | 1,032           | \$ 1,028,805        |
|   |                 | <b>\$ 7,590,457</b> |
| <b>Ecological Services and Equipment 0.0%</b>                               |                 |                     |
| <b>Envirotest Systems Holding Corp.</b>                                     |                 |                     |
| Term Loan - Second Lien, 15.50%, Maturing September 12, 2014 <sup>(6)</sup> | 136             | \$ 139,832          |
| <b>Viking Consortium Borrower Limited</b>                                   |                 |                     |
| Term Loan - Second Lien, 7.31%, Maturing March 31, 2016 <sup>(5)</sup>      | GBP 523         | 274,495             |
|   |                 | <b>\$ 414,327</b>   |
| <b>Electronics/Electrical 3.2%</b>  |                 |                     |
| <b>Aeroflex Incorporated</b>  |                 |                     |
| Term Loan, 5.75%, Maturing May 9, 2018                                      | 1,528           | \$ 1,478,579        |
| <b>Aspect Software, Inc.</b>  |                 |                     |
| Term Loan, 6.25%, Maturing May 6, 2016                                      | 1,806           | 1,791,594           |
| <b>Attachmate Corporation</b>   |                 |                     |
| Term Loan, 7.25%, Maturing November 22, 2017                                | 3,300           | 3,265,350           |
| <b>Cinedigm Digital Funding I, LLC</b>                                      |                 |                     |
| Term Loan, 5.25%, Maturing April 29, 2016                                   | 601             | 600,187             |
| <b>CommScope, Inc.</b>  |                 |                     |
| Term Loan, 4.25%, Maturing January 12, 2018                                 | 3,274           | 3,266,280           |
| <b>Dealer Computer Services, Inc.</b>                                       |                 |                     |
| Term Loan, 3.75%, Maturing April 20, 2018                                   | 1,757           | 1,749,349           |
| <b>DG FastChannel, Inc.</b>   |                 |                     |
| Term Loan, 5.75%, Maturing July 26, 2018                                    | 1,643           | 1,626,782           |
| <b>Eagle Parent, Inc.</b>   |                 |                     |
| Term Loan, 5.00%, Maturing May 16, 2018                                     | 2,772           | 2,737,350           |
| <b>Edwards (Cayman Islands II) Limited</b>                                  |                 |                     |
| Term Loan, 5.50%, Maturing May 31, 2016                                     | 1,032           | 1,022,745           |
| <b>Freescale Semiconductor, Inc.</b>  |                 |                     |
| Term Loan, 4.49%, Maturing December 1, 2016                                 | 4,321           | 4,096,365           |
| <b>InfoGroup Inc.</b>   |                 |                     |
| Term Loan, 5.75%, Maturing May 25, 2018                                     | 972             | 850,934             |
| <b>Lawson Software Inc.</b>   |                 |                     |
| Term Loan, 6.25%, Maturing April 5, 2018                                    | 5,225           | 5,257,970           |
| <b>Magic Newco LLC</b>  |                 |                     |
| Term Loan, 7.25%, Maturing December 12, 2018                                | 1,500           | 1,472,250           |
| <b>Microsemi Corporation</b>  |                 |                     |
| Term Loan, 4.00%, Maturing February 2, 2018                                 | 1,658           | 1,639,683           |
| <b>NDS Treasury (Americas), LLC</b>   |                 |                     |
| Term Loan, 3.75%, Maturing March 12, 2018                                   | 1,985           | 1,982,444           |
| <b>NeuStar, Inc.</b>  |                 |                     |
| Term Loan, 5.00%, Maturing November 8, 2018                                 | 1,017           | 1,018,584           |
| <b>Nxp B.V.</b>   |                 |                     |
| Term Loan, 4.50%, Maturing March 3, 2017                                    | 2,543           | 2,512,617           |
| Term Loan, 5.50%, Maturing March 3, 2017                                    | 1,092           | 1,093,115           |
| Term Loan, 5.25%, Maturing March 19, 2019                                   | 1,671           | 1,666,635           |
| <b>Open Solutions, Inc.</b>   |                 |                     |
| Term Loan, 2.60%, Maturing January 23, 2014                                 | 2,322           | 2,199,186           |
| <b>Rovi Solutions Corporation</b>   |                 |                     |



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|   |     |         |
|---|-----|---------|
| Term Loan, 4.00%, Maturing March 28, 2019 | 848 | 843,614 |
| <b>SafeNet Inc.</b>                       |     |         |
| Term Loan, 2.75%, Maturing April 12, 2014 | 888 | 872,058 |
| <b>Semtech Corp</b>                       |     |         |
| Term Loan, 4.25%, Maturing March 20, 2017 | 425 | 425,000 |

| Borrower/Tranche Description                              | Principal       |                      |
|---|-----------------|----------------------|
|   | (000 s omitted) | Value                |
| <b>Sensata Technologies Finance Company, LLC</b>          |                 |                      |
| Term Loan, 4.00%, Maturing May 11, 2018                   | 3,737           | \$ 3,717,398         |
| <b>Serena Software, Inc.</b>                              |                 |                      |
| Term Loan, 4.24%, Maturing March 10, 2016                 | 3,206           | 3,141,979            |
| Term Loan, 5.00%, Maturing March 10, 2016                 | 350             | 349,125              |
| <b>Shield Finance Co. S.A.R.L.</b>                        |                 |                      |
| Term Loan, 6.50%, Maturing May 10, 2019                   | 1,050           | 1,036,875            |
| <b>SkillSoft Corporation</b>                              |                 |                      |
| Term Loan, 6.50%, Maturing May 26, 2017                   | 273             | 275,667              |
| Term Loan, 6.50%, Maturing May 26, 2017                   | 978             | 987,299              |
| <b>Sophia, L.P.</b>                                       |                 |                      |
| Term Loan, 6.25%, Maturing July 19, 2018                  | 1,446           | 1,457,676            |
| <b>SS&amp;C Technologies Inc.</b>                         |                 |                      |
| Term Loan, 5.00%, Maturing June 7, 2019                   | 148             | 147,241              |
| Term Loan, 5.00%, Maturing June 7, 2019                   | 1,427           | 1,423,330            |
| <b>VeriFone Inc.</b>                                      |                 |                      |
| Term Loan, 4.25%, Maturing December 28, 2018              | 522             | 521,282              |
| <b>Vertafore, Inc.</b>                                    |                 |                      |
| Term Loan, 5.25%, Maturing July 29, 2016                  | 2,046           | 2,040,009            |
| <b>Web.com Group, Inc.</b>                                |                 |                      |
| Term Loan, 7.00%, Maturing October 27, 2017               | 3,179           | 3,175,429            |
|   |                 | <b>\$ 61,741,981</b> |
| <b>Equipment Leasing 0.3%</b>                             |                 |                      |
| <b>BakerCorp International, Inc.</b>                      |                 |                      |
| Term Loan, 4.75%, Maturing June 1, 2018                   | 893             | \$ 891,017           |
| <b>Delos Aircraft Inc.</b>                                |                 |                      |
| Term Loan, 4.75%, Maturing April 12, 2016                 | 1,300           | 1,308,125            |
| <b>Flying Fortress Inc.</b>                               |                 |                      |
| Term Loan, 5.00%, Maturing June 30, 2017                  | 3,475           | 3,496,719            |
|   |                 | <b>\$ 5,695,861</b>  |
| <b>Financial Intermediaries 1.9%</b>                      |                 |                      |
| <b>AmWINS Group, Inc.</b>                                 |                 |                      |
| Term Loan, 5.75%, Maturing June 6, 2019                   | 1,050           | \$ 1,050,000         |
| Term Loan - Second Lien, 9.25%, Maturing December 6, 2019 | 3,475           | 3,431,562            |
| <b>Asset Acceptance Capital Corp.</b>                     |                 |                      |
| Term Loan, 8.75%, Maturing November 14, 2017              | 1,341           | 1,327,219            |
| <b>CB Richard Ellis Services, Inc.</b>                    |                 |                      |
| Term Loan, 3.50%, Maturing March 5, 2018                  | 649             | 643,883              |
| Term Loan, 3.74%, Maturing September 4, 2019              | 613             | 607,345              |
| <b>Citco III Limited</b>                                  |                 |                      |
| Term Loan, 5.50%, Maturing June 29, 2018                  | 2,774           | 2,746,736            |
| <b>First Data Corporation</b>                             |                 |                      |
| Term Loan, 3.00%, Maturing September 24, 2014             | 1,000           | 961,563              |
| Term Loan, 3.00%, Maturing September 24, 2014             | 2,346           | 2,256,840            |
| Term Loan, 3.00%, Maturing September 24, 2014             | 2,654           | 2,552,145            |
| <b>Grosvenor Capital Management Holdings, LLP</b>         |                 |                      |
| Term Loan, 4.25%, Maturing December 5, 2016               | 612             | 601,960              |
| <b>Hamilton Lane Advisors, LLC</b>                        |                 |                      |
| Term Loan, 6.50%, Maturing February 23, 2018              | 765             | 765,312              |

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**iPayment, Inc.**

|  |     |         |
|--|-----|---------|
| Term Loan, 5.75%, Maturing May 8, 2017 | 987 | 992,540 |
|--|-----|---------|

**LPL Holdings, Inc.**

|   |     |         |
|---|-----|---------|
| Term Loan, 2.75%, Maturing March 29, 2017 | 815 | 788,719 |
|---|-----|---------|

|   |       |           |
|---|-------|-----------|
| Term Loan, 4.00%, Maturing March 29, 2019 | 3,117 | 3,095,757 |
|---|-------|-----------|

| Borrower/Tranche Description                                | Principal       |                      |
|---|-----------------|----------------------|
|   | (000 s omitted) | Value                |
| <b>Mercury Payment Systems Canada, LLC</b>                  |                 |                      |
| Term Loan, 5.50%, Maturing July 3, 2017                     | 718             | \$ 721,339           |
| <b>MIP Delaware, LLC</b>                                    |                 |                      |
| Term Loan, 5.50%, Maturing July 12, 2018                    | 826             | 827,979              |
| <b>Nuveen Investments, Inc.</b>                             |                 |                      |
| Term Loan, 5.96%, Maturing May 12, 2017                     | 3,653           | 3,598,917            |
| Term Loan, 5.96%, Maturing May 13, 2017                     | 1,842           | 1,813,273            |
| Term Loan, 7.25%, Maturing May 13, 2017                     | 550             | 550,000              |
| <b>Oz Management LP</b>                                     |                 |                      |
| Term Loan, Maturing November 15, 2016 <sup>(2)</sup>        | 1,375           | 1,196,250            |
| <b>RJO Holdings Corp.</b>                                   |                 |                      |
| Term Loan, 6.25%, Maturing December 10, 2015 <sup>(6)</sup> | 32              | 26,494               |
| Term Loan, 7.00%, Maturing December 10, 2015 <sup>(6)</sup> | 1,024           | 793,516              |
| <b>RPI Finance Trust</b>                                    |                 |                      |
| Term Loan, 4.00%, Maturing May 9, 2018                      | 3,731           | 3,704,819            |
| Term Loan, 4.00%, Maturing November 9, 2018                 | 2,000           | 1,987,500            |
| <b>Vantiv, LLC</b>  |                 |                      |
| Term Loan, 3.75%, Maturing February 27, 2019                | 499             | 498,127              |
|   |                 | <b>\$ 37,539,795</b> |
| <b>Food Products 1.8%</b>                                   |                 |                      |
| <b>Clearwater Seafoods Limited Partnership</b>              |                 |                      |
| Term Loan, 6.75%, Maturing June 6, 2018                     | 1,150           | \$ 1,149,281         |
| <b>Dean Foods Company</b>                                   |                 |                      |
| Term Loan, 1.63%, Maturing April 2, 2014                    | 5,638           | 5,546,014            |
| <b>Del Monte Foods Company</b>                              |                 |                      |
| Term Loan, 4.50%, Maturing March 8, 2018                    | 5,848           | 5,768,016            |
| <b>Dole Food Company Inc.</b>                               |                 |                      |
| Term Loan, 5.04%, Maturing July 6, 2018                     | 1,057           | 1,057,486            |
| <b>Hearthside Food Solutions, LLC</b>                       |                 |                      |
| Term Loan, 6.50%, Maturing June 5, 2018                     | 1,275           | 1,275,000            |
| <b>High Liner Foods Incorporated</b>                        |                 |                      |
| Term Loan, 7.00%, Maturing December 19, 2017                | 672             | 673,304              |
| <b>JBS USA Holdings Inc.</b>                                |                 |                      |
| Term Loan, 4.25%, Maturing May 25, 2018                     | 1,064           | 1,034,983            |
| <b>Michael Foods Group, Inc.</b>                            |                 |                      |
| Term Loan, 4.25%, Maturing February 23, 2018                | 1,437           | 1,434,448            |
| <b>NBTY, Inc.</b>   |                 |                      |
| Term Loan, 4.25%, Maturing October 2, 2017                  | 6,321           | 6,307,132            |
| <b>Pierre Foods, Inc.</b>                                   |                 |                      |
| Term Loan, 7.00%, Maturing September 30, 2016               | 2,344           | 2,354,581            |
| <b>Pinnacle Foods Finance LLC</b>                           |                 |                      |
| Term Loan, 2.77%, Maturing April 2, 2014                    | 7,019           | 6,990,790            |
| Term Loan, 4.75%, Maturing October 17, 2018                 | 299             | 297,941              |
| <b>Solvest Ltd.</b>   |                 |                      |
| Term Loan, 5.02%, Maturing July 6, 2018                     | 1,891           | 1,892,345            |
|   |                 | <b>\$ 35,781,321</b> |
| <b>Food Service 1.9%</b>                                    |                 |                      |
| <b>Aramark Corporation</b>                                  |                 |                      |
| Term Loan, 3.50%, Maturing July 26, 2016                    | 137             | \$ 135,815           |

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|  |         |           |
|--|---------|-----------|
| Term Loan, 3.50%, Maturing July 26, 2016 | 246     | 244,209   |
| Term Loan, 3.50%, Maturing July 26, 2016 | 3,742   | 3,713,356 |
| Term Loan, 3.65%, Maturing July 26, 2016 | 1,696   | 1,681,141 |
| Term Loan, 4.27%, Maturing July 26, 2016 | GBP 950 | 1,464,286 |

| Borrower/Tranche Description                               | Principal       |                      |
|--|-----------------|----------------------|
|  | (000 s omitted) | Value                |
| <b>Buffets, Inc.</b>                                       |                 |                      |
| Term Loan, 0.00%, Maturing April 21, 2015 <sup>(7)</sup>   | 1,572           | \$ 696,844           |
| Term Loan, 0.00%, Maturing April 22, 2015 <sup>(7)</sup>   | 169             | 74,789               |
| <b>Burger King Corporation</b>                             |                 |                      |
| Term Loan, 4.50%, Maturing October 19, 2016                | 5,297           | 5,281,243            |
| <b>DineEquity, Inc.</b>                                    |                 |                      |
| Term Loan, 4.25%, Maturing October 19, 2017                | 2,171           | 2,163,590            |
| <b>Dunkin' Brands, Inc.</b>                                |                 |                      |
| Term Loan, 4.00%, Maturing November 23, 2017               | 2,268           | 2,239,962            |
| <b>Landry's, Inc.</b>                                      |                 |                      |
| Term Loan, 6.50%, Maturing April 24, 2018                  | 1,372           | 1,376,706            |
| <b>NPC International, Inc.</b>                             |                 |                      |
| Term Loan, 5.25%, Maturing December 28, 2018               | 698             | 699,996              |
| <b>OSI Restaurant Partners, LLC</b>                        |                 |                      |
| Term Loan, 2.49%, Maturing June 14, 2013                   | 547             | 539,155              |
| Term Loan, 2.56%, Maturing June 14, 2014                   | 6,019           | 5,927,276            |
| <b>P.F. Chang's China Bistro Inc.</b>                      |                 |                      |
| Term Loan, Maturing June 25, 2019 <sup>(2)</sup>           | 450             | 452,110              |
| <b>Sagittarius Restaurants, LLC</b>                        |                 |                      |
| Term Loan, 7.51%, Maturing May 18, 2015                    | 498             | 493,765              |
| <b>Selecta</b>   |                 |                      |
| Term Loan - Second Lien, 4.48%, Maturing December 28, 2015 | EUR 741         | 626,927              |
| <b>U.S. Foodservice, Inc.</b>                              |                 |                      |
| Term Loan, 3.00%, Maturing July 3, 2014                    | 673             | 652,710              |
| <b>US Foods, Inc.</b>                                      |                 |                      |
| Term Loan, 5.75%, Maturing March 31, 2017                  | 2,294           | 2,222,277            |
| <b>Weight Watchers International, Inc.</b>                 |                 |                      |
| Term Loan, 3.75%, Maturing March 15, 2019                  | 3,375           | 3,305,812            |
| <b>Wendy's International, Inc.</b>                         |                 |                      |
| Term Loan, 0.50%, Maturing May 15, 2019 <sup>(4)</sup>     | 910             | 905,108              |
| Term Loan, 4.75%, Maturing May 15, 2019                    | 1,140           | 1,134,215            |
|  |                 | <b>\$ 36,031,292</b> |
| <b>Food/Drug Retailers 1.5%</b>                            |                 |                      |
| <b>Alliance Boots Holdings Limited</b>                     |                 |                      |
| Term Loan, 3.32%, Maturing July 9, 2015                    | EUR 1,000       | \$ 1,219,032         |
| Term Loan, 3.57%, Maturing July 9, 2015                    | GBP 4,950       | 7,390,261            |
| <b>General Nutrition Centers, Inc.</b>                     |                 |                      |
| Term Loan, 4.25%, Maturing March 2, 2018                   | 3,400           | 3,393,625            |
| <b>Pantry, Inc. (The)</b>                                  |                 |                      |
| Term Loan, 2.00%, Maturing May 15, 2014                    | 288             | 283,904              |
| Term Loan, 2.00%, Maturing May 15, 2014                    | 1,002           | 985,881              |
| <b>Rite Aid Corporation</b>                                |                 |                      |
| Term Loan, 2.00%, Maturing June 4, 2014                    | 5,710           | 5,599,813            |
| Term Loan, 4.50%, Maturing March 2, 2018                   | 5,065           | 5,004,538            |
| <b>Sprouts Farmers Markets Holdings, LLC</b>               |                 |                      |
| Term Loan, 6.00%, Maturing April 18, 2018                  | 748             | 741,560              |
| Term Loan, 6.00%, Maturing April 18, 2018                  | 1,350           | 1,333,125            |
| <b>Supervalu Inc.</b>                                      |                 |                      |
| Term Loan, 4.50%, Maturing April 28, 2018                  | 3,456           | 3,413,441            |
|  |                 | <b>\$ 29,365,180</b> |

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**Health Care 5.1%**

**Alere, Inc.**

|  |       |    |           |
|--|-------|----|-----------|
| Term Loan, 4.75%, Maturing June 30, 2017 | 474   | \$ | 469,074   |
| Term Loan, 4.75%, Maturing June 30, 2017 | 597   |    | 590,035   |
| Term Loan, 4.75%, Maturing June 30, 2017 | 3,279 |    | 3,240,488 |

| Borrower/Tranche Description                  | Principal       |            |
|---|-----------------|------------|
|   | (000 s omitted) | Value      |
| <b>Alliance Healthcare Services, Inc.</b>     |                 |            |
| Term Loan, 7.25%, Maturing June 1, 2016       | 920             | \$ 867,183 |
| <b>Ardent Medical Services, Inc.</b>          |                 |            |
| Term Loan, 6.50%, Maturing September 15, 2015 | 712             | 709,789    |
| <b>Aveta, Inc.</b>                            |                 |            |
| Term Loan, 8.50%, Maturing April 4, 2017      | 1,300           | 1,297,989  |
| Term Loan, 8.50%, Maturing April 4, 2017      | 1,300           | 1,297,989  |
| <b>Biomet Inc.</b>                            |                 |            |
| Term Loan, 3.37%, Maturing March 25, 2015     | 3,810           | 3,764,227  |
| <b>CareStream Health, Inc.</b>                |                 |            |
| Term Loan, 5.00%, Maturing February 25, 2017  | 2,443           | 2,344,267  |
| <b>Catalent Pharma Solutions</b>              |                 |            |
| Term Loan, 4.25%, Maturing September 15, 2016 | 1,089           | 1,082,530  |
| Term Loan, 4.38%, Maturing September 15, 2016 | EUR 1,900       | 2,390,923  |
| Term Loan, 5.25%, Maturing September 15, 2017 | 647             | 647,563    |
| <b>CDRL MS, Inc.</b>                          |                 |            |
| Term Loan, 6.75%, Maturing October 3, 2016    | 783             | 783,214    |
| <b>Community Health Systems, Inc.</b>         |                 |            |
| Term Loan, 2.58%, Maturing July 25, 2014      | 5,730           | 5,657,009  |
| Term Loan, 3.97%, Maturing January 25, 2017   | 3,453           | 3,401,591  |
| <b>ConMed Corporation</b>                     |                 |            |
| Term Loan, 1.75%, Maturing April 12, 2013     | 227             | 223,550    |
| <b>Convatec Inc.</b>                          |                 |            |
| Term Loan, 5.75%, Maturing December 22, 2016  | 970             | 966,782    |
| <b>CRC Health Corporation</b>                 |                 |            |
| Term Loan, 4.96%, Maturing November 16, 2015  | 1,160           | 1,074,093  |
| <b>DJO Finance LLC</b>                        |                 |            |
| Term Loan, 5.25%, Maturing November 1, 2016   | 1,498           | 1,488,388  |
| Term Loan, 6.25%, Maturing September 15, 2017 | 424             | 421,023    |
| <b>Drumm Investors LLC</b>                    |                 |            |
| Term Loan, 5.00%, Maturing May 4, 2018        | 1,980           | 1,885,495  |
| <b>Emdeon, Inc.</b>                           |                 |            |
| Term Loan, 5.00%, Maturing November 2, 2018   | 848             | 848,803    |
| <b>Emergency Medical Services Corporation</b> |                 |            |
| Term Loan, 5.25%, Maturing May 25, 2018       | 3,624           | 3,594,527  |
| <b>Fenwal, Inc.</b>                           |                 |            |
| Term Loan, 2.72%, Maturing February 28, 2014  | 136             | 133,227    |
| Term Loan, 2.72%, Maturing February 28, 2014  | 795             | 776,872    |
| <b>Fresenius US Finance I Inc.</b>            |                 |            |
| Term Loan, 3.25%, Maturing September 10, 2014 | 353             | 352,174    |
| Term Loan, 3.25%, Maturing September 10, 2014 | 617             | 617,224    |
| <b>Grifols Inc.</b>                           |                 |            |
| Term Loan, 4.50%, Maturing June 1, 2017       | 3,217           | 3,193,255  |
| <b>HCA, Inc.</b>                              |                 |            |
| Term Loan, 3.71%, Maturing March 31, 2017     | 5,961           | 5,804,038  |
| Term Loan, 3.50%, Maturing May 1, 2018        | 2,152           | 2,093,513  |
| <b>Health Management Associates, Inc.</b>     |                 |            |
| Term Loan, 4.50%, Maturing November 16, 2018  | 4,259           | 4,229,954  |
| <b>Iasis Healthcare LLC</b>                   |                 |            |
| Term Loan, 5.00%, Maturing May 3, 2018        | 1,778           | 1,750,838  |
| <b>Immucor, Inc.</b>                          |                 |            |
| Term Loan, 7.25%, Maturing August 17, 2018    | 744             | 750,423    |
| <b>inVentiv Health, Inc.</b>                  |                 |            |
| Term Loan, 6.50%, Maturing August 4, 2016     | 3,464           | 3,258,154  |



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|   |       |           |
|---|-------|-----------|
| Term Loan, 6.75%, Maturing May 15, 2018 | 1,337 | 1,254,082 |
| <b>Kindred Healthcare, Inc.</b>         |       |           |
| Term Loan, 5.25%, Maturing June 1, 2018 | 1,733 | 1,653,094 |

| Borrower/Tranche Description   | Principal       |                      |
|--|-----------------|----------------------|
|  | Amount*         | Value                |
|  | (000 s omitted) |                      |
| <b>Kinetic Concepts, Inc.</b>  |                 |                      |
| Term Loan, 7.00%, Maturing May 4, 2018                                 | 3,731           | \$ 3,764,831         |
| <b>LHP Hospital Group, INC.</b>  |                 |                      |
| Term Loan, Maturing June 25, 2018 <sup>(2)</sup>                       | 600             | 576,000              |
| <b>Lifepoint Hospitals, Inc.</b>                                       |                 |                      |
| Term Loan, 3.00%, Maturing April 15, 2015                              | 2,901           | 2,900,884            |
| <b>MedAssets, Inc.</b>   |                 |                      |
| Term Loan, 5.25%, Maturing November 16, 2016                           | 905             | 907,035              |
| <b>Medpace, Inc.</b>   |                 |                      |
| Term Loan, 6.50%, Maturing June 16, 2017                               | 886             | 850,182              |
| <b>Multiplan, Inc.</b>   |                 |                      |
| Term Loan, 4.75%, Maturing August 26, 2017                             | 3,407           | 3,364,732            |
| <b>MX USA, Inc.</b>  |                 |                      |
| Term Loan, 6.50%, Maturing April 28, 2017                              | 599             | 595,508              |
| <b>Pharmaceutical Product Development, Inc.</b>                        |                 |                      |
| Term Loan, 6.25%, Maturing December 5, 2018                            | 2,065           | 2,078,561            |
| <b>Physiotherapy Associates Holdings, Inc.</b>                         |                 |                      |
| Term Loan, 6.00%, Maturing April 30, 2018                              | 325             | 325,406              |
| <b>Radnet Management, Inc.</b>   |                 |                      |
| Term Loan, 5.75%, Maturing April 6, 2016                               | 2,334           | 2,310,597            |
| <b>Select Medical Corporation</b>                                      |                 |                      |
| Term Loan, 5.50%, Maturing June 1, 2018                                | 3,218           | 3,131,699            |
| <b>Sheridan Holdings, Inc.</b>   |                 |                      |
| Term Loan, Maturing June 19, 2019 <sup>(2)</sup>                       | 1,100           | 1,089,000            |
| <b>Sunrise Medical Holdings B.V.</b>                                   |                 |                      |
| Term Loan, 6.75%, Maturing May 13, 2014                                | EUR 735         | 894,103              |
| <b>Thomson Reuters (Healthcare) Inc.</b>                               |                 |                      |
| Term Loan, 6.75%, Maturing June 6, 2019                                | 3,000           | 2,992,500            |
| <b>TriZetto Group, Inc. (The)</b>                                      |                 |                      |
| Term Loan, 4.75%, Maturing May 2, 2018                                 | 1,559           | 1,525,466            |
| <b>Universal Health Services, Inc.</b>                                 |                 |                      |
| Term Loan, 3.75%, Maturing November 15, 2016                           | 983             | 971,060              |
| <b>Valeant Pharmaceuticals International, Inc.</b>                     |                 |                      |
| Term Loan, 4.75%, Maturing February 13, 2019                           | 875             | 863,844              |
| Term Loan, 4.75%, Maturing February 13, 2019                           | 1,022           | 1,006,334            |
| <b>Vanguard Health Holding Co. II, LLC</b>                             |                 |                      |
| Term Loan, 5.00%, Maturing January 29, 2016                            | 1,228           | 1,227,265            |
| <b>VWR Funding, Inc.</b>   |                 |                      |
| Term Loan, 2.75%, Maturing June 30, 2014                               | 1,128           | 1,113,530            |
| Term Loan, 4.50%, Maturing April 28, 2017                              | 1,128           | 1,117,758            |
|  |                 | <b>\$ 98,519,675</b> |
| <b>Home Furnishings 0.4%</b>   |                 |                      |
| <b>Hunter Fan Company</b>  |                 |                      |
| Term Loan, 2.75%, Maturing April 16, 2014                              | 467             | \$ 433,601           |
| Term Loan - Second Lien, 7.00%, Maturing October 16, 2014              | 500             | 410,834              |
| <b>National Bedding Company LLC</b>                                    |                 |                      |
| Term Loan, 4.01%, Maturing November 28, 2013                           | 3,224           | 3,227,729            |
| Term Loan - Second Lien, 5.25%, Maturing February 28, 2014             | 2,550           | 2,534,063            |
| <b>Oreck Corporation</b>   |                 |                      |
| Term Loan - Second Lien, 3.97%, Maturing March 19, 2016 <sup>(6)</sup> | 527             | 474,489              |
| <b>Sofia III S.a.r.l.</b>  |                 |                      |
| Term Loan, 2.88%, Maturing June 24, 2016                               | EUR 374         | 416,256              |

\$ 7,496,972

| Borrower/Tranche Description                                | Principal       |                      |
|---|-----------------|----------------------|
|   | Amount*         | Value                |
|   | (000 s omitted) |                      |
| <b>Industrial Equipment 0.6%</b>                            |                 |                      |
| <b>Colfax Corporation</b>                                   |                 |                      |
| Term Loan, 4.50%, Maturing January 11, 2019                 | 1,343           | \$ 1,343,810         |
| <b>Generac Power Systems, Inc.</b>                          |                 |                      |
| Term Loan, 6.25%, Maturing May 30, 2018                     | 1,650           | 1,643,124            |
| <b>Grede LLC</b>  |                 |                      |
| Term Loan, 7.00%, Maturing April 3, 2017                    | 850             | 843,625              |
| <b>Husky Injection Molding Systems Ltd.</b>                 |                 |                      |
| Term Loan, 6.54%, Maturing June 29, 2018                    | 958             | 963,925              |
| <b>Kion Group GMBH</b>                                      |                 |                      |
| Term Loan, 3.60%, Maturing December 23, 2014 <sup>(5)</sup> | 259             | 234,043              |
| Term Loan, 4.24%, Maturing December 23, 2014 <sup>(5)</sup> | EUR 849         | 978,958              |
| Term Loan, 3.74%, Maturing December 29, 2014 <sup>(5)</sup> | EUR 457         | 527,132              |
| Term Loan, 4.10%, Maturing December 23, 2015 <sup>(5)</sup> | 259             | 234,043              |
| Term Loan, 4.24%, Maturing December 29, 2015 <sup>(5)</sup> | EUR 457         | 527,132              |
| Term Loan, 4.24%, Maturing December 29, 2015 <sup>(5)</sup> | EUR 849         | 978,958              |
| <b>Manitowoc Company, Inc. (The)</b>                        |                 |                      |
| Term Loan, 4.25%, Maturing November 13, 2017                | 602             | 601,142              |
| <b>Schaeffler AG</b>  |                 |                      |
| Term Loan, 6.00%, Maturing January 27, 2017                 | 1,175           | 1,176,828            |
| <b>Unifrax Corporation</b>                                  |                 |                      |
| Term Loan, 6.50%, Maturing November 28, 2018                | 597             | 604,968              |
|   |                 | <b>\$ 10,657,688</b> |
| <b>Insurance 1.0%</b>                                       |                 |                      |
| <b>Alliant Holdings I, Inc.</b>                             |                 |                      |
| Term Loan, 3.46%, Maturing August 21, 2014                  | 2,632           | \$ 2,634,766         |
| <b>Applied Systems, Inc.</b>                                |                 |                      |
| Term Loan, 5.50%, Maturing December 8, 2016                 | 623             | 621,100              |
| Term Loan, 5.50%, Maturing December 8, 2016                 | 952             | 950,812              |
| <b>Asurion LLC</b>  |                 |                      |
| Term Loan, 5.50%, Maturing May 24, 2018                     | 7,799           | 7,783,133            |
| Term Loan - Second Lien, 9.00%, Maturing May 24, 2019       | 1,175           | 1,205,109            |
| <b>Hub International Limited</b>                            |                 |                      |
| Term Loan, 4.75%, Maturing June 13, 2017                    | 1,141           | 1,145,160            |
| <b>Sedgwick CMS Holdings, Inc.</b>                          |                 |                      |
| Term Loan, 5.00%, Maturing December 30, 2016                | 659             | 653,686              |
| <b>USI Holdings Corporation</b>                             |                 |                      |
| Term Loan, 2.75%, Maturing May 5, 2014                      | 2,595           | 2,568,234            |
| Term Loan, 7.00%, Maturing May 5, 2014                      | 972             | 970,057              |
|   |                 | <b>\$ 18,532,057</b> |
| <b>Leisure Goods/Activities/Movies 2.0%</b>                 |                 |                      |
| <b>Alpha D2 Limited</b>                                     |                 |                      |
| Term Loan, 5.75%, Maturing April 28, 2017                   | 2,095           | \$ 2,096,994         |
| <b>AMC Entertainment, Inc.</b>                              |                 |                      |
| Term Loan, 3.50%, Maturing December 15, 2016                | 1,650           | 1,647,334            |
| Term Loan, 4.25%, Maturing February 22, 2018                | 1,020           | 1,018,090            |
| <b>AMC Networks Inc.</b>                                    |                 |                      |
| Term Loan, 4.00%, Maturing December 31, 2018                | 1,460           | 1,449,298            |
| <b>Bombardier Recreational Products, Inc.</b>               |                 |                      |

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|   |       |           |
|---|-------|-----------|
| Term Loan, 4.60%, Maturing June 28, 2016      | 2,825 | 2,807,123 |
| <b>Bright Horizons Family Solutions, Inc.</b> |       |           |
| Term Loan, 4.25%, Maturing May 28, 2015       | 237   | 235,581   |
| <b>Cedar Fair, L.P.</b>                       |       |           |
| Term Loan, 4.00%, Maturing December 15, 2017  | 2,379 | 2,376,589 |

| Borrower/Tranche Description  | Principal       |                      |
|---|-----------------|----------------------|
|   | (000 s omitted) | Value                |
| <b>Cinemark USA, Inc.</b>   |                 |                      |
| Term Loan, 3.55%, Maturing April 29, 2016                             | 3,624           | \$ 3,610,384         |
| <b>Clubcorp Club Operations, Inc.</b>                                 |                 |                      |
| Term Loan, 6.00%, Maturing November 30, 2016                          | 1,985           | 1,994,811            |
| <b>Live Nation Entertainment, Inc.</b>                                |                 |                      |
| Term Loan, 4.50%, Maturing November 7, 2016                           | 5,262           | 5,261,847            |
| <b>Regal Cinemas, Inc.</b>  |                 |                      |
| Term Loan, 3.29%, Maturing August 23, 2017                            | 3,940           | 3,910,450            |
| <b>Revolution Studios Distribution Company, LLC</b>                   |                 |                      |
| Term Loan, 4.00%, Maturing December 21, 2014                          | 1,392           | 1,110,702            |
| Term Loan - Second Lien, 7.25%, Maturing June 21, 2015 <sup>(6)</sup> | 2,050           | 873,505              |
| <b>SeaWorld Parks &amp; Entertainment, Inc.</b>                       |                 |                      |
| Term Loan, 3.00%, Maturing February 17, 2016                          | 959             | 954,460              |
| Term Loan, 4.00%, Maturing August 17, 2017                            | 1,577           | 1,569,269            |
| <b>Six Flags Theme Parks, Inc.</b>                                    |                 |                      |
| Term Loan, 4.25%, Maturing December 20, 2018                          | 4,700           | 4,674,385            |
| <b>Town Sports International Inc.</b>                                 |                 |                      |
| Term Loan, 7.00%, Maturing May 11, 2018                               | 970             | 982,289              |
| <b>Zuffa LLC</b>  |                 |                      |
| Term Loan, 2.25%, Maturing June 19, 2015                              | 1,447           | 1,403,300            |
| Term Loan, 7.50%, Maturing June 19, 2015                              | 1,496           | 1,503,671            |
|   |                 | <b>\$ 39,480,082</b> |
| <b>Lodging and Casinos 0.7%</b>                                       |                 |                      |
| <b>Affinity Gaming, LLC</b>   |                 |                      |
| Term Loan, 5.50%, Maturing November 9, 2017                           | 1,696           | \$ 1,695,750         |
| <b>Ameristar Casinos, Inc.</b>  |                 |                      |
| Term Loan, 4.00%, Maturing April 16, 2018                             | 980             | 981,661              |
| <b>Caesars Entertainment Operating Company</b>                        |                 |                      |
| Term Loan, 5.50%, Maturing January 26, 2018                           | 3,683           | 3,270,325            |
| <b>Gala Group LTD</b>   |                 |                      |
| Term Loan, 5.63%, Maturing May 30, 2018                               | GBP 1,775       | 2,446,328            |
| <b>Isle of Capri Casinos, Inc.</b>                                    |                 |                      |
| Term Loan, 4.75%, Maturing November 1, 2013                           | 864             | 867,115              |
| <b>Las Vegas Sands LLC</b>  |                 |                      |
| Term Loan, 2.75%, Maturing November 23, 2016                          | 613             | 597,184              |
| Term Loan, 2.75%, Maturing November 23, 2016                          | 2,249           | 2,186,865            |
| <b>LodgeNet Entertainment Corporation</b>                             |                 |                      |
| Term Loan, 6.50%, Maturing April 4, 2014                              | 533             | 423,522              |
| <b>Penn National Gaming, Inc.</b>                                     |                 |                      |
| Term Loan, 3.75%, Maturing July 16, 2018                              | 1,213           | 1,214,009            |
| <b>Pinnacle Entertainment, Inc.</b>                                   |                 |                      |
| Term Loan, 4.00%, Maturing March 19, 2019                             | 599             | 597,659              |
| <b>Tropicana Entertainment Inc.</b>                                   |                 |                      |
| Term Loan, 7.50%, Maturing March 16, 2018                             | 150             | 149,251              |
|   |                 | <b>\$ 14,429,669</b> |
| <b>Nonferrous Metals/Minerals 0.7%</b>                                |                 |                      |
| <b>Arch Coal Inc.</b>   |                 |                      |
| Term Loan, 5.75%, Maturing May 16, 2018                               | 2,525           | \$ 2,484,870         |
| <b>Fairmount Minerals LTD</b>   |                 |                      |

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|   |       |           |
|---|-------|-----------|
| Term Loan, 5.25%, Maturing March 15, 2017       | 5,327 | 5,303,943 |
| <b>Noranda Aluminum Acquisition Corporation</b> |       |           |
| Term Loan, 5.75%, Maturing February 24, 2019    | 1,047 | 1,053,921 |
| <b>Novelis, Inc.</b>                            |       |           |
| Term Loan, 4.00%, Maturing March 10, 2017       | 695   | 683,026   |

| Borrower/Tranche Description                     | Principal       |                      |
|--|-----------------|----------------------|
|  | (000 s omitted) | Value                |
| Term Loan, 4.00%, Maturing March 10, 2017        | 2,069           | \$ 2,033,594         |
| <b>Oxbow Carbon and Mineral Holdings LLC</b>     |                 |                      |
| Term Loan, 3.85%, Maturing May 8, 2016           | 1,384           | 1,385,765            |
| <b>Waupaca Foundry, Inc.</b>                     |                 |                      |
| Term Loan, Maturing June 29, 2017 <sup>(2)</sup> | 700             | 698,688              |
|  |                 | <b>\$ 13,643,807</b> |
| <b>Oil and Gas 1.0%</b>                          |                 |                      |
| <b>Buffalo Gulf Coast Terminals LLC</b>          |                 |                      |
| Term Loan, 7.50%, Maturing October 31, 2017      | 596             | \$ 596,244           |
| <b>Citgo Petroleum Corporation</b>               |                 |                      |
| Term Loan, 8.00%, Maturing June 24, 2015         | 493             | 497,786              |
| Term Loan, 9.00%, Maturing June 23, 2017         | 490             | 496,125              |
| <b>Crestwood Holdings LLC</b>                    |                 |                      |
| Term Loan, 9.75%, Maturing March 26, 2018        | 1,175           | 1,183,323            |
| <b>Energy Transfer Equity, L.P.</b>              |                 |                      |
| Term Loan, 3.75%, Maturing March 24, 2017        | 2,725           | 2,672,933            |
| <b>Frac Tech International LLC</b>               |                 |                      |
| Term Loan, 6.25%, Maturing May 6, 2016           | 3,163           | 2,900,159            |
| <b>Gibson Energy ULC</b>                         |                 |                      |
| Term Loan, 4.75%, Maturing June 15, 2018         | 2,469           | 2,471,899            |
| <b>MEG Energy Corp.</b>                          |                 |                      |
| Term Loan, 4.00%, Maturing March 16, 2018        | 1,141           | 1,137,095            |
| <b>Obsidian Holdings LLC</b>                     |                 |                      |
| Term Loan, 6.75%, Maturing November 2, 2015      | 2,099           | 2,082,213            |
| <b>Obsidian Natural Gas Trust</b>                |                 |                      |
| Term Loan, 7.00%, Maturing November 2, 2015      | 991             | 996,057              |
| <b>Sheridan Production Partners I, LLC</b>       |                 |                      |
| Term Loan, 6.50%, Maturing April 20, 2017        | 133             | 133,252              |
| Term Loan, 6.50%, Maturing April 20, 2017        | 218             | 218,157              |
| Term Loan, 6.50%, Maturing April 20, 2017        | 1,643           | 1,646,369            |
| <b>Tervita Corporation</b>                       |                 |                      |
| Term Loan, 6.50%, Maturing October 17, 2014      | 547             | 548,618              |
| Term Loan, 3.25%, Maturing November 14, 2014     | 1,492           | 1,447,049            |
|  |                 | <b>\$ 19,027,279</b> |
| <b>Publishing 1.5%</b>                           |                 |                      |
| <b>Ascend Learning, Inc.</b>                     |                 |                      |
| Term Loan, 5.75%, Maturing May 23, 2017          | 2,050           | \$ 2,032,704         |
| <b>Aster Zweite Beteiligungs GmbH</b>            |                 |                      |
| Term Loan, 5.97%, Maturing December 30, 2014     | EUR 429         | 513,930              |
| Term Loan, 5.72%, Maturing December 31, 2014     | 243             | 226,545              |
| Term Loan, 5.72%, Maturing December 31, 2014     | 655             | 610,508              |
| Term Loan, 5.97%, Maturing December 31, 2014     | EUR 479         | 574,432              |
| Term Loan, 7.93%, Maturing June 30, 2016         | EUR 1,500       | 1,585,038            |
| <b>Cengage Learning Acquisitions, Inc.</b>       |                 |                      |
| Term Loan, 2.50%, Maturing July 3, 2014          | 1,650           | 1,535,109            |
| <b>GateHouse Media Operating, Inc.</b>           |                 |                      |
| Term Loan, 2.25%, Maturing August 28, 2014       | 2,909           | 918,286              |
| Term Loan, 2.25%, Maturing August 28, 2014       | 4,131           | 1,303,756            |
| Term Loan, 2.50%, Maturing August 28, 2014       | 960             | 303,006              |



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**Getty Images, Inc.**

|   |       |           |
|---|-------|-----------|
| Term Loan, 4.02%, Maturing November 2, 2015 | 571   | 571,549   |
| Term Loan, 5.26%, Maturing November 7, 2016 | 1,895 | 1,899,925 |

**Interactive Data Corp**

|  |       |           |
|--|-------|-----------|
| Term Loan, 4.50%, Maturing February 12, 2018 | 3,097 | 3,051,774 |
|--|-------|-----------|

| Borrower/Tranche Description                                 | Principal       |                      |
|--|-----------------|----------------------|
|  | (000 s omitted) | Value                |
| <b>Laureate Education, Inc.</b>                              |                 |                      |
| Term Loan, 5.25%, Maturing August 15, 2018                   | 6,317           | \$ 6,077,086         |
| <b>Medianews Group</b>                                       |                 |                      |
| Term Loan, 8.50%, Maturing March 19, 2014                    | 141             | 136,416              |
| <b>Merrill Communications, LLC</b>                           |                 |                      |
| Term Loan, 7.75%, Maturing December 24, 2012                 | 1,382           | 1,302,467            |
| <b>Nelson Education Ltd.</b>                                 |                 |                      |
| Term Loan, 2.96%, Maturing July 3, 2014                      | 624             | 537,401              |
| <b>Nielsen Finance LLC</b>                                   |                 |                      |
| Term Loan, 3.49%, Maturing May 2, 2016                       | 1,975           | 1,962,879            |
| <b>Penton Media, Inc.</b>                                    |                 |                      |
| Term Loan, 5.00%, Maturing August 1, 2014 <sup>(5)</sup>     | 968             | 738,836              |
| <b>SGS International, Inc.</b>                               |                 |                      |
| Term Loan, 3.75%, Maturing September 30, 2013                | 578             | 576,028              |
| <b>Source Interlink Companies, Inc.</b>                      |                 |                      |
| Term Loan, 15.00%, Maturing March 18, 2014 <sup>(5)(6)</sup> | 889             | 533,355              |
| Term Loan - Second Lien, 7.25%, Maturing June 18, 2013       | 1,113           | 1,068,926            |
| <b>Star Tribune Company (The)</b>                            |                 |                      |
| Term Loan, 8.00%, Maturing September 28, 2014                | 19              | 17,355               |
| Term Loan, 8.00%, Maturing September 29, 2014                | 25              | 23,141               |
|  |                 | <b>\$ 28,100,452</b> |
| <b>Radio and Television 1.3%</b>                             |                 |                      |
| <b>Clear Channel Communications, Inc.</b>                    |                 |                      |
| Term Loan, 3.90%, Maturing January 28, 2016                  | 984             | \$ 785,414           |
| <b>Cumulus Media, Inc.</b>                                   |                 |                      |
| Term Loan, 5.75%, Maturing September 17, 2018                | 4,526           | 4,525,962            |
| <b>Entercom Radio, LLC</b>                                   |                 |                      |
| Term Loan, 6.25%, Maturing November 23, 2018                 | 572             | 574,621              |
| <b>Foxco Acquisition Sub, LLC</b>                            |                 |                      |
| Term Loan, 4.75%, Maturing July 14, 2015                     | 815             | 812,872              |
| <b>Gray Television, Inc.</b>                                 |                 |                      |
| Term Loan, 3.74%, Maturing December 31, 2014                 | 1,730           | 1,715,661            |
| <b>LIN Television Corp.</b>                                  |                 |                      |
| Term Loan, 5.00%, Maturing December 21, 2018                 | 597             | 598,493              |
| <b>Local TV Finance, LLC</b>                                 |                 |                      |
| Term Loan, 4.25%, Maturing May 7, 2015                       | 1,712           | 1,694,902            |
| <b>Mission Broadcasting, Inc.</b>                            |                 |                      |
| Term Loan, 5.00%, Maturing September 30, 2016                | 650             | 649,740              |
| <b>Nexstar Broadcasting, Inc.</b>                            |                 |                      |
| Term Loan, 5.00%, Maturing September 30, 2016                | 2,991           | 2,991,201            |
| <b>Raycom TV Broadcasting, Inc.</b>                          |                 |                      |
| Term Loan, 4.50%, Maturing May 31, 2017                      | 916             | 904,303              |
| <b>Sinclair Television Group Inc.</b>                        |                 |                      |
| Term Loan, 4.00%, Maturing October 28, 2016                  | 759             | 757,430              |
| <b>Tyrol Acquisitions 2 SAS</b>                              |                 |                      |
| Term Loan, 4.38%, Maturing January 29, 2016                  | EUR 750         | 810,216              |
| Term Loan, 4.38%, Maturing January 29, 2016                  | EUR 750         | 810,216              |
| <b>Univision Communications Inc.</b>                         |                 |                      |
| Term Loan, 4.50%, Maturing March 31, 2017                    | 6,049           | 5,714,662            |
| <b>Weather Channel</b>                                       |                 |                      |
| Term Loan, 4.25%, Maturing February 13, 2017                 | 1,249           | 1,249,806            |



| Borrower/Tranche Description                     | Principal       |                      |
|--|-----------------|----------------------|
|  | Amount*         | Value                |
|  | (000 s omitted) |                      |
| <b>Rail Industries 0.0%</b> <sup>(3)</sup>       |                 |                      |
| <b>RailAmerica, Inc.</b>                         |                 |                      |
| Term Loan, 4.00%, Maturing March 1, 2019         | 798             | \$ 798,000           |
|  |                 | <b>\$ 798,000</b>    |
| <b>Retailers (Except Food and Drug) 1.5%</b>     |                 |                      |
| <b>99 Cents Only Stores</b>                      |                 |                      |
| Term Loan, 5.25%, Maturing January 11, 2019      | 522             | \$ 523,031           |
| <b>AMSCAN Holdings, Inc.</b>                     |                 |                      |
| Term Loan, 6.75%, Maturing December 4, 2017      | 2,481           | 2,481,837            |
| <b>Ascena Retail Group, Inc.</b>                 |                 |                      |
| Term Loan, 4.75%, Maturing June 14, 2018         | 950             | 951,781              |
| <b>FTD, Inc.</b>                                 |                 |                      |
| Term Loan, 4.75%, Maturing June 11, 2018         | 1,300           | 1,288,317            |
| <b>Harbor Freight Tools USA, Inc.</b>            |                 |                      |
| Term Loan, 5.50%, Maturing November 14, 2017     | 1,050           | 1,047,900            |
| <b>J Crew Group, Inc.</b>                        |                 |                      |
| Term Loan, 4.75%, Maturing March 7, 2018         | 2,673           | 2,637,193            |
| <b>Jo-Ann Stores, Inc.</b>                       |                 |                      |
| Term Loan, 4.75%, Maturing March 16, 2018        | 2,620           | 2,593,616            |
| <b>Michaels Stores, Inc.</b>                     |                 |                      |
| Term Loan, 5.00%, Maturing July 29, 2016         | 926             | 924,029              |
| <b>Neiman Marcus Group, Inc. (The)</b>           |                 |                      |
| Term Loan, 4.75%, Maturing May 16, 2018          | 3,250           | 3,220,191            |
| <b>Petco Animal Supplies, Inc.</b>               |                 |                      |
| Term Loan, 4.50%, Maturing November 24, 2017     | 2,440           | 2,424,140            |
| <b>Pilot Travel Centers LLC</b>                  |                 |                      |
| Term Loan, 4.25%, Maturing March 30, 2018        | 1,676           | 1,678,404            |
| <b>Savers, Inc.</b>                              |                 |                      |
| Term Loan, 5.25%, Maturing March 3, 2017         | 1,069           | 1,070,132            |
| Term Loan, Maturing June 27, 2019 <sup>(2)</sup> | 725             | 725,000              |
| <b>ServiceMaster Company</b>                     |                 |                      |
| Term Loan, 2.75%, Maturing July 24, 2014         | 289             | 285,474              |
| Term Loan, 2.79%, Maturing July 24, 2014         | 2,899           | 2,866,746            |
| <b>Visant Holding Corp.</b>                      |                 |                      |
| Term Loan, 5.25%, Maturing December 22, 2016     | 1,295           | 1,256,232            |
| <b>Vivarte SA</b>                                |                 |                      |
| Term Loan, 2.94%, Maturing March 9, 2015         | EUR 31          | 31,595               |
| Term Loan, 2.94%, Maturing March 9, 2015         | EUR 122         | 122,870              |
| Term Loan, 2.94%, Maturing March 9, 2015         | EUR 781         | 789,176              |
| Term Loan, 3.57%, Maturing March 8, 2016         | EUR 31          | 31,595               |
| Term Loan, 3.57%, Maturing March 8, 2016         | EUR 122         | 122,870              |
| Term Loan, 3.57%, Maturing March 8, 2016         | EUR 781         | 789,176              |
| <b>Wolverine Worldwide, Inc.</b>                 |                 |                      |
| Term Loan, Maturing June 26, 2019 <sup>(2)</sup> | 575             | 576,797              |
|  |                 | <b>\$ 28,438,102</b> |
| <b>Steel 0.1%</b>                                |                 |                      |
| <b>JMC Steel Group, Inc.</b>                     |                 |                      |
| Term Loan, 4.75%, Maturing April 3, 2017         | 642             | \$ 642,666           |
| <b>SunCoke Energy, Inc.</b>                      |                 |                      |

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|  |     |                     |
|--|-----|---------------------|
| Term Loan, 4.00%, Maturing July 26, 2018             | 545 | 544,501             |
| <b>WireCo WorldGroup, Inc.</b>                       |     |                     |
| Term Loan, Maturing February 15, 2017 <sup>(2)</sup> | 700 | 693,000             |
|  |     | <b>\$ 1,880,167</b> |

| Borrower/Tranche Description                                 | Principal       |                      |
|--|-----------------|----------------------|
|  | (000 s omitted) | Value                |
| <b>Surface Transport 0.3%</b>                                |                 |                      |
| <b>Hertz Corporation (The)</b>                               |                 |                      |
| Term Loan, 3.75%, Maturing March 9, 2018                     | 3,308           | \$ 3,275,044         |
| <b>Swift Transportation Co. Inc.</b>                         |                 |                      |
| Term Loan, 3.99%, Maturing December 21, 2016                 | 1,313           | 1,313,583            |
| Term Loan, 5.00%, Maturing December 21, 2017                 | 1,933           | 1,941,073            |
|  |                 | <b>\$ 6,529,700</b>  |
| <b>Telecommunications 2.1%</b>                               |                 |                      |
| <b>Cellular South, Inc.</b>                                  |                 |                      |
| Term Loan, 4.50%, Maturing July 27, 2017                     | 918             | \$ 913,472           |
| <b>Crown Castle International Corporation</b>                |                 |                      |
| Term Loan, 4.00%, Maturing January 31, 2019                  | 1,915           | 1,887,478            |
| <b>ERC Luxembourg Holdings Limited</b>                       |                 |                      |
| Term Loan, 3.26%, Maturing September 30, 2014 <sup>(5)</sup> | EUR 1,811       | 1,483,758            |
| Term Loan, 3.51%, Maturing September 30, 2015 <sup>(5)</sup> | EUR 1,812       | 1,485,007            |
| <b>Intelsat Jackson Holdings S.A.</b>                        |                 |                      |
| Term Loan, 5.25%, Maturing April 2, 2018                     | 10,445          | 10,411,809           |
| <b>IPC Systems, Inc.</b>                                     |                 |                      |
| Term Loan, 3.15%, Maturing May 31, 2014                      | GBP 1,326       | 2,027,056            |
| <b>Macquarie UK Broadcast Limited</b>                        |                 |                      |
| Term Loan, 3.12%, Maturing December 1, 2014                  | GBP 1,071       | 1,506,070            |
| <b>MetroPCS Wireless, Inc.</b>                               |                 |                      |
| Term Loan, 4.00%, Maturing March 16, 2018                    | 7,115           | 6,969,099            |
| <b>NTELOS Inc.</b>   |                 |                      |
| Term Loan, 4.00%, Maturing August 7, 2015                    | 1,211           | 1,201,387            |
| <b>Oberthur Technologies Holding SAS</b>                     |                 |                      |
| Term Loan, 6.25%, Maturing March 30, 2019                    | 575             | 559,187              |
| <b>SBA Finance</b>   |                 |                      |
| Term Loan, 3.75%, Maturing June 29, 2018                     | 1,015           | 1,009,042            |
| <b>Syniverse Holdings, Inc.</b>                              |                 |                      |
| Term Loan, 5.00%, Maturing April 23, 2019                    | 1,950           | 1,940,250            |
| <b>Telesat LLC</b>   |                 |                      |
| Term Loan, 4.25%, Maturing March 28, 2019                    | 3,950           | 3,915,437            |
| <b>TowerCo Finance LLC</b>                                   |                 |                      |
| Term Loan, 4.50%, Maturing February 2, 2017                  | 642             | 645,887              |
| <b>Windstream Corporation</b>                                |                 |                      |
| Term Loan, 3.24%, Maturing December 17, 2015                 | 3,841           | 3,823,112            |
|  |                 | <b>\$ 39,778,051</b> |
| <b>Utilities 0.9%</b>  |                 |                      |
| <b>AES Corporation</b>                                       |                 |                      |
| Term Loan, 4.25%, Maturing June 1, 2018                      | 2,740           | \$ 2,744,228         |
| <b>Calpine Corporation</b>                                   |                 |                      |
| Term Loan, 4.50%, Maturing April 2, 2018                     | 1,015           | 1,008,831            |
| Term Loan, 4.50%, Maturing April 2, 2018                     | 2,617           | 2,605,426            |
| <b>Dynegy Midwest Generation LLC</b>                         |                 |                      |
| Term Loan, 9.25%, Maturing August 4, 2016                    | 546             | 559,522              |
| <b>Dynegy Power, LLC</b>                                     |                 |                      |
| Term Loan, 9.25%, Maturing August 4, 2016                    | 993             | 1,024,756            |
| <b>Invenergy LLC</b>   |                 |                      |

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|  |       |           |
|--|-------|-----------|
| Term Loan, 9.00%, Maturing November 21, 2017     | 761   | 761,198   |
| <b>LS Power Funding Corp.</b>                    |       |           |
| Term Loan, Maturing June 28, 2019 <sup>(2)</sup> | 1,225 | 1,212,750 |
| <b>NRG Energy, Inc.</b>                          |       |           |
| Term Loan, 4.00%, Maturing July 2, 2018          | 4,703 | 4,680,295 |

| Borrower/Tranche Description                            | Principal       |                      |
|---|-----------------|----------------------|
|   | Amount*         | Value                |
|   | (000 s omitted) |                      |
| <b>Texas Competitive Electric Holdings Company, LLC</b> |                 |                      |
| Term Loan, 4.74%, Maturing October 10, 2017             | 5,000           | \$ 2,999,291         |
|   |                 | <b>\$ 17,596,297</b> |

**Total Senior Floating-Rate Interests**  
(identified cost \$864,781,791) **\$ 854,412,991**

**Corporate Bonds & Notes 51.2%**

| Security                                   | Principal       |                      |
|--|-----------------|----------------------|
|  | Amount*         | Value                |
|  | (000 s omitted) |                      |
| <b>Aerospace and Defense 0.5%</b>          |                 |                      |
| <b>Alliant Techsystems, Inc.</b>           |                 |                      |
| 6.875%, 9/15/20                            | 760             | \$ 813,200           |
| <b>Huntington Ingalls Industries, Inc.</b> |                 |                      |
| 6.875%, 3/15/18 <sup>(8)</sup>             | 825             | 864,188              |
| 7.125%, 3/15/21 <sup>(8)</sup>             | 2,025           | 2,126,250            |
| <b>TransDigm, Inc.</b>                     |                 |                      |
| 7.75%, 12/15/18                            | 5,845           | 6,444,112            |
|  |                 | <b>\$ 10,247,750</b> |

**Agriculture 0.1%**

|   |       |                     |
|---|-------|---------------------|
| <b>Lorillard Tobacco Co., Sr. Notes</b> |       |                     |
| 6.875%, 5/1/20                          | 1,000 | \$ 1,185,128        |
|   |       | <b>\$ 1,185,128</b> |

**Automotive 1.0%**

|   |       |              |
|---|-------|--------------|
| <b>Affinia Group, Inc., Sr. Notes</b>   |       |              |
| 10.75%, 8/15/16 <sup>(8)</sup>  | 2,635 | \$ 2,862,269 |
| <b>Allison Transmission, Inc.</b>   |       |              |
| 7.125%, 5/15/19 <sup>(8)</sup>  | 1,040 | 1,089,400    |
| <b>American Axle &amp; Manufacturing Holdings, Inc., Sr. Notes</b>            |       |              |
| 9.25%, 1/15/17 <sup>(8)</sup>   | 1,174 | 1,317,815    |
| <b>Chrysler Group, LLC, Sr. Notes</b>   |       |              |
| 8.25%, 6/15/21  | 1,835 | 1,894,638    |
| <b>Kia Motors Corp., Sr. Notes</b>  |       |              |
| 3.625%, 6/14/16 <sup>(8)</sup>  | 1,400 | 1,439,320    |
| <b>Meritor, Inc.</b>  |       |              |
| 8.125%, 9/15/15   | 1,450 | 1,535,188    |
| 10.625%, 3/15/18  | 2,055 | 2,193,712    |
| <b>Tomkins, LLC/Tomkins, Inc.</b>   |       |              |
| 9.00%, 10/1/18  | 2,227 | 2,488,672    |
| <b>Tower Automotive Holdings USA, LLC/TA Holding Finance, Inc., Sr. Notes</b> |       |              |
| 10.625%, 9/1/17 <sup>(8)</sup>  | 2,821 | 3,004,365    |
| <b>Visteon Corp.</b>  |       |              |
| 6.75%, 4/15/19  | 675   | 659,813      |



\$ 18,485,192

|                                      |       |              |
|--------------------------------------|-------|--------------|
| <b>Banks and Thrifts 0.5%</b>        |       |              |
| <b>Bank of America N.A.</b>          |       |              |
| 5.30%, 3/15/17                       | 1,805 | \$ 1,881,965 |
| <b>Bank of America NA, Sr. Notes</b> |       |              |
| 7.625%, 6/1/19                       | 400   | 471,258      |
| 5.625%, 7/1/20                       | 1,030 | 1,105,248    |

|  | Principal<br>Amount* |    | Value             |
|--|----------------------|----|-------------------|
| Security   | (000 s omitted)      |    |                   |
| <b>Barclays Bank PLC</b>   |                      |    |                   |
| 6.05%, 12/4/17 <sup>(8)</sup>  | 550                  | \$ | 558,545           |
| <b>Citigroup, Inc.</b>   |                      |    |                   |
| 6.875%, 3/5/38   | 350                  |    | 430,050           |
| <b>DBS Bank, Ltd., Sr. Sub. Notes</b>  |                      |    |                   |
| 3.625% to 9/21/17, 9/21/22 <sup>(8)(9)</sup>                                 | 680                  |    | 683,282           |
| <b>Fifth Third Bancorp</b>   |                      |    |                   |
| 8.25%, 3/1/38  | 360                  |    | 490,674           |
| <b>HBOS PLC</b>  |                      |    |                   |
| 6.75%, 5/21/18 <sup>(8)</sup>  | 435                  |    | 411,083           |
| <b>HSBC Holdings PLC</b>   |                      |    |                   |
| 6.50%, 5/2/36  | 825                  |    | 913,462           |
| <b>Regions Financial Corp., Sr. Notes</b>                                    |                      |    |                   |
| 5.75%, 6/15/15   | 450                  |    | 473,625           |
| <b>Royal Bank of Scotland Group PLC</b>                                      |                      |    |                   |
| 5.05%, 1/8/15  | 340                  |    | 339,713           |
| <b>Standard Chartered Bank, Sr. Notes</b>                                    |                      |    |                   |
| 6.40%, 9/26/17 <sup>(8)</sup>  | 1,075                |    | 1,199,657         |
| <b>Zions Bancorporation</b>  |                      |    |                   |
| 6.00%, 9/15/15   | 1,600                |    | 1,662,951         |
|  |                      | \$ | <b>10,621,513</b> |
| <b>Beverage and Tobacco 0.1%</b>   |                      |    |                   |
| <b>Constellation Brands, Inc., Sr. Notes</b>                                 |                      |    |                   |
| 6.00%, 5/1/22  | 1,530                | \$ | 1,648,575         |
| <b>Diageo Investment Corp., Sr. Notes</b>                                    |                      |    |                   |
| 4.25%, 5/11/42   | 335                  |    | 356,602           |
|  |                      | \$ | <b>2,005,177</b>  |
| <b>Broadcast Radio and Television 0.2%</b>                                   |                      |    |                   |
| <b>Clear Channel Worldwide Holdings, Inc.</b>                                |                      |    |                   |
| 9.25%, 12/15/17  | 1,550                | \$ | 1,697,250         |
| 7.625%, 3/15/20 <sup>(8)</sup>   | 470                  |    | 452,375           |
| <b>LBI Media, Inc., Sr. Notes</b>  |                      |    |                   |
| 9.25%, 4/15/19 <sup>(8)</sup>  | 1,830                |    | 1,564,650         |
|  |                      | \$ | <b>3,714,275</b>  |
| <b>Brokers, Dealers and Investment Houses 0.4%</b>                           |                      |    |                   |
| <b>Alliance Data Systems Corp., Sr. Notes</b>                                |                      |    |                   |
| 6.375%, 4/1/20 <sup>(8)</sup>  | 1,210                | \$ | 1,246,300         |
| <b>Macquarie Bank, Ltd.</b>  |                      |    |                   |
| 6.625%, 4/7/21 <sup>(8)</sup>  | 550                  |    | 552,742           |
| <b>Morgan Stanley, Sr. Notes</b>   |                      |    |                   |
| 7.30%, 5/13/19   | 1,100                |    | 1,190,518         |
| <b>Neuberger Berman Group, LLC/Neuberger Berman Finance Corp., Sr. Notes</b> |                      |    |                   |
| 5.625%, 3/15/20 <sup>(8)</sup>   | 4,335                |    | 4,540,912         |
|  |                      | \$ | <b>7,530,472</b>  |
| <b>Building and Development 1.2%</b>   |                      |    |                   |

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|   |       |    |            |
|---|-------|----|------------|
| <b>Building Materials Corp. of America, Sr. Notes</b> |       |    |            |
| 6.75%, 5/1/21 <sup>(8)</sup>                          | 3,945 | \$ | 4,231,012  |
| <b>CB Richard Ellis Service, Inc.</b>                 |       |    |            |
| 6.625%, 10/15/20                                      | 3,270 |    | 3,482,550  |
| <b>CB Richard Ellis Service, Inc., Sr. Sub. Notes</b> |       |    |            |
| 11.625%, 6/15/17                                      | 9,415 |    | 10,733,100 |

|  | Principal<br>Amount* |    | Value             |
|--|----------------------|----|-------------------|
| Security   | (000 s omitted)      |    |                   |
| <b>Interface, Inc., Sr. Notes</b>                            |                      |    |                   |
| 7.625%, 12/1/18  | 860                  | \$ | 920,200           |
| <b>Lowe's Cos., Inc., Sr. Notes</b>                          |                      |    |                   |
| 1.625%, 4/15/17  | 1,000                |    | 1,009,003         |
| <b>Nortek, Inc., Sr. Notes</b>                               |                      |    |                   |
| 10.00%, 12/1/18  | 1,905                |    | 2,009,775         |
| 8.50%, 4/15/21   | 820                  |    | 805,650           |
|  |                      | \$ | <b>23,191,290</b> |
| <b>Business Equipment and Services 2.8%</b>                  |                      |    |                   |
| <b>Avis Budget Car Rental, LLC/Avis Budget Finance, Inc.</b> |                      |    |                   |
| 9.625%, 3/15/18  | 3,230                | \$ | 3,553,000         |
| 8.25%, 1/15/19 <sup>(8)</sup>                                | 550                  |    | 592,625           |
| 9.75%, 3/15/20   | 4,410                |    | 4,922,662         |
| <b>Carlson Wagonlit BV</b>                                   |                      |    |                   |
| 6.875%, 6/15/19 <sup>(8)</sup>                               | 2,400                |    | 2,472,000         |
| <b>Catalina Marketing Corp.</b>                              |                      |    |                   |
| 10.50%, 10/1/15 <sup>(8)</sup>                               | 3,255                |    | 3,173,625         |
| 11.625%, 10/1/17 <sup>(8)</sup>                              | 4,150                |    | 3,714,250         |
| <b>Education Management, LLC, Sr. Notes</b>                  |                      |    |                   |
| 8.75%, 6/1/14  | 6,365                |    | 5,696,675         |
| <b>MDC Holdings, Inc.</b>                                    |                      |    |                   |
| 5.625%, 2/1/20   | 555                  |    | 554,635           |
| <b>MDC Partners, Inc.</b>                                    |                      |    |                   |
| 11.00%, 11/1/16  | 1,145                |    | 1,225,150         |
| <b>RSC Equipment Rental, Inc.</b>                            |                      |    |                   |
| 10.25%, 11/15/19   | 1,525                |    | 1,723,250         |
| 8.25%, 2/1/21  | 440                  |    | 470,800           |
| <b>Sitel, LLC/Sitel Finance Corp., Sr. Notes</b>             |                      |    |                   |
| 11.50%, 4/1/18   | 915                  |    | 656,513           |
| <b>SSI Investments II, Sr. Notes</b>                         |                      |    |                   |
| 11.125%, 6/1/18  | 4,605                |    | 5,192,137         |
| <b>TransUnion Holding Co., Inc., Sr. Notes</b>               |                      |    |                   |
| 9.625%, 6/15/18 <sup>(5)(8)</sup>                            | 3,925                |    | 4,258,625         |
| <b>TransUnion LLC/TransUnion Financing Corp.</b>             |                      |    |                   |
| 11.375%, 6/15/18 <sup>(8)</sup>                              | 3,880                |    | 4,583,250         |
| <b>United Rentals North America, Inc.</b>                    |                      |    |                   |
| 10.875%, 6/15/16   | 3,460                |    | 3,905,475         |
| <b>UR Financing Escrow Corp.</b>                             |                      |    |                   |
| 7.625%, 4/15/22 <sup>(8)</sup>                               | 2,960                |    | 3,108,000         |
| <b>UR Financing Escrow Corp., Sr. Notes</b>                  |                      |    |                   |
| 7.375%, 5/15/20 <sup>(8)</sup>                               | 4,375                |    | 4,582,813         |
|  |                      | \$ | <b>54,385,485</b> |
| <b>Cable and Satellite Television 1.2%</b>                   |                      |    |                   |
| <b>Cablevision Systems Corp., Sr. Notes</b>                  |                      |    |                   |
| 8.625%, 9/15/17  | 2,135                | \$ | 2,391,200         |
| 7.75%, 4/15/18   | 1,055                |    | 1,128,850         |
| <b>CCO Holdings, LLC/CCO Capital Corp.</b>                   |                      |    |                   |
| 7.875%, 4/30/18  | 1,425                |    | 1,556,813         |
| 7.00%, 1/15/19   | 420                  |    | 455,700           |

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|                                |       |           |
|--------------------------------|-------|-----------|
| 8.125%, 4/30/20 <sup>(8)</sup> | 365   | 408,800   |
| 7.375%, 6/1/20                 | 2,110 | 2,328,912 |
| <b>Comcast Corp.</b>           |       |           |
| 6.95%, 8/15/37                 | 595   | 767,705   |

|  | Principal<br>Amount* | Value                |
|--|----------------------|----------------------|
| Security   | (000 s omitted)      |                      |
| <b>CSC Holdings, LLC, Sr. Notes</b>                    |                      |                      |
| 6.75%, 11/15/21 <sup>(8)</sup>                         | 2,780                | \$ 2,974,600         |
| <b>Mediacom Broadband Corp., Sr. Notes</b>             |                      |                      |
| 8.50%, 10/15/15  | 3,290                | 3,396,925            |
| <b>Mediacom, LLC/Mediacom Capital Corp., Sr. Notes</b> |                      |                      |
| 9.125%, 8/15/19  | 785                  | 865,463              |
| <b>Time Warner Cable, Inc.</b>                         |                      |                      |
| 8.75%, 2/14/19   | 1,055                | 1,405,301            |
| <b>UPCB Finance V, Ltd., Sr. Notes</b>                 |                      |                      |
| 7.25%, 11/15/21 <sup>(8)</sup>                         | 3,055                | 3,207,750            |
| <b>UPCB Finance VI, Ltd., Sr. Notes</b>                |                      |                      |
| 6.875%, 1/15/22 <sup>(8)</sup>                         | 2,025                | 2,075,625            |
|  |                      | <b>\$ 22,963,644</b> |
| <b>Chemicals and Plastics 1.8%</b>                     |                      |                      |
| <b>Celanese US Holdings, LLC</b>                       |                      |                      |
| 6.625%, 10/15/18 <sup>(8)</sup>                        | 880                  | \$ 961,400           |
| 5.875%, 6/15/21  | 940                  | 1,009,325            |
| <b>CF Industries, Inc., Sr. Notes</b>                  |                      |                      |
| 6.875%, 5/1/18   | 2,990                | 3,554,363            |
| 7.125%, 5/1/20   | 2,230                | 2,720,600            |
| <b>Chemtura Corp.</b>                                  |                      |                      |
| 7.875%, 9/1/18   | 2,185                | 2,307,906            |
| <b>Ineos Finance PLC, Sr. Notes</b>                    |                      |                      |
| 7.25%, 2/15/19 <sup>(8)</sup>                          | EUR 1,000            | 1,259,172            |
| 8.375%, 2/15/19 <sup>(8)</sup>                         | 3,700                | 3,838,750            |
| 7.50%, 5/1/20 <sup>(8)</sup>                           | 850                  | 860,625              |
| <b>Kraton Polymers, LLC, Sr. Notes</b>                 |                      |                      |
| 6.75%, 3/1/19  | 940                  | 984,650              |
| <b>LyondellBasell Industries N.V., Sr. Notes</b>       |                      |                      |
| 5.00%, 4/15/19 <sup>(8)</sup>                          | 5,010                | 5,279,287            |
| 5.75%, 4/15/24 <sup>(8)</sup>                          | 4,350                | 4,676,250            |
| <b>NOVA Chemicals Corp., Sr. Notes</b>                 |                      |                      |
| 8.375%, 11/1/16  | 1,960                | 2,190,300            |
| <b>Polymer Group, Inc., Sr. Notes</b>                  |                      |                      |
| 7.75%, 2/1/19 <sup>(8)</sup>                           | 320                  | 339,600              |
| <b>PolyOne Corp., Sr. Notes</b>                        |                      |                      |
| 7.375%, 9/15/20  | 585                  | 623,025              |
| <b>Polypore International, Inc.</b>                    |                      |                      |
| 7.50%, 11/15/17  | 760                  | 810,350              |
| <b>Scotts Miracle-Gro Co. (The)</b>                    |                      |                      |
| 7.25%, 1/15/18   | 785                  | 851,725              |
| <b>Solutia, Inc.</b>                                   |                      |                      |
| 8.75%, 11/1/17   | 1,725                | 1,942,781            |
| <b>Taminco Global Chemical Corp.</b>                   |                      |                      |
| 9.75%, 3/31/20 <sup>(8)</sup>                          | 550                  | 567,875              |
| <b>Vertellus Specialties, Inc., Sr. Notes</b>          |                      |                      |
| 9.375%, 10/1/15 <sup>(8)</sup>                         | 1,250                | 1,034,375            |
|  |                      | <b>\$ 35,812,359</b> |
| <b>Clothing/Textiles 0.4%</b>                          |                      |                      |

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**Oxford Industries, Inc., Sr. Notes**

|                  |       |    |           |
|------------------|-------|----|-----------|
| 11.375%, 7/15/15 | 3,476 | \$ | 3,688,940 |
|------------------|-------|----|-----------|

**Phillips-Van Heusen Corp., Sr. Notes**

|                 |       |  |           |
|-----------------|-------|--|-----------|
| 7.75%, 11/15/23 | 3,740 |  | 4,358,035 |
|-----------------|-------|--|-----------|

|  |  |    |                  |
|--|--|----|------------------|
|  |  | \$ | <b>8,046,975</b> |
|--|--|----|------------------|

|   | Principal<br>Amount* | Value                |
|---|----------------------|----------------------|
| Security  | (000 s omitted)      |                      |
| <b>Conglomerates 0.4%</b>                             |                      |                      |
| <b>Amsted Industries, Inc., Sr. Notes</b>             |                      |                      |
| 8.125%, 3/15/18 <sup>(8)</sup>                        | 3,220                | \$ 3,421,250         |
| <b>Spectrum Brands, Inc., Sr. Notes</b>               |                      |                      |
| 9.50%, 6/15/18 <sup>(8)</sup>                         | 1,090                | 1,237,150            |
| 6.75%, 3/15/20 <sup>(8)</sup>                         | 2,675                | 2,771,969            |
|   |                      | <b>\$ 7,430,369</b>  |
| <b>Containers and Glass Products 0.8%</b>             |                      |                      |
| <b>Ball Corp.</b>                                     |                      |                      |
| 5.00%, 3/15/22  | 1,250                | \$ 1,301,563         |
| <b>BWAY Holding Co.</b>                               |                      |                      |
| 10.00%, 6/15/18 <sup>(8)</sup>                        | 620                  | 685,100              |
| <b>Reynolds Group Holdings, Inc., Sr. Notes</b>       |                      |                      |
| 7.75%, 10/15/16 <sup>(8)</sup>                        | 395                  | 417,713              |
| 7.125%, 4/15/19 <sup>(8)</sup>                        | 2,665                | 2,804,912            |
| 9.00%, 4/15/19 <sup>(8)</sup>                         | 1,020                | 1,022,550            |
| 7.875%, 8/15/19 <sup>(8)</sup>                        | 1,225                | 1,332,187            |
| 9.875%, 8/15/19 <sup>(8)</sup>                        | 1,280                | 1,329,600            |
| 9.875%, 8/15/19 <sup>(8)</sup>                        | 1,740                | 1,807,425            |
| <b>Sealed Air Corp., Sr. Notes</b>                    |                      |                      |
| 8.375%, 9/15/21 <sup>(8)</sup>                        | 4,260                | 4,835,100            |
|   |                      | <b>\$ 15,536,150</b> |
| <b>Diversified Financial Services 0.4%</b>            |                      |                      |
| <b>Capital One Bank (USA), NA</b>                     |                      |                      |
| 8.80%, 7/15/19  | 600                  | \$ 757,059           |
| <b>Discover Financial Services, Sr. Notes</b>         |                      |                      |
| 6.45%, 6/12/17  | 1,000                | 1,123,673            |
| <b>FICS Prudential Financial, Inc.</b>                |                      |                      |
| 0.00%, 6/1/14   | 1,661                | 1,586,021            |
| <b>General Electric Capital Corp.</b>                 |                      |                      |
| 5.30%, 2/11/21  | 2,350                | 2,644,065            |
| <b>General Electric Capital Corp., Sr. Notes</b>      |                      |                      |
| 2.95%, 5/9/16   | 250                  | 258,310              |
| <b>Goldman Sachs Group, Inc. (The)</b>                |                      |                      |
| 5.95%, 1/15/27  | 1,100                | 1,095,853            |
| <b>Jefferies Group, Inc., Sr. Notes</b>               |                      |                      |
| 8.50%, 7/15/19  | 190                  | 207,100              |
|   |                      | <b>\$ 7,672,081</b>  |
| <b>Diversified Manufacturing Operations 0.1%</b>      |                      |                      |
| <b>Hutchison Whampoa International, Ltd.</b>          |                      |                      |
| 6.25%, 1/24/14 <sup>(8)</sup>                         | 500                  | \$ 535,890           |
| 7.45%, 11/24/33 <sup>(8)</sup>                        | 400                  | 561,647              |
| <b>LVMH Moët Hennessy Louis Vuitton SA, Sr. Notes</b> |                      |                      |
| 1.625%, 6/29/17 <sup>(8)</sup>                        | 1,000                | 1,001,383            |
|   |                      | <b>\$ 2,098,920</b>  |



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**Drugs 0.9%**

**Cardinal Health, Inc., Sr. Notes**

|                  |       |    |           |
|------------------|-------|----|-----------|
| 4.625%, 12/15/20 | 1,250 | \$ | 1,403,985 |
|------------------|-------|----|-----------|

**Endo Health Solutions, Inc.**

|                               |     |  |         |
|-------------------------------|-----|--|---------|
| 7.25%, 1/15/22 <sup>(8)</sup> | 555 |  | 604,256 |
|-------------------------------|-----|--|---------|

**Endo Pharmaceuticals Holdings, Inc.**

|  | Principal<br>Amount* |    | Value             |
|--|----------------------|----|-------------------|
|  | (000 s omitted)      |    |                   |
| <b>Security</b>  |                      |    |                   |
| 7.00%, 7/15/19 <sup>(8)</sup>                                  | 1,260                | \$ | 1,376,550         |
| 7.00%, 12/15/20 <sup>(8)</sup>                                 | 1,275                |    | 1,388,156         |
| <b>Patheon, Inc., Sr. Notes</b>                                |                      |    |                   |
| 8.625%, 4/15/17 <sup>(8)</sup>                                 | 1,305                |    | 1,278,900         |
| <b>Pharmaceutical Product Development, Inc., Sr. Notes</b>     |                      |    |                   |
| 9.50%, 12/1/19 <sup>(8)</sup>                                  | 5,050                |    | 5,548,688         |
| <b>Warner Chilcott Co., LLC</b>                                |                      |    |                   |
| 7.75%, 9/15/18   | 5,430                |    | 5,850,825         |
|  |                      | \$ | <b>17,451,360</b> |
| <b>Ecological Services and Equipment 0.2%</b>                  |                      |    |                   |
| <b>Casella Waste Systems, Inc.</b>                             |                      |    |                   |
| 7.75%, 2/15/19   | 960                  | \$ | 950,400           |
| <b>Casella Waste Systems, Inc., Sr. Sub. Notes</b>             |                      |    |                   |
| 11.00%, 7/15/14  | 845                  |    | 898,869           |
| <b>Covanta Holding Corp., Sr. Notes</b>                        |                      |    |                   |
| 6.375%, 10/1/22  | 2,085                |    | 2,215,606         |
| <b>Environmental Systems Product Holdings, Inc., Jr. Notes</b> |                      |    |                   |
| 18.00%, 3/31/15 <sup>(6)(8)</sup>                              | 149                  |    | 126,454           |
|  |                      | \$ | <b>4,191,329</b>  |
| <b>Electronics/Electrical 1.3%</b>                             |                      |    |                   |
| <b>Advanced Micro Devices, Inc., Sr. Notes</b>                 |                      |    |                   |
| 8.125%, 12/15/17   | 1,670                | \$ | 1,820,300         |
| 7.75%, 8/1/20  | 175                  |    | 193,375           |
| <b>Agilent Technologies, Inc., Sr. Notes</b>                   |                      |    |                   |
| 5.50%, 9/14/15   | 1,100                |    | 1,232,063         |
| <b>Amphenol Corp.</b>  |                      |    |                   |
| 4.00%, 2/1/22  | 1,000                |    | 1,021,500         |
| <b>Brocade Communications Systems, Inc., Sr. Notes</b>         |                      |    |                   |
| 6.625%, 1/15/18  | 700                  |    | 736,750           |
| 6.875%, 1/15/20  | 890                  |    | 967,875           |
| <b>Ceridian Corp., Sr. Notes</b>                               |                      |    |                   |
| 8.875%, 7/15/19  | 1,675                |    | 1,737,813         |
| <b>Comision Federal de Electricidad</b>                        |                      |    |                   |
| 4.875%, 5/26/21 <sup>(8)</sup>                                 | 1,100                |    | 1,199,000         |
| <b>Dominion Resources, Inc., Sr. Notes</b>                     |                      |    |                   |
| 5.15%, 7/15/15   | 1,155                |    | 1,287,548         |
| <b>Duke Energy Corp., Sr. Notes</b>                            |                      |    |                   |
| 3.55%, 9/15/21   | 1,000                |    | 1,062,484         |
| <b>Energizer Holdings, Inc.</b>                                |                      |    |                   |
| 4.70%, 5/19/21   | 860                  |    | 908,833           |
| <b>Entergy Corp., Sr. Notes</b>                                |                      |    |                   |
| 3.625%, 9/15/15  | 1,340                |    | 1,378,731         |
| <b>Exelon Corp., Sr. Notes</b>                                 |                      |    |                   |
| 5.625%, 6/15/35  | 400                  |    | 435,439           |
| <b>Florida Power &amp; Light Co.</b>                           |                      |    |                   |
| 4.05%, 6/1/42  | 400                  |    | 424,200           |
| <b>Lawson Software, Inc., Sr. Notes</b>                        |                      |    |                   |
| 9.375%, 4/1/19 <sup>(8)</sup>                                  | 1,965                |    | 2,107,462         |
| <b>MidAmerican Energy Holdings Co., Sr. Notes</b>              |                      |    |                   |

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|  |       |           |
|--|-------|-----------|
| 5.75%, 4/1/18                            | 800   | 950,590   |
| <b>PPL Energy Supply, LLC, Sr. Notes</b> |       |           |
| 6.50%, 5/1/18                            | 730   | 844,990   |
| <b>Seagate HDD Cayman, Sr. Notes</b>     |       |           |
| 7.00%, 11/1/21                           | 3,340 | 3,615,550 |

|   | Principal<br>Amount* | Value                |
|---|----------------------|----------------------|
|   | (000 s omitted)      |                      |
| <b>Security</b>                                     |                      |                      |
| <b>South Carolina Electric &amp; Gas Co.</b>        |                      |                      |
| 6.05%, 1/15/38                                      | 350                  | \$ 455,862           |
| <b>Southern Power Co., Sr. Notes</b>                |                      |                      |
| 4.875%, 7/15/15                                     | 700                  | 766,968              |
| 5.15%, 9/15/41                                      | 300                  | 327,720              |
| <b>Tyco Electronics Group SA</b>                    |                      |                      |
| 5.95%, 1/15/14                                      | 500                  | 533,197              |
| 7.125%, 10/1/37                                     | 400                  | 544,432              |
|   |                      | <b>\$ 24,552,682</b> |
| <b>Equipment Leasing 1.2%</b>                       |                      |                      |
| <b>Aircastle, Ltd., Sr. Notes</b>                   |                      |                      |
| 6.75%, 4/15/17                                      | 1,175                | \$ 1,192,625         |
| 7.625%, 4/15/20                                     | 585                  | 596,700              |
| <b>Ashtead Capital, Inc., Sr. Notes</b>             |                      |                      |
| 6.50%, 7/15/22                                      | 1,135                | 1,154,626            |
| <b>AWAS Aviation Capital, Ltd., Sr. Notes</b>       |                      |                      |
| 7.00%, 10/17/16 <sup>(8)</sup>                      | 4,682                | 4,869,613            |
| <b>International Lease Finance Corp., Sr. Notes</b> |                      |                      |
| 5.875%, 5/1/13                                      | 705                  | 724,388              |
| 5.65%, 6/1/14                                       | 3,650                | 3,759,500            |
| 8.75%, 3/15/17                                      | 1,525                | 1,719,437            |
| 6.25%, 5/15/19                                      | 1,930                | 1,966,670            |
| 8.25%, 12/15/20                                     | 3,275                | 3,760,961            |
| 8.625%, 1/15/22                                     | 2,615                | 3,043,463            |
|   |                      | <b>\$ 22,787,983</b> |
| <b>Financial Intermediaries 2.6%</b>                |                      |                      |
| <b>Ally Financial, Inc.</b>                         |                      |                      |
| 5.50%, 2/15/17                                      | 5,000                | \$ 5,085,890         |
| 6.25%, 12/1/17                                      | 3,295                | 3,484,604            |
| 8.00%, 11/1/31                                      | 4,485                | 5,281,087            |
| <b>Ally Financial, Inc., Sr. Notes</b>              |                      |                      |
| 2.667%, 12/1/14 <sup>(10)</sup>                     | 765                  | 734,395              |
| <b>CIT Group, Inc.</b>                              |                      |                      |
| 8.50%, 5/22/19                                      | 615                  | 760,982              |
| <b>CIT Group, Inc., Sr. Notes</b>                   |                      |                      |
| 5.25%, 4/1/14 <sup>(8)</sup>                        | 3,360                | 3,494,400            |
| 4.75%, 2/15/15 <sup>(8)</sup>                       | 5,180                | 5,322,450            |
| 5.25%, 3/15/18                                      | 1,215                | 1,256,006            |
| <b>E*Trade Financial Corp., Sr. Notes</b>           |                      |                      |
| 12.50%, 11/30/17 <sup>(5)</sup>                     | 3,860                | 4,443,825            |
| <b>First Data Corp., Sr. Notes</b>                  |                      |                      |
| 7.375%, 6/15/19 <sup>(8)</sup>                      | 3,105                | 3,182,625            |
| <b>Ford Motor Credit Co., LLC, Sr. Notes</b>        |                      |                      |
| 12.00%, 5/15/15                                     | 3,380                | 4,225,000            |
| 8.00%, 12/15/16                                     | 4,975                | 5,898,897            |
| 3.00%, 6/12/17                                      | 700                  | 697,255              |
| 8.125%, 1/15/20                                     | 1,530                | 1,875,598            |
| 5.875%, 8/2/21                                      | 1,980                | 2,208,266            |
| <b>General Motors Financial Co., Inc.</b>           |                      |                      |

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|   |       |                      |
|---|-------|----------------------|
| 6.75%, 6/1/18                               | 1,365 | 1,494,675            |
| <b>Janus Capital Group, Inc., Sr. Notes</b> |       |                      |
| 6.70%, 6/15/17                              | 100   | 107,426              |
|   |       | <b>\$ 49,553,381</b> |

|  | Principal<br>Amount* |    | Value             |
|--|----------------------|----|-------------------|
|  | (000 s omitted)      |    |                   |
| <b>Security</b>  |                      |    |                   |
| <b>Financial Services 0.2%</b>                                 |                      |    |                   |
| <b>Bear Stearns Co., LLC</b>                                   |                      |    |                   |
| 7.25%, 2/1/18  | 1,750                | \$ | 2,095,614         |
| <b>UBS AG, Sr. Sub. Notes</b>                                  |                      |    |                   |
| 5.875%, 7/15/16  | 1,325                |    | 1,397,099         |
|  |                      | \$ | <b>3,492,713</b>  |
| <b>Food Products 0.7%</b>                                      |                      |    |                   |
| <b>ASG Consolidated, LLC/ASG Finance, Inc., Sr. Notes</b>      |                      |    |                   |
| 15.00%, 5/15/17 <sup>(8)</sup>                                 | 2,338                | \$ | 1,825,281         |
| <b>ASG Consolidated, LLC/ASG Finance, Inc., Sr. Sub. Notes</b> |                      |    |                   |
| 10.75%, 5/15/16 <sup>(8)</sup>                                 | 5,465                |    | 5,164,425         |
| <b>Corn Products International, Inc., Sr. Notes</b>            |                      |    |                   |
| 6.625%, 4/15/37  | 325                  |    | 400,965           |
| <b>Michael Foods, Inc.</b>                                     |                      |    |                   |
| 9.75%, 7/15/18   | 4,360                |    | 4,806,900         |
| <b>Ralcorp Holdings, Inc., Sr. Notes</b>                       |                      |    |                   |
| 6.625%, 8/15/39  | 1,440                |    | 1,488,312         |
| <b>Tyson Foods, Inc., Sr. Notes</b>                            |                      |    |                   |
| 4.50%, 6/15/22   | 500                  |    | 517,500           |
|  |                      | \$ | <b>14,203,383</b> |
| <b>Food Service 0.4%</b>                                       |                      |    |                   |
| <b>Aramark Holdings Corp., Sr. Notes</b>                       |                      |    |                   |
| 8.625%, 5/1/16(5) <sup>(8)</sup>                               | 1,030                | \$ | 1,057,048         |
| <b>NPC International, Inc., Sr. Notes</b>                      |                      |    |                   |
| 10.50%, 1/15/20  | 3,405                |    | 3,788,062         |
| <b>Ruby Tuesday, Inc., Sr. Notes</b>                           |                      |    |                   |
| 7.625%, 5/15/20 <sup>(8)</sup>                                 | 2,915                |    | 2,616,213         |
|  |                      | \$ | <b>7,461,323</b>  |
| <b>Food/Drug Retailers 0.1%</b>                                |                      |    |                   |
| <b>Pantry, Inc.</b>  |                      |    |                   |
| 7.75%, 2/15/14   | 1,040                | \$ | 1,045,200         |
|  |                      | \$ | <b>1,045,200</b>  |
| <b>Forest Products 0.4%</b>                                    |                      |    |                   |
| <b>Boise Paper Holdings, LLC</b>                               |                      |    |                   |
| 9.00%, 11/1/17   | 370                  | \$ | 410,700           |
| 8.00%, 4/1/20  | 605                  |    | 671,550           |
| <b>Domtar Corp., Sr. Notes</b>                                 |                      |    |                   |
| 10.75%, 6/1/17   | 2,995                |    | 3,853,837         |
| <b>Sappi Papier Holdings GmbH, Sr. Notes</b>                   |                      |    |                   |
| 6.625%, 4/15/21 <sup>(8)</sup>                                 | 2,765                |    | 2,626,750         |
|  |                      | \$ | <b>7,562,837</b>  |
| <b>Health Care 2.9%</b>  |                      |    |                   |

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|   |       |              |
|---|-------|--------------|
| <b>Accellent, Inc., Sr. Notes</b>         |       |              |
| 8.375%, 2/1/17                            | 3,655 | \$ 3,718,962 |
| <b>Alere, Inc., Sr. Notes</b>             |       |              |
| 7.875%, 2/1/16                            | 3,585 | 3,692,550    |
| <b>American Renal Holdings, Sr. Notes</b> |       |              |
| 8.375%, 5/15/18                           | 600   | 637,500      |
| <b>AMGH Merger Sub, Inc.</b>              |       |              |
| 9.25%, 11/1/18 <sup>(8)</sup>             | 1,845 | 1,928,025    |

|  | Principal<br>Amount* | Value                |
|--|----------------------|----------------------|
| Security   | (000 s omitted)      |                      |
| <b>Bausch &amp; Lomb, Inc., Sr. Notes</b>              |                      |                      |
| 9.875%, 11/1/15  | 1,875                | \$ 1,968,750         |
| <b>Bio-Rad Laboratories, Inc.</b>                      |                      |                      |
| 8.00%, 9/15/16   | 800                  | 888,000              |
| <b>Biomet, Inc.</b>                                    |                      |                      |
| 10.375%, 10/15/17 <sup>(5)</sup>                       | 2,290                | 2,458,887            |
| <b>ConvaTec Healthcare E SA, Sr. Notes</b>             |                      |                      |
| 10.50%, 12/15/18 <sup>(8)</sup>                        | 1,835                | 1,853,350            |
| <b>DJO Finance, LLC</b>                                |                      |                      |
| 8.75%, 3/15/18 <sup>(8)</sup>                          | 1,045                | 1,071,125            |
| <b>Emergency Medical Services Corp.</b>                |                      |                      |
| 8.125%, 6/1/19   | 1,255                | 1,316,181            |
| <b>Fresenius Medical Care US Finance II, Inc.</b>      |                      |                      |
| 5.625%, 7/31/19 <sup>(8)</sup>                         | 1,640                | 1,713,800            |
| 5.875%, 1/31/22 <sup>(8)</sup>                         | 1,365                | 1,424,719            |
| <b>Fresenius US Finance II, Inc., Sr. Notes</b>        |                      |                      |
| 9.00%, 7/15/15 <sup>(8)</sup>                          | 1,400                | 1,615,250            |
| <b>HCA Holdings, Inc., Sr. Notes</b>                   |                      |                      |
| 7.75%, 5/15/21 <sup>(8)</sup>                          | 795                  | 856,613              |
| <b>HCA, Inc.</b>                                       |                      |                      |
| 7.50%, 2/15/22   | 2,930                | 3,201,025            |
| <b>HCA, Inc., Sr. Notes</b>                            |                      |                      |
| 9.875%, 2/15/17  | 2,330                | 2,539,700            |
| 6.50%, 2/15/20   | 2,985                | 3,242,456            |
| <b>Hillenbrand, Inc., Sr. Notes</b>                    |                      |                      |
| 5.50%, 7/15/20   | 1,800                | 1,993,583            |
| <b>Kinetic Concepts, Inc.</b>                          |                      |                      |
| 10.50%, 11/1/18 <sup>(8)</sup>                         | 2,485                | 2,621,675            |
| 12.50%, 11/1/19 <sup>(8)</sup>                         | 1,900                | 1,738,500            |
| <b>Laboratory Corp. of America Holdings, Sr. Notes</b> |                      |                      |
| 4.625%, 11/15/20                                       | 700                  | 771,296              |
| <b>Multiplan, Inc.</b>                                 |                      |                      |
| 9.875%, 9/1/18 <sup>(8)</sup>                          | 4,060                | 4,466,000            |
| <b>Physio-Control International, Inc.</b>              |                      |                      |
| 9.875%, 1/15/19 <sup>(8)</sup>                         | 1,575                | 1,685,250            |
| <b>PSS World Medical, Inc.</b>                         |                      |                      |
| 6.375%, 3/1/22 <sup>(8)</sup>                          | 1,385                | 1,426,550            |
| <b>Rural/Metro Corp., Sr. Notes</b>                    |                      |                      |
| 10.125%, 7/15/19 <sup>(8)</sup>                        | 1,105                | 1,082,900            |
| <b>Stewart Enterprises, Inc.</b>                       |                      |                      |
| 6.50%, 4/15/19 <sup>(8)</sup>                          | 555                  | 574,425              |
| <b>STHI Holding Corp.</b>                              |                      |                      |
| 8.00%, 3/15/18 <sup>(8)</sup>                          | 1,375                | 1,460,938            |
| <b>Teleflex, Inc.</b>                                  |                      |                      |
| 6.875%, 6/1/19   | 540                  | 576,450              |
| <b>USPI Finance Corp.</b>                              |                      |                      |
| 9.00%, 4/1/20 <sup>(8)</sup>                           | 1,880                | 2,002,200            |
| <b>Wyeth, LLC</b>                                      |                      |                      |
| 6.50%, 2/1/34  | 720                  | 990,952              |
|  |                      | <b>\$ 55,517,612</b> |
| <b>Home Furnishings 0.2%</b>                           |                      |                      |
| <b>Libbey Glass, Inc., Sr. Notes</b>                   |                      |                      |



6.875%, 5/15/20<sup>(8)</sup>

1,570

\$

1,621,025

|  | Principal<br>Amount* | Value               |
|--|----------------------|---------------------|
| Security   | (000 s omitted)      |                     |
| <b>Monaco SpinCo, Inc.</b>                           |                      |                     |
| 6.75%, 4/30/20 <sup>(8)</sup>                        | 2,915                | \$ 3,089,900        |
|  |                      | <b>\$ 4,710,925</b> |
| <b>Industrial Equipment 0.5%</b>                     |                      |                     |
| <b>CNH Capital, LLC</b>                              |                      |                     |
| 6.25%, 11/1/16 <sup>(8)</sup>                        | 2,055                | \$ 2,209,125        |
| <b>Kennametal, Inc., Sr. Notes</b>                   |                      |                     |
| 3.875%, 2/15/22                                      | 970                  | 1,000,780           |
| <b>Manitowoc Co., Inc. (The)</b>                     |                      |                     |
| 9.50%, 2/15/18                                       | 800                  | 880,000             |
| <b>Terex Corp., Sr. Notes</b>                        |                      |                     |
| 10.875%, 6/1/16                                      | 5,090                | 5,732,613           |
|  |                      | <b>\$ 9,822,518</b> |
| <b>Insurance 0.3%</b>                                |                      |                     |
| <b>Aflac, Inc., Sr. Notes</b>                        |                      |                     |
| 3.45%, 8/15/15                                       | 690                  | \$ 734,995          |
| 6.45%, 8/15/40                                       | 490                  | 570,016             |
| <b>Alliant Holdings I, Inc.</b>                      |                      |                     |
| 11.00%, 5/1/15 <sup>(8)</sup>                        | 1,600                | 1,668,000           |
| <b>American International Group, Inc., Sr. Notes</b> |                      |                     |
| 5.60%, 10/18/16                                      | 800                  | 871,034             |
| 6.25%, 5/1/36  | 200                  | 232,469             |
| <b>QBE Insurance Group, Ltd., Sr. Notes</b>          |                      |                     |
| 9.75%, 3/14/14 <sup>(8)</sup>                        | 1,235                | 1,344,838           |
| <b>Travelers Cos., Inc., Sr. Notes</b>               |                      |                     |
| 6.25%, 6/15/37                                       | 400                  | 520,594             |
| <b>USI Holdings Corp., Sr. Notes</b>                 |                      |                     |
| 4.342%, 11/15/14 <sup>(8)(10)</sup>                  | 905                  | 843,913             |
|  |                      | <b>\$ 6,785,859</b> |
| <b>Leisure Goods/Activities/Movies 1.3%</b>          |                      |                     |
| <b>AMC Entertainment, Inc., Sr. Notes</b>            |                      |                     |
| 8.75%, 6/1/19  | 1,145                | \$ 1,233,738        |
| <b>AMC Networks, Inc.</b>                            |                      |                     |
| 7.75%, 7/15/21 <sup>(8)</sup>                        | 1,100                | 1,218,250           |
| <b>Cinemark USA, Inc.</b>                            |                      |                     |
| 7.375%, 6/15/21                                      | 685                  | 746,650             |
| <b>Hasbro, Inc., Sr. Notes</b>                       |                      |                     |
| 6.35%, 3/15/40                                       | 450                  | 525,240             |
| <b>NAI Entertainment Holdings, LLC, Sr. Notes</b>    |                      |                     |
| 8.25%, 12/15/17 <sup>(8)</sup>                       | 940                  | 1,043,400           |
| <b>National CineMedia, LLC, Sr. Notes</b>            |                      |                     |
| 6.00%, 4/15/22 <sup>(8)</sup>                        | 2,015                | 2,060,338           |
| <b>NCL Corp., Ltd., Sr. Notes</b>                    |                      |                     |
| 11.75%, 11/15/16                                     | 3,615                | 4,166,287           |
| 9.50%, 11/15/18 <sup>(8)</sup>                       | 2,790                | 3,041,100           |
| <b>Regal Cinemas Corp.</b>                           |                      |                     |
| 8.625%, 7/15/19                                      | 220                  | 243,650             |

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**Regal Entertainment Group**

|                 |     |         |
|-----------------|-----|---------|
| 9.125%, 8/15/18 | 875 | 966,875 |
|-----------------|-----|---------|

**Royal Caribbean Cruises, Sr. Notes**

|                |       |           |
|----------------|-------|-----------|
| 7.00%, 6/15/13 | 2,205 | 2,304,225 |
|----------------|-------|-----------|

|                 |       |           |
|-----------------|-------|-----------|
| 6.875%, 12/1/13 | 1,400 | 1,484,700 |
|-----------------|-------|-----------|

|                  |     |         |
|------------------|-----|---------|
| 11.875%, 7/15/15 | 530 | 643,950 |
|------------------|-----|---------|

|   | Principal<br>Amount* | Value                |
|---|----------------------|----------------------|
| Security  | (000 s omitted)      |                      |
| 7.25%, 6/15/16  | 660                  | \$ 716,100           |
| 7.25%, 3/15/18  | 1,680                | 1,822,800            |
| <b>Seven Seas Cruises, S. DE R.L., LLC</b>                                    |                      |                      |
| 9.125%, 5/15/19 <sup>(8)</sup>  | 2,225                | 2,308,437            |
| <b>Vail Resorts, Inc.</b>   |                      |                      |
| 6.50%, 5/1/19 <sup>(8)</sup>  | 685                  | 722,675              |
|   |                      | <b>\$ 25,248,415</b> |
| <b>Lodging and Casinos 4.0%</b>   |                      |                      |
| <b>Buffalo Thunder Development Authority</b>                                  |                      |                      |
| 9.375%, 12/15/14 <sup>(7)(8)</sup>  | 4,300                | \$ 1,569,500         |
| <b>Caesars Entertainment Operating Co.</b>                                    |                      |                      |
| 10.00%, 12/15/15  | 1,190                | 1,053,150            |
| 12.75%, 4/15/18   | 1,355                | 1,070,450            |
| <b>Caesars Entertainment Operating Co., Sr. Notes</b>                         |                      |                      |
| 5.375%, 12/15/13  | 4,000                | 3,904,000            |
| 5.625%, 6/1/15  | 8,435                | 6,979,962            |
| 11.25%, 6/1/17  | 4,615                | 5,059,194            |
| 8.50%, 2/15/20 <sup>(8)</sup>   | 6,150                | 6,211,500            |
| <b>Choice Hotels International, Inc., Sr. Notes</b>                           |                      |                      |
| 5.75%, 7/1/22   | 560                  | 587,084              |
| <b>Inn of the Mountain Gods Resort &amp; Casino, Sr. Notes</b>                |                      |                      |
| 8.75%, 11/30/20 <sup>(8)</sup>  | 1,053                | 1,021,410            |
| <b>MCE Finance, Ltd., Sr. Notes</b>   |                      |                      |
| 10.25%, 5/15/18   | 2,205                | 2,508,188            |
| <b>MGM Resorts International</b>  |                      |                      |
| 6.75%, 9/1/12   | 7,885                | 7,944,137            |
| 6.75%, 4/1/13   | 2,110                | 2,170,663            |
| 5.875%, 2/27/14   | 2,280                | 2,348,400            |
| 7.75%, 3/15/22  | 4,620                | 4,781,700            |
| <b>MGM Resorts International, Sr. Notes</b>                                   |                      |                      |
| 10.375%, 5/15/14  | 1,655                | 1,874,288            |
| 11.125%, 11/15/17   | 1,715                | 1,933,663            |
| 9.00%, 3/15/20 <sup>(8)</sup>   | 755                  | 841,825              |
| <b>Mohegan Tribal Gaming Authority</b>  |                      |                      |
| 10.50%, 12/15/16 <sup>(8)</sup>   | 4,830                | 4,250,400            |
| <b>Mohegan Tribal Gaming Authority, Sr. Sub. Notes</b>                        |                      |                      |
| 11.00%, 9/15/18 <sup>(8)</sup>  | 7,925                | 5,329,562            |
| <b>Peninsula Gaming, LLC</b>  |                      |                      |
| 8.375%, 8/15/15   | 1,325                | 1,401,188            |
| 10.75%, 8/15/17   | 3,220                | 3,686,900            |
| <b>SugarHouse HSP Gaming Property, LP/SugarHouse HSP Gaming Finance Corp.</b> |                      |                      |
| 8.625%, 4/15/16 <sup>(8)</sup>  | 740                  | 784,400              |
| <b>Tunica-Biloxi Gaming Authority, Sr. Notes</b>                              |                      |                      |
| 9.00%, 11/15/15 <sup>(8)</sup>  | 3,565                | 3,351,100            |
| <b>Waterford Gaming, LLC, Sr. Notes</b>                                       |                      |                      |
| 8.625%, 9/15/14 <sup>(6)(8)</sup>   | 3,676                | 2,127,867            |
| <b>Wynn Las Vegas, LLC/Wynn Las Vegas Capital Corp.</b>                       |                      |                      |
| 7.75%, 8/15/20  | 3,705                | 4,121,812            |
|   |                      | <b>\$ 76,912,343</b> |

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**Nonferrous Metals/Minerals 2.4%**

**Barrick International Barbados Corp.**

|                                |     |    |         |
|--------------------------------|-----|----|---------|
| 6.35%, 10/15/36 <sup>(8)</sup> | 500 | \$ | 601,990 |
|--------------------------------|-----|----|---------|

**BHP Billiton Finance USA, Ltd., Sr. Notes**

|                 |     |  |         |
|-----------------|-----|--|---------|
| 5.25%, 12/15/15 | 500 |  | 570,782 |
|-----------------|-----|--|---------|

|   | Principal<br>Amount* |    | Value             |
|---|----------------------|----|-------------------|
| Security  | (000 s omitted)      |    |                   |
| 4.125%, 2/24/42   | 100                  | \$ | 103,339           |
| <b>CII Carbon, LLC, Sr. Notes</b>   |                      |    |                   |
| 8.00%, 12/1/18 <sup>(8)</sup>   | 2,805                |    | 2,847,075         |
| <b>CONSOL Energy, Inc.</b>  |                      |    |                   |
| 8.00%, 4/1/17 <sup>(8)</sup>  | 1,785                |    | 1,860,862         |
| <b>FMG Resources PTY, Ltd., Sr. Notes</b>   |                      |    |                   |
| 7.00%, 11/1/15 <sup>(8)</sup>   | 10,245               |    | 10,501,125        |
| 8.25%, 11/1/19 <sup>(8)</sup>   | 3,300                |    | 3,514,500         |
| <b>Molycorp, Inc., Sr. Notes</b>  |                      |    |                   |
| 10.00%, 6/1/20 <sup>(8)</sup>   | 4,110                |    | 4,089,450         |
| <b>New Gold, Inc., Sr. Notes</b>  |                      |    |                   |
| 7.00%, 4/15/20 <sup>(8)</sup>   | 950                  |    | 980,875           |
| <b>Novelis, Inc.</b>  |                      |    |                   |
| 8.375%, 12/15/17  | 1,565                |    | 1,682,375         |
| 8.75%, 12/15/20   | 3,010                |    | 3,258,325         |
| <b>Peabody Energy Corp.</b>   |                      |    |                   |
| 6.00%, 11/15/18 <sup>(8)</sup>  | 4,770                |    | 4,770,000         |
| 6.25%, 11/15/21 <sup>(8)</sup>  | 4,090                |    | 4,069,550         |
| <b>Penn Virginia Resource Partners, LP/Penn Virginia Resource Finance Corp. II, Sr. Notes</b> |                      |    |                   |
| 8.375%, 6/1/20 <sup>(8)</sup>   | 1,165                |    | 1,188,300         |
| <b>Quadra FNX Mining, Ltd., Sr. Notes</b>   |                      |    |                   |
| 7.75%, 6/15/19 <sup>(8)</sup>   | 3,730                |    | 3,916,500         |
| <b>Teck Resources, Ltd., Sr. Notes</b>  |                      |    |                   |
| 4.75%, 1/15/22  | 600                  |    | 646,445           |
| <b>Vale, Inc.</b>   |                      |    |                   |
| 6.875%, 11/21/36  | 300                  |    | 349,882           |
| <b>Vale, Inc., Sr. Notes</b>  |                      |    |                   |
| 5.70%, 10/15/15   | 500                  |    | 545,513           |
|   |                      | \$ | <b>45,496,888</b> |
| <b>Oil and Gas 5.9%</b>   |                      |    |                   |
| <b>AmeriGas Finance LLC/AmeriGas Finance Corp.</b>  |                      |    |                   |
| 6.75%, 5/20/20  | 2,605                | \$ | 2,663,612         |
| 7.00%, 5/20/22  | 3,260                |    | 3,365,950         |
| <b>AmeriGas Partners LP/AmeriGas Finance Corp., Sr. Notes</b>                                 |                      |    |                   |
| 6.25%, 8/20/19  | 1,570                |    | 1,585,700         |
| <b>Anadarko Finance Co.</b>   |                      |    |                   |
| 7.50%, 5/1/31   | 465                  |    | 587,603           |
| <b>Anadarko Petroleum Corp., Sr. Notes</b>  |                      |    |                   |
| 6.375%, 9/15/17   | 3,595                |    | 4,182,653         |
| <b>Atwood Oceanics, Inc., Sr. Notes</b>   |                      |    |                   |
| 6.50%, 2/1/20   | 1,305                |    | 1,370,250         |
| <b>Basic Energy Services, Inc.</b>  |                      |    |                   |
| 7.75%, 2/15/19 <sup>(8)</sup>   | 410                  |    | 395,650           |
| <b>Berry Petroleum Co., Sr. Notes</b>   |                      |    |                   |
| 6.375%, 9/15/22   | 3,375                |    | 3,493,125         |
| <b>Bill Barrett Corp.</b>   |                      |    |                   |
| 9.875%, 7/15/16   | 505                  |    | 560,550           |
| 7.625%, 10/1/19   | 1,800                |    | 1,809,000         |
| <b>Calfrac Holdings, LP, Sr. Notes</b>  |                      |    |                   |
| 7.50%, 12/1/20 <sup>(8)</sup>   | 955                  |    | 916,800           |
| <b>Cameron International Corp., Sr. Notes</b>   |                      |    |                   |
| 7.00%, 7/15/38  | 700                  |    | 899,749           |

**CHC Helicopter SA**

9.25%, 10/15/20

1,355

1,331,287

|   | Principal<br>Amount* | Value      |
|---|----------------------|------------|
| Security  | (000 s omitted)      |            |
| <b>Chesapeake Oilfield Operating, LLC/Chesapeake Oilfield Finance, Inc.</b>     |                      |            |
| 6.625%, 11/15/19 <sup>(8)</sup>   | 1,100                | \$ 995,500 |
| <b>Coffeyville Resources, LLC/Coffeyville Finance, Inc., Sr. Notes</b>          |                      |            |
| 9.00%, 4/1/15 <sup>(8)</sup>  | 5,266                | 5,634,620  |
| <b>Concho Resources, Inc.</b>   |                      |            |
| 6.50%, 1/15/22  | 685                  | 715,825    |
| <b>Concho Resources, Inc., Sr. Notes</b>  |                      |            |
| 7.00%, 1/15/21  | 1,800                | 1,935,000  |
| <b>Continental Resources, Inc.</b>  |                      |            |
| 7.375%, 10/1/20   | 305                  | 341,600    |
| 7.125%, 4/1/21 <sup>(8)</sup>   | 735                  | 823,200    |
| 5.00%, 9/15/22 <sup>(8)</sup>   | 2,460                | 2,499,975  |
| <b>Denbury Resources, Inc.</b>  |                      |            |
| 8.25%, 2/15/20  | 1,674                | 1,841,400  |
| <b>Denbury Resources, Inc., Sr. Sub. Notes</b>                                  |                      |            |
| 9.75%, 3/1/16   | 3,285                | 3,625,819  |
| <b>Enterprise Products Operating, LLC</b>                                       |                      |            |
| 5.60%, 10/15/14   | 235                  | 257,736    |
| 6.125%, 10/15/39  | 500                  | 569,121    |
| <b>Everest Acquisition, LLC/Everest Acquisition Finance, Inc., Sr. Notes</b>    |                      |            |
| 6.875%, 5/1/19 <sup>(8)</sup>   | 4,180                | 4,373,325  |
| 9.375%, 5/1/20 <sup>(8)</sup>   | 3,055                | 3,169,562  |
| <b>Frontier Oil Corp.</b>   |                      |            |
| 6.875%, 11/15/18  | 610                  | 637,450    |
| <b>FTS International Services, LLC/FTS International Bonds, Inc., Sr. Notes</b> |                      |            |
| 8.125%, 11/15/18 <sup>(8)</sup>   | 4,000                | 4,050,000  |
| <b>Halcon Resources Corp.</b>   |                      |            |
| 9.75%, 7/15/20 <sup>(8)</sup>   | 2,230                | 2,249,512  |
| <b>Harvest Operations Corp.</b>   |                      |            |
| 6.875%, 10/1/17 <sup>(8)</sup>  | 920                  | 982,100    |
| <b>Holly Corp.</b>  |                      |            |
| 9.875%, 6/15/17   | 1,435                | 1,585,675  |
| <b>Holly Energy Partners LP/Holly Energy Finance Corp.</b>                      |                      |            |
| 6.50%, 3/1/20 <sup>(8)</sup>  | 615                  | 621,150    |
| <b>Kinder Morgan Energy Partners, LP, Sr. Notes</b>                             |                      |            |
| 3.50%, 3/1/16   | 650                  | 688,061    |
| 6.95%, 1/15/38  | 500                  | 593,931    |
| <b>Kodiak Oil &amp; Gas Corp.</b>   |                      |            |
| 8.125%, 12/1/19 <sup>(8)</sup>  | 3,630                | 3,743,437  |
| <b>Laredo Petroleum, Inc., Sr. Notes</b>  |                      |            |
| 7.375%, 5/1/22 <sup>(8)</sup>   | 830                  | 865,275    |
| <b>Nabors Industries, Inc.</b>  |                      |            |
| 6.15%, 2/15/18  | 1,150                | 1,321,918  |
| <b>Noble Holding International, Ltd., Sr. Notes</b>                             |                      |            |
| 6.20%, 8/1/40   | 700                  | 780,104    |
| <b>Oasis Petroleum, Inc.</b>  |                      |            |
| 6.50%, 11/1/21  | 955                  | 950,225    |
| <b>Oasis Petroleum, Inc., Sr. Notes</b>   |                      |            |
| 6.875%, 1/15/23   | 3,030                | 3,048,937  |
| <b>OGX Austria GmbH</b>   |                      |            |
| 8.50%, 6/1/18 <sup>(8)</sup>  | 1,920                | 1,718,400  |
| <b>Oil States International, Inc.</b>   |                      |            |
| 6.50%, 6/1/19 <sup>(8)</sup>  | 2,685                | 2,805,825  |
| <b>PBF Holding Co., LLC, Sr. Notes</b>  |                      |            |



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|  |       |           |
|--|-------|-----------|
| 8.25%, 2/15/20 <sup>(8)</sup>              | 125   | 125,313   |
| <b>PetroBakken Energy, Ltd., Sr. Notes</b> |       |           |
| 8.625%, 2/1/20 <sup>(8)</sup>              | 3,060 | 3,052,350 |

|  | Principal<br>Amount* |    | Value                 |
|--|----------------------|----|-----------------------|
| Security   | (000 s omitted)      |    |                       |
| <b>Petrobras International Finance Co.</b>                                 |                      |    |                       |
| 9.125%, 7/2/13   | 600                  | \$ | 645,000               |
| 6.875%, 1/20/40  | 700                  |    | 840,678               |
| <b>Petroleum Development Corp., Sr. Notes</b>                              |                      |    |                       |
| 12.00%, 2/15/18  | 1,870                |    | 2,010,250             |
| <b>Precision Drilling Corp.</b>  |                      |    |                       |
| 6.625%, 11/15/20 <sup>(8)</sup>  | 1,150                |    | 1,190,250             |
| <b>Precision Drilling Corp., Sr. Notes</b>                                 |                      |    |                       |
| 6.50%, 12/15/21  | 2,390                |    | 2,449,750             |
| <b>Quicksilver Resources, Inc., Sr. Notes</b>                              |                      |    |                       |
| 11.75%, 1/1/16   | 2,895                |    | 2,833,481             |
| <b>Range Resources Corp.</b>   |                      |    |                       |
| 6.75%, 8/1/20  | 1,815                |    | 1,978,350             |
| <b>Rockies Express Pipeline, LLC, Sr. Notes</b>                            |                      |    |                       |
| 3.90%, 4/15/15 <sup>(8)</sup>  | 600                  |    | 580,500               |
| 6.85%, 7/15/18 <sup>(8)</sup>  | 500                  |    | 492,500               |
| <b>Rosetta Resources, Inc.</b>   |                      |    |                       |
| 9.50%, 4/15/18   | 1,115                |    | 1,220,925             |
| <b>Rowan Cos., Inc., Sr. Notes</b>   |                      |    |                       |
| 7.875%, 8/1/19   | 1,000                |    | 1,209,528             |
| <b>SESI, LLC</b>   |                      |    |                       |
| 6.375%, 5/1/19 <sup>(8)</sup>  | 3,365                |    | 3,541,662             |
| <b>SESI, LLC, Sr. Notes</b>  |                      |    |                       |
| 6.875%, 6/1/14   | 690                  |    | 690,863               |
| <b>Shell International Finance BV</b>                                      |                      |    |                       |
| 5.20%, 3/22/17   | 335                  |    | 394,779               |
| <b>SM Energy Co., Sr. Notes</b>  |                      |    |                       |
| 6.50%, 1/1/23 <sup>(8)</sup>   | 1,745                |    | 1,760,269             |
| <b>Southwestern Energy Co., Sr. Notes</b>                                  |                      |    |                       |
| 7.50%, 2/1/18  | 4,200                |    | 5,046,964             |
| <b>Targa Resources Partners, LP/Targa Resources Partners Finance Corp.</b> |                      |    |                       |
| 6.375%, 8/1/22 <sup>(8)</sup>  | 655                  |    | 656,638               |
| <b>Venoco, Inc.</b>  |                      |    |                       |
| 11.50%, 10/1/17  | 545                  |    | 574,975               |
| <b>Venoco, Inc., Sr. Notes</b>   |                      |    |                       |
| 8.875%, 2/15/19  | 1,745                |    | 1,596,675             |
| <b>Weatherford International, Ltd</b>                                      |                      |    |                       |
| 4.50%, 4/15/22   | 1,025                |    | 1,053,369             |
| <b>WPX Energy, Inc., Sr. Notes</b>   |                      |    |                       |
| 5.25%, 1/15/17 <sup>(8)</sup>  | 770                  |    | 783,475               |
| 6.00%, 1/15/22 <sup>(8)</sup>  | 3,405                |    | 3,405,000             |
|  |                      |    | <b>\$ 114,720,156</b> |
| <b>Publishing 1.6%</b>   |                      |    |                       |
| <b>Laureate Education, Inc.</b>  |                      |    |                       |
| 11.00%, 8/15/15 <sup>(8)</sup>   | 8,540                | \$ | 8,796,200             |
| 11.25%, 8/15/15 <sup>(5)(8)</sup>  | 9,109                |    | 9,381,899             |
| 12.75%, 8/15/17 <sup>(8)</sup>   | 11,030               |    | 11,746,950            |
| <b>Nielsen Finance, LLC</b>  |                      |    |                       |
| 11.50%, 5/1/16   | 1,139                |    | 1,301,308             |
| <b>Nielsen Finance, LLC, Sr. Notes</b>                                     |                      |    |                       |
| 11.625%, 2/1/14  | 105                  |    | 120,750               |



|   | Principal<br>Amount* | Value                |
|---|----------------------|----------------------|
| Security  | (000 s omitted)      |                      |
| <b>Radio and Television 0.9%</b>                    |                      |                      |
| <b>Crown Media Holdings, Inc.</b>                   |                      |                      |
| 10.50%, 7/15/19                                     | 940                  | \$ 1,019,900         |
| <b>Cumulus Media Holdings, Inc., Sr. Notes</b>      |                      |                      |
| 7.75%, 5/1/19                                       | 1,345                | 1,274,387            |
| <b>WMG Acquisition Corp., Sr. Notes</b>             |                      |                      |
| 9.50%, 6/15/16 <sup>(8)</sup>                       | 600                  | 657,000              |
| 9.50%, 6/15/16                                      | 3,660                | 4,007,700            |
| 11.50%, 10/1/18 <sup>(8)</sup>                      | 3,755                | 4,168,050            |
| <b>XM Satellite Radio Holdings, Inc., Sr. Notes</b> |                      |                      |
| 13.00%, 8/1/14 <sup>(8)</sup>                       | 5,080                | 5,689,600            |
|   |                      | <b>\$ 16,816,637</b> |
| <b>Rail Industries 0.2%</b>                         |                      |                      |
| <b>American Railcar Industry, Sr. Notes</b>         |                      |                      |
| 7.50%, 3/1/14                                       | 2,020                | \$ 2,055,350         |
| <b>Kansas City Southern Mexico, Sr. Notes</b>       |                      |                      |
| 8.00%, 2/1/18                                       | 1,000                | 1,123,800            |
| 6.125%, 6/15/21                                     | 740                  | 817,700              |
|   |                      | <b>\$ 3,996,850</b>  |
| <b>Real Estate Investment Trusts (REITs) 0.2%</b>   |                      |                      |
| <b>Boston Properties, LP, Sr. Notes</b>             |                      |                      |
| 3.85%, 2/1/23                                       | 1,020                | \$ 1,032,637         |
| <b>DDR Corp., Sr. Notes</b>                         |                      |                      |
| 9.625%, 3/15/16                                     | 945                  | 1,149,147            |
| <b>DuPont Fabros Technology, LP</b>                 |                      |                      |
| 8.50%, 12/15/17                                     | 895                  | 988,975              |
| <b>Goodman Funding PTY, Ltd., Sr. Notes</b>         |                      |                      |
| 6.375%, 4/15/21 <sup>(8)</sup>                      | 560                  | 584,780              |
|   |                      | <b>\$ 3,755,539</b>  |
| <b>Retailers (Except Food and Drug) 3.6%</b>        |                      |                      |
| <b>Academy, Ltd./Academy Finance Corp.</b>          |                      |                      |
| 9.25%, 8/1/19 <sup>(8)</sup>                        | 3,000                | \$ 3,270,000         |
| <b>Amscan Holdings, Inc., Sr. Sub. Notes</b>        |                      |                      |
| 8.75%, 5/1/14                                       | 14,383               | 14,473,038           |
| <b>Dollar General Corp., Sr. Notes</b>              |                      |                      |
| 4.125%, 7/15/17                                     | 1,785                | 1,818,469            |
| <b>Express, LLC/Express Finance Corp.</b>           |                      |                      |
| 8.75%, 3/1/18                                       | 6,915                | 7,502,775            |
| <b>Home Depot, Inc., Sr. Notes</b>                  |                      |                      |
| 5.875%, 12/16/36                                    | 500                  | 643,234              |
| <b>J Crew Group, Inc., Sr. Notes</b>                |                      |                      |
| 8.125%, 3/1/19                                      | 590                  | 612,125              |
| <b>Kohl's Corp.</b>                                 |                      |                      |
| 4.00%, 11/1/21                                      | 1,000                | 1,042,128            |
| <b>Limited Brands, Inc.</b>                         |                      |                      |
| 8.50%, 6/15/19                                      | 3,325                | 3,923,500            |
| 6.625%, 4/1/21                                      | 6,135                | 6,733,162            |

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|                                     |       |           |
|-------------------------------------|-------|-----------|
| 5.625%, 2/15/22                     | 4,210 | 4,357,350 |
| <b>Macy's Retail Holdings, Inc.</b> |       |           |
| 5.90%, 12/1/16                      | 740   | 854,145   |
| 6.90%, 4/1/29                       | 400   | 474,702   |
| <b>Michaels Stores, Inc.</b>        |       |           |
| 11.375%, 11/1/16                    | 1,280 | 1,366,413 |
| 7.75%, 11/1/18                      | 2,695 | 2,856,700 |

|   | Principal<br>Amount* |    | Value             |
|---|----------------------|----|-------------------|
|   | (000 s omitted)      |    |                   |
| <b>Security</b>   |                      |    |                   |
| <b>PETCO Animal Supplies, Inc.</b>                        |                      |    |                   |
| 9.25%, 12/1/18 <sup>(8)</sup>                             | 4,475                | \$ | 4,911,312         |
| <b>Sally Holdings, LLC/Sally Capital, Inc., Sr. Notes</b> |                      |    |                   |
| 6.875%, 11/15/19 <sup>(8)</sup>                           | 125                  |    | 136,563           |
| 5.75%, 6/1/22   | 4,750                |    | 4,993,437         |
| <b>ServiceMaster Co., Sr. Notes</b>                       |                      |    |                   |
| 8.00%, 2/15/20  | 1,275                |    | 1,394,531         |
| <b>Target Corp., Sr. Notes</b>                            |                      |    |                   |
| 5.375%, 5/1/17  | 475                  |    | 561,131           |
| 6.50%, 10/15/37   | 460                  |    | 615,627           |
| <b>Toys R Us, Inc., Sr. Notes</b>                         |                      |    |                   |
| 7.875%, 4/15/13   | 5,180                |    | 5,309,500         |
| 7.375%, 9/1/16 <sup>(8)</sup>                             | 1,925                |    | 1,915,375         |
|   |                      | \$ | <b>69,765,217</b> |
| <b>Steel 0.2%</b>   |                      |    |                   |
| <b>JMC Steel Group, Inc., Sr. Notes</b>                   |                      |    |                   |
| 8.25%, 3/15/18 <sup>(8)</sup>                             | 1,895                | \$ | 1,890,262         |
| <b>RathGibson, Inc., Sr. Notes</b>                        |                      |    |                   |
| 11.25%, 2/15/14 <sup>(6)(7)</sup>                         | 4,915                |    | 0                 |
| <b>SunCoke Energy, Inc.</b>                               |                      |    |                   |
| 7.625%, 8/1/19  | 1,365                |    | 1,341,113         |
|   |                      | \$ | <b>3,231,375</b>  |
| <b>Surface Transport 0.2%</b>                             |                      |    |                   |
| <b>CEVA Group PLC, Sr. Notes</b>                          |                      |    |                   |
| 11.625%, 10/1/16 <sup>(8)</sup>                           | 1,250                | \$ | 1,309,375         |
| 8.375%, 12/1/17 <sup>(8)</sup>                            | 2,510                |    | 2,447,250         |
| <b>Hertz Corp.</b>  |                      |    |                   |
| 7.50%, 10/15/18   | 25                   |    | 26,937            |
| <b>Ryder System, Inc.</b>                                 |                      |    |                   |
| 2.50%, 3/1/17   | 975                  |    | 985,274           |
|   |                      | \$ | <b>4,768,836</b>  |
| <b>Technology 0.2%</b>                                    |                      |    |                   |
| <b>International Game Technology, Sr. Notes</b>           |                      |    |                   |
| 7.50%, 6/15/19  | 1,170                | \$ | 1,396,942         |
| <b>Western Union Co. (The)</b>                            |                      |    |                   |
| 6.20%, 11/17/36   | 1,000                |    | 1,069,042         |
| <b>Xerox Corp., Sr. Notes</b>                             |                      |    |                   |
| 7.20%, 4/1/16   | 1,165                |    | 1,359,860         |
|   |                      | \$ | <b>3,825,844</b>  |
| <b>Telecommunications 5.3%</b>                            |                      |    |                   |
| <b>America Movil SAB de CV</b>                            |                      |    |                   |
| 5.00%, 10/16/19   | 600                  | \$ | 684,295           |
| <b>American Tower Corp., Sr. Notes</b>                    |                      |    |                   |
| 5.05%, 9/1/20   | 2,240                |    | 2,358,350         |
| <b>AT&amp;T, Inc., Sr. Notes</b>                          |                      |    |                   |

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|                                 |       |           |
|---------------------------------|-------|-----------|
| 5.80%, 2/15/19                  | 2,150 | 2,627,455 |
| <b>Avaya, Inc., Sr. Notes</b>   |       |           |
| 9.75%, 11/1/15                  | 1,860 | 1,548,450 |
| 10.125%, 11/1/15 <sup>(5)</sup> | 6,715 | 5,606,837 |
| 7.00%, 4/1/19 <sup>(8)</sup>    | 1,130 | 1,053,725 |

|  | Principal<br>Amount* | Value                 |
|--|----------------------|-----------------------|
|  | (000 s omitted)      |                       |
| <b>Security</b>  |                      |                       |
| <b>Cellco Partnership/Verizon Wireless Capital, LLC, Sr. Notes</b> |                      |                       |
| 8.50%, 11/15/18  | 1,250                | \$ 1,713,600          |
| <b>CenturyLink, Inc., Sr. Notes</b>                                |                      |                       |
| 6.45%, 6/15/21   | 5,385                | 5,616,819             |
| <b>Digicel Group, Ltd., Sr. Notes</b>                              |                      |                       |
| 12.00%, 4/1/14 <sup>(8)</sup>                                      | 5,100                | 5,686,500             |
| 8.875%, 1/15/15 <sup>(8)</sup>                                     | 1,740                | 1,766,100             |
| 9.125%, 1/15/15 <sup>(8)</sup>                                     | 2,970                | 3,014,550             |
| 8.25%, 9/1/17 <sup>(8)</sup>                                       | 3,655                | 3,755,513             |
| <b>Equinix, Inc., Sr. Notes</b>                                    |                      |                       |
| 7.00%, 7/15/21   | 1,340                | 1,477,350             |
| <b>GCI, Inc., Sr. Notes</b>  |                      |                       |
| 6.75%, 6/1/21  | 660                  | 641,850               |
| <b>Hughes Satellite Systems Corp., Sr. Notes</b>                   |                      |                       |
| 6.50%, 6/15/19   | 3,235                | 3,453,363             |
| <b>Intelsat Bermuda, Ltd.</b>                                      |                      |                       |
| 11.25%, 6/15/16  | 1,897                | 1,991,850             |
| <b>Intelsat Jackson Holdings, Ltd., Sr. Notes</b>                  |                      |                       |
| 7.25%, 10/15/20 <sup>(8)</sup>                                     | 2,350                | 2,479,250             |
| <b>Intelsat Luxembourg SA</b>                                      |                      |                       |
| 11.50%, 2/4/17 <sup>(5)(8)</sup>                                   | 1,753                | 1,816,351             |
| 11.50%, 2/4/17   | 4,435                | 4,595,769             |
| <b>IPCS, Inc.</b>  |                      |                       |
| 2.591%, 5/1/13 <sup>(10)</sup>                                     | 550                  | 545,875               |
| <b>Motorola Solutions, Inc., Sr. Notes</b>                         |                      |                       |
| 6.00%, 11/15/17  | 1,000                | 1,137,630             |
| <b>News America, Inc.</b>  |                      |                       |
| 8.00%, 10/17/16  | 950                  | 1,168,932             |
| <b>Nextel Communications, Inc.</b>                                 |                      |                       |
| 6.875%, 10/31/13   | 5,510                | 5,558,212             |
| 5.95%, 3/15/14   | 8,125                | 8,175,781             |
| 7.375%, 8/1/15   | 3,140                | 3,159,625             |
| <b>SBA Telecommunications, Inc.</b>                                |                      |                       |
| 8.00%, 8/15/16   | 959                  | 1,026,130             |
| 8.25%, 8/15/19   | 640                  | 704,000               |
| <b>Sprint Nextel Corp.</b>   |                      |                       |
| 9.00%, 11/15/18 <sup>(8)</sup>                                     | 8,950                | 10,024,000            |
| <b>Sprint Nextel Corp., Sr. Notes</b>                              |                      |                       |
| 6.00%, 12/1/16   | 1,760                | 1,694,000             |
| 9.125%, 3/1/17 <sup>(8)</sup>                                      | 1,225                | 1,289,313             |
| <b>Telefonica Emisiones SAU</b>                                    |                      |                       |
| 5.877%, 7/15/19  | 600                  | 537,707               |
| <b>Telesat Canada/Telesat, LLC, Sr. Sub. Notes</b>                 |                      |                       |
| 12.50%, 11/1/17  | 6,830                | 7,649,600             |
| <b>Wind Acquisition Finance SA, Sr. Notes</b>                      |                      |                       |
| 12.25%, 7/15/17 <sup>(8)</sup>                                     | 4,226                | 2,677,154             |
| <b>Windstream Corp.</b>  |                      |                       |
| 8.125%, 9/1/18   | 2,490                | 2,689,200             |
| 7.75%, 10/1/21   | 675                  | 718,875               |
| 7.50%, 6/1/22  | 1,870                | 1,935,450             |
|  |                      | <b>\$ 102,579,461</b> |

Utilities 1.4%



**AES Corp. (The), Sr. Notes**

7.375%, 7/1/21<sup>(8)</sup>

1,365 \$ 1,525,388

|  | Principal<br>Amount* |                      |
|--|----------------------|----------------------|
| Security   | (000 s omitted)      | Value                |
| <b>Calpine Construction Finance Co., Sr. Notes</b>             |                      |                      |
| 8.00%, 6/1/16 <sup>(8)</sup>                                   | 4,275                | \$ 4,638,375         |
| <b>DPL, Inc.</b>   |                      |                      |
| 6.50%, 10/15/16 <sup>(8)</sup>                                 | 2,075                | 2,251,375            |
| 7.25%, 10/15/21 <sup>(8)</sup>                                 | 4,210                | 4,694,150            |
| <b>Duquesne Light Holdings, Inc., Sr. Notes</b>                |                      |                      |
| 5.90%, 12/1/21 <sup>(8)</sup>                                  | 2,000                | 2,233,022            |
| <b>Edison Mission Energy, Sr. Notes</b>                        |                      |                      |
| 7.50%, 6/15/13   | 1,355                | 833,325              |
| <b>Exelon Generation Co., LLC, Sr. Notes</b>                   |                      |                      |
| 5.35%, 1/15/14   | 1,200                | 1,271,658            |
| <b>NRG Energy, Inc.</b>  |                      |                      |
| 8.25%, 9/1/20  | 3,910                | 4,066,400            |
| 7.875%, 5/15/21  | 2,015                | 2,045,225            |
| <b>Reliant Energy, Inc., Sr. Notes</b>                         |                      |                      |
| 7.625%, 6/15/14  | 360                  | 369,000              |
| <b>Southwestern Electric Power Co., Sr. Notes</b>              |                      |                      |
| 6.20%, 3/15/40   | 565                  | 698,207              |
| <b>Texas Competitive Electric Holdings Co., LLC, Sr. Notes</b> |                      |                      |
| 11.50%, 10/1/20 <sup>(8)</sup>                                 | 3,580                | 2,461,250            |
|  |                      | <b>\$ 27,087,375</b> |

**Total Corporate Bonds & Notes**  
(identified cost \$952,757,652) **\$ 989,617,928**

**Foreign Government Securities 0.1%**

|  | Principal<br>Amount |              |
|--|---------------------|--------------|
| Security                               | (000 s omitted)     | Value        |
| <b>Government of Bermuda, Sr. Note</b> |                     |              |
| 5.603%, 7/20/20 <sup>(8)</sup>         | \$ 1,000            | \$ 1,145,883 |

**Total Foreign Government Securities**  
(identified cost \$1,118,784) **\$ 1,145,883**

**Mortgage Pass-Throughs 27.0%**

|  | Principal<br>Amount |               |
|--|---------------------|---------------|
| Security   | (000 s omitted)     | Value         |
| <b>Federal Home Loan Mortgage Corp.:</b>               |                     |               |
| 5.00%, with various maturities to 2023 <sup>(11)</sup> | \$ 20,648           | \$ 22,164,561 |
| 5.50%, with various maturities to 2032 <sup>(12)</sup> | 6,592               | 7,210,169     |
| 6.00%, with various maturities to 2031 <sup>(11)</sup> | 6,317               | 6,835,657     |
| 6.50%, with various maturities to 2032 <sup>(11)</sup> | 35,245              | 40,197,322    |

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|  |        |            |
|--|--------|------------|
| 7.00%, with various maturities to 2036 <sup>(11)</sup> | 26,000 | 30,307,707 |
| 7.13%, with maturity at 2023                           | 368    | 432,626    |
| 7.50%, with various maturities to 2029                 | 14,859 | 17,699,725 |
| 7.65%, with maturity at 2022                           | 517    | 593,410    |
| 7.70%, with maturity at 2022                           | 42     | 50,058     |
| 8.00%, with various maturities to 2030                 | 9,709  | 11,456,442 |
| 8.25%, with maturity at 2020                           | 301    | 349,223    |
| 8.30%, with maturity at 2020                           | 812    | 953,197    |

|  | Principal       |              |
|--|-----------------|--------------|
|  | Amount          |              |
| Security                               | (000 s omitted) | Value        |
| 8.50%, with various maturities to 2031 | 7,700           | \$ 9,418,141 |
| 9.00%, with various maturities to 2031 | 2,284           | 2,652,208    |
| 9.50%, with various maturities to 2025 | 1,837           | 2,157,994    |
| 10.00%, with maturity at 2020          | 265             | 304,345      |
| 10.50%, with maturity at 2020          | 231             | 270,814      |
| 12.00%, with maturity at 2020          | 180             | 194,381      |
| 13.00%, with maturity at 2015          | 13              | 14,640       |

**\$ 153,262,620**

**Federal National Mortgage Association:**

|  |        |             |
|--|--------|-------------|
| 2.375%, with maturity at 2022 <sup>(13)</sup>          | 1,870  | 1,918,157   |
| 2.946%, with maturity at 2036 <sup>(13)</sup>          | 3,594  | 3,715,361   |
| 4.50%, with maturity at 2018                           | 2,649  | 2,838,564   |
| 5.00%, with various maturities to 2018 <sup>(11)</sup> | 15,772 | 16,983,252  |
| 5.50%, with various maturities to 2033                 | 10,148 | 11,219,188  |
| 6.00%, with various maturities to 2033                 | 16,971 | 18,964,046  |
| 6.324%, with maturity at 2032 <sup>(13)</sup>          | 10,838 | 11,825,357  |
| 6.50%, with various maturities to 2036 <sup>(11)</sup> | 91,372 | 104,797,256 |
| 6.75%, with maturity at 2023                           | 281    | 329,785     |
| 7.00%, with various maturities to 2036                 | 42,907 | 50,891,554  |
| 7.50%, with various maturities to 2035                 | 16,434 | 19,859,912  |
| 8.00%, with various maturities to 2031                 | 6,323  | 7,511,642   |
| 8.25%, with maturity at 2018                           | 14     | 15,942      |
| 8.252%, with maturity at 2027 <sup>(14)</sup>          | 1,571  | 1,922,505   |
| 8.454%, with maturity at 2028 <sup>(14)</sup>          | 600    | 717,299     |
| 8.49%, with maturity at 2029 <sup>(14)</sup>           | 437    | 535,173     |
| 8.50%, with various maturities to 2030                 | 7,152  | 8,567,446   |
| 8.575%, with maturity at 2024 <sup>(14)</sup>          | 76     | 90,016      |
| 8.623%, with maturity at 2027 <sup>(14)</sup>          | 561    | 681,107     |
| 9.00%, with various maturities to 2027                 | 9,533  | 11,479,595  |
| 9.231%, with maturity at 2018 <sup>(14)</sup>          | 321    | 361,505     |
| 9.50%, with various maturities to 2030                 | 2,617  | 3,149,338   |
| 9.83%, with maturity at 2025 <sup>(14)</sup>           | 502    | 577,887     |
| 10.00%, with various maturities to 2020                | 691    | 796,738     |
| 10.266%, with maturity at 2019 <sup>(14)</sup>         | 367    | 411,325     |
| 10.50%, with maturity at 2021                          | 608    | 712,518     |
| 11.50%, with maturity at 2016                          | 98     | 106,219     |

**\$ 280,978,687**

**Government National Mortgage Association:**

|  |        |            |
|--|--------|------------|
| 6.00%, with maturity at 2024           | 1,792  | 2,027,466  |
| 6.50%, with various maturities to 2032 | 15,673 | 18,102,255 |
| 7.00%, with various maturities to 2033 | 9,933  | 11,848,438 |
| 7.50%, with various maturities to 2032 | 21,366 | 25,810,268 |
| 8.00%, with various maturities to 2034 | 13,533 | 16,381,407 |
| 8.30%, with maturity at 2020           | 475    | 559,583    |
| 8.50%, with various maturities to 2022 | 817    | 966,405    |
| 9.00%, with various maturities to 2026 | 4,013  | 4,843,240  |
| 9.50%, with various maturities to 2026 | 5,668  | 6,865,537  |
| 10.00%, with maturity at 2019          | 303    | 355,307    |

\$ 87,759,906

**Total Mortgage Pass-Throughs**  
**(identified cost \$491,898,491)**

\$ 522,001,213

## Collateralized Mortgage Obligations 5.3%

| Security                                      | Principal       |                      |
|---|-----------------|----------------------|
|   | Amount          | Value                |
|   | (000 s omitted) |                      |
| <b>Federal Home Loan Mortgage Corp.:</b>      |                 |                      |
| Series 24, Class J, 6.25%, 11/25/23           | \$ 1,109        | \$ 1,217,502         |
| Series 1497, Class K, 7.00%, 4/15/23          | 1,154           | 1,225,302            |
| Series 1529, Class Z, 7.00%, 6/15/23          | 1,864           | 1,979,817            |
| Series 1620, Class Z, 6.00%, 11/15/23         | 1,594           | 1,728,303            |
| Series 1677, Class Z, 7.50%, 7/15/23          | 964             | 1,120,358            |
| Series 1702, Class PZ, 6.50%, 3/15/24         | 12,913          | 13,913,200           |
| Series 2113, Class QG, 6.00%, 1/15/29         | 2,896           | 3,151,953            |
| Series 2122, Class K, 6.00%, 2/15/29          | 457             | 496,266              |
| Series 2130, Class K, 6.00%, 3/15/29          | 310             | 339,839              |
| Series 2167, Class BZ, 7.00%, 6/15/29         | 296             | 315,223              |
| Series 2182, Class ZB, 8.00%, 9/15/29         | 2,547           | 2,925,194            |
| Series 2198, Class ZA, 8.50%, 11/15/29        | 3,575           | 3,868,116            |
| Series 2245, Class A, 8.00%, 8/15/27          | 8,313           | 9,630,697            |
| Series 2458, Class ZB, 7.00%, 6/15/32         | 2,961           | 3,393,976            |
|   |                 | <b>\$ 45,305,746</b> |
| <b>Federal National Mortgage Association:</b> |                 |                      |
| Series G92-44, Class Z, 8.00%, 7/25/22        | 266             | 294,432              |
| Series G92-44, Class ZQ, 8.00%, 7/25/22       | 433             | 476,947              |
| Series G92-46, Class Z, 7.00%, 8/25/22        | 740             | 837,953              |
| Series G92-60, Class Z, 7.00%, 10/25/22       | 1,215           | 1,361,860            |
| Series G93-35, Class ZQ, 6.50%, 11/25/23      | 13,936          | 15,801,398           |
| Series G93-40, Class H, 6.40%, 12/25/23       | 3,150           | 3,569,667            |
| Series 1988-14, Class I, 9.20%, 6/25/18       | 198             | 222,939              |
| Series 1989-1, Class D, 10.30%, 1/25/19       | 176             | 194,886              |
| Series 1989-34, Class Y, 9.85%, 7/25/19       | 352             | 412,416              |
| Series 1990-17, Class G, 9.00%, 2/25/20       | 241             | 278,360              |
| Series 1990-27, Class Z, 9.00%, 3/25/20       | 128             | 147,801              |
| Series 1990-29, Class J, 9.00%, 3/25/20       | 135             | 155,865              |
| Series 1990-43, Class Z, 9.50%, 4/25/20       | 613             | 718,305              |
| Series 1991-98, Class J, 8.00%, 8/25/21       | 214             | 245,508              |
| Series 1992-77, Class ZA, 8.00%, 5/25/22      | 1,458           | 1,698,865            |
| Series 1992-103, Class Z, 7.50%, 6/25/22      | 100             | 115,300              |
| Series 1992-113, Class Z, 7.50%, 7/25/22      | 185             | 213,134              |
| Series 1992-185, Class ZB, 7.00%, 10/25/22    | 379             | 431,063              |
| Series 1993-16, Class Z, 7.50%, 2/25/23       | 937             | 1,083,052            |
| Series 1993-22, Class PM, 7.40%, 2/25/23      | 728             | 842,871              |
| Series 1993-25, Class J, 7.50%, 3/25/23       | 1,168           | 1,352,151            |
| Series 1993-30, Class PZ, 7.50%, 3/25/23      | 2,067           | 2,398,658            |
| Series 1993-42, Class ZQ, 6.75%, 4/25/23      | 2,508           | 2,817,278            |
| Series 1993-56, Class PZ, 7.00%, 5/25/23      | 421             | 477,593              |
| Series 1993-156, Class ZB, 7.00%, 9/25/23     | 478             | 540,106              |
| Series 1994-45, Class Z, 6.50%, 2/25/24       | 3,431           | 3,846,391            |
| Series 1994-89, Class ZQ, 8.00%, 7/25/24      | 1,903           | 2,252,215            |
| Series 1996-57, Class Z, 7.00%, 12/25/26      | 1,997           | 2,296,790            |
| Series 1997-77, Class Z, 7.00%, 11/18/27      | 904             | 1,034,238            |
| Series 1998-44, Class ZA, 6.50%, 7/20/28      | 830             | 958,930              |

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|  |       |           |
|--|-------|-----------|
| Series 1999-45, Class ZG, 6.50%, 9/25/29 | 338   | 386,427   |
| Series 2000-22, Class PN, 6.00%, 7/25/30 | 2,598 | 2,912,444 |

| Security  | Principal       |                       |
|---|-----------------|-----------------------|
|   | (000 s omitted) | Value                 |
| Series 2001-37, Class GA, 8.00%, 7/25/16  | 351             | \$ 377,248            |
| Series 2002-1, Class G, 7.00%, 7/25/23  | 644             | 728,647               |
| Series 2002-21, Class PE, 6.50%, 4/25/32  | 2,773           | 3,138,237             |
|   |                 | <b>\$ 54,619,975</b>  |
| <b>Government National Mortgage Association:</b>                                    |                 |                       |
| Series 2002-45, Class PG, 6.00%, 3/17/32  | 3,053           | 3,306,356             |
| Series 2005-72, Class E, 12.00%, 11/16/15   | 161             | 174,002               |
|   |                 | <b>\$ 3,480,358</b>   |
| <b>Total Collateralized Mortgage Obligations<br/>(identified cost \$97,247,350)</b> |                 | <b>\$ 103,406,079</b> |

**Commercial Mortgage-Backed Securities 9.4%**

| Security  | Principal       |               |
|---|-----------------|---------------|
|   | (000 s omitted) | Value         |
| BACM, Series 2004-1, Class A4, 4.76%, 11/10/39                      | \$ 22,300       | \$ 23,305,005 |
| BACM, Series 2004-6, Class A5, 4.811%, 12/10/42                     | 820             | 870,112       |
| BSCMS, Series 2002-TOP8, Class C, 5.22%, 8/15/38 <sup>(14)</sup>    | 2,000           | 2,038,724     |
| BSCMS, Series 2004-PWR3, Class A4, 4.715%, 2/11/41                  | 1,250           | 1,306,363     |
| BSCMS, Series 2004-PWR4, Class A2, 5.286%, 6/11/41 <sup>(14)</sup>  | 2,905           | 2,991,435     |
| BSCMS, Series 2005-PW10, Class A4, 5.405%, 12/11/40 <sup>(14)</sup> | 3,352           | 3,757,787     |
| BSCMS, Series 2005-PWR7, Class A3, 5.116%, 2/11/41 <sup>(14)</sup>  | 2,361           | 2,577,004     |
| CGCMT, Series 2004-C1, Class A3, 5.251%, 4/15/40 <sup>(14)</sup>    | 1,469           | 1,495,438     |
| CGCMT, Series 2004-C1, Class A4, 5.534%, 4/15/40 <sup>(14)</sup>    | 12,215          | 13,046,469    |
| COMM, Series 2004-LB2A, Class A4, 4.715%, 3/10/39                   | 22,540          | 23,504,565    |
| COMM, Series 2012-LC4, Class C, 5.825%, 12/10/44                    | 500             | 498,405       |
| CSFB, Series 2003-C3, Class A5, 3.936%, 5/15/38                     | 2,974           | 3,019,357     |
| CSFB, Series 2003-C3, Class D, 4.131%, 5/15/38                      | 710             | 714,179       |
| CSFB, Series 2003-C5, Class D, 5.116%, 12/15/36                     | 3,270           | 3,350,931     |
| CSFB, Series 2004-C1, Class A4, 4.75%, 1/15/37 <sup>(14)</sup>      | 12,311          | 12,870,225    |
| CSFB, Series 2004-C3, Class A5, 5.113%, 7/15/36 <sup>(14)</sup>     | 1,577           | 1,686,434     |
| ESAT, Series 2010-ESHA, Class B, 4.221%, 11/5/27 <sup>(8)</sup>     | 3,220           | 3,259,817     |
| ESAT, Series 2010-ESHA, Class C, 4.86%, 11/5/27 <sup>(8)</sup>      | 670             | 679,191       |
| FMBT, Series 2012-FBLU, Class A, 2.887%, 5/5/27 <sup>(8)</sup>      | 1,600           | 1,637,273     |
| GECMC, Series 2005-C1, Class A3, 4.578%, 6/10/48                    | 1,052           | 1,065,994     |
| GMACC, Series 2002-C3, Class A2, 4.93%, 7/10/39                     | 1,081           | 1,089,676     |
| GMACC, Series 2004-C3, Class A5, 4.864%, 12/10/41                   | 750             | 800,197       |
| GSMS, Series 2003-C1, Class A3, 4.608%, 1/10/40                     | 5,326           | 5,378,830     |
| GSMS, Series 2004-GG2, Class A6, 5.396%, 8/10/38                    | 3,365           | 3,609,467     |
| JPMCC, Series 2004-CBX, Class A4, 4.529%, 1/12/37                   | 293             | 293,420       |
| JPMCC, Series 2004-CBX, Class A5, 4.654%, 1/12/37                   | 500             | 502,283       |
| JPMCC, Series 2005-LDP3, Class A3, 4.959%, 8/15/42                  | 3,894           | 4,000,910     |
| JPMCC, Series 2005-LDP4, Class A4, 4.918%, 10/15/42 <sup>(14)</sup> | 3,000           | 3,275,363     |
| JPMCC, Series 2005-LDP5, Class A3, 5.391%, 12/15/44 <sup>(14)</sup> | 27,214          | 28,772,355    |



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|   |       |           |
|---|-------|-----------|
| JPMCC, Series 2005-LDP5, Class AJ, 5.483%, 12/15/44 <sup>(14)</sup> | 1,000 | 1,011,352 |
| JPMCC, Series 2011-C3, Class A2, 3.673%, 2/15/46 <sup>(8)</sup>     | 2,000 | 2,138,348 |
| JPMCC, Series 2012-CBX, Class A2, 1.81%, 6/16/45                    | 4,500 | 4,554,315 |
| JPMCC, Series 2012-CBX, Class AS, 4.271%, 6/16/45                   | 1,000 | 1,021,445 |
| LB-UBS, Series 2003-C1, Class A4, 4.394%, 3/15/32                   | 1,350 | 1,372,065 |
| LB-UBS, Series 2003-C7, Class A4, 4.931%, 9/15/35 <sup>(14)</sup>   | 5,000 | 5,181,445 |
| MLMT, Series 2003-KEY1, Class A4, 5.236%, 11/12/35 <sup>(14)</sup>  | 3,775 | 3,947,219 |

|  | Principal       |                       |
|--|-----------------|-----------------------|
|  | Amount          |                       |
| Security   | (000 s omitted) | Value                 |
| MLMT, Series 2004-BPC1, Class A5, 4.855%, 10/12/41   | 3,000           | \$ 3,216,315          |
| MSC, Series 2004-IQ7, Class A3, 5.35%, 6/15/38 <sup>(14)</sup>                               | 2,315           | 2,313,768             |
| MSC, Series 2004-IQ8, Class A5, 5.11%, 6/15/40 <sup>(14)</sup>                               | 660             | 701,972               |
| RBSCF, Series 2010-MB1, Class C, 4.832%, 4/15/24 <sup>(8)(14)</sup>                          | 500             | 516,882               |
| RIAL, Series 2012-LT1A, Class A, 4.75%, 2/15/25 <sup>(8)</sup>                               | 576             | 577,644               |
| WBCMT, Series 2003-C6, Class F, 5.125%, 8/15/35 <sup>(8)(14)</sup>                           | 965             | 982,841               |
| WBCMT, Series 2004-C11, Class A5, 5.215%, 1/15/41  | 1,185           | 1,261,667             |
| WBCMT, Series 2004-C12, Class A4, 5.494%, 7/15/41 <sup>(14)</sup>                            | 250             | 267,213               |
| WF-RBS, Series 2012-C6, Class B, 4.697%, 4/15/45   | 1,200           | 1,258,469             |
| <b>Total Commercial Mortgage-Backed Securities</b><br><b>(identified cost \$177,505,337)</b> |                 | <b>\$ 181,720,169</b> |

**Asset-Backed Securities 0.2%**

|  | Principal       |                     |
|--|-----------------|---------------------|
|  | Amount          |                     |
| Security   | (000 s omitted) | Value               |
| Alzette European CLO SA, Series 2004-1A, Class E2, 6.968%, 12/15/20 <sup>(10)</sup>      | \$ 328          | \$ 281,167          |
| Avalon Capital Ltd. 3, Series 1A, Class D, 2.417%, 2/24/19 <sup>(8)(10)</sup>            | 589             | 463,613             |
| Babson Ltd., Series 2005-1A, Class C1, 2.417%, 4/15/19 <sup>(8)(10)</sup>                | 753             | 547,389             |
| Carlyle High Yield Partners, Series 2004-6A, Class C, 2.917%, 8/11/16 <sup>(8)(10)</sup> | 1,000           | 887,154             |
| Centurion CDO 8 Ltd., Series 2005-8A, Class D, 5.968%, 3/8/17 <sup>(10)</sup>            | 985             | 846,244             |
| Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.216%, 7/17/19 <sup>(10)</sup>          | 500             | 382,312             |
| Comstock Funding Ltd., Series 2006-1A, Class D, 4.717%, 5/30/20 <sup>(8)(10)</sup>       | 1,844           | 1,372,499           |
| <b>Total Asset-Backed Securities</b><br><b>(identified cost \$5,620,610)</b>             |                 | <b>\$ 4,780,378</b> |

**U.S. Government Agency Obligations 1.6%**

|  | Principal       |                      |
|--|-----------------|----------------------|
|  | Amount          |                      |
| Security   | (000 s omitted) | Value                |
| <b>Federal Home Loan Bank:</b>   |                 |                      |
| 4.125%, 12/13/19   | \$ 3,975        | \$ 4,704,659         |
| 5.25%, 12/9/22   | 9,000           | 11,531,403           |
| 5.375%, 5/15/19  | 6,585           | 8,251,308            |
| 5.375%, 8/15/24  | 5,740           | 7,432,175            |
| <b>Total U.S. Government Agency Obligations</b><br><b>(identified cost \$29,695,778)</b> |                 | <b>\$ 31,919,545</b> |

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**Common Stocks 1.1%**

| Security                                | Shares | Value             |
|---|--------|-------------------|
| <b>Automotive 0.1%</b>                  |        |                   |
| Dayco Products, LLC <sup>(15)(16)</sup> | 25,372 | \$ 907,049        |
|   |        | <b>\$ 907,049</b> |

**Building and Development 0.3%**

|  |       |                     |
|--|-------|---------------------|
| Panolam Holdings Co. <sup>(6)(15)(17)</sup>        | 3,677 | \$ 5,993,878        |
| United Subcontractors, Inc. <sup>(6)(15)(16)</sup> | 1,231 | 50,030              |
|  |       | <b>\$ 6,043,908</b> |

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| Security   | Shares  | Value               |
|--|---------|---------------------|
| <b>Containers and Glass Products 0.2%</b>                            |         |                     |
| Anchor Glass Container Corp. <sup>(6)(15)</sup>                      | 142,857 | \$ 4,099,996        |
|  |         | <b>\$ 4,099,996</b> |
| <b>Diversified Manufacturing 0.0%</b>                                |         |                     |
| MEGA Brands, Inc. <sup>(15)</sup>                                    | 14,905  | \$ 90,788           |
|  |         | <b>\$ 90,788</b>    |
| <b>Ecological Services and Equipment 0.0%</b>                        |         |                     |
| Environmental Systems Products Holdings, Inc. <sup>(6)(15)(17)</sup> | 2,484   | \$ 226,044          |
|  |         | <b>\$ 226,044</b>   |
| <b>Financial Intermediaries 0.0%</b>                                 |         |                     |
| RTS Investor Corp. <sup>(6)(15)(16)</sup>                            | 357     | \$ 34,113           |
|  |         | <b>\$ 34,113</b>    |
| <b>Food Service 0.0%</b>   |         |                     |
| Buffets, Inc. <sup>(6)(15)(16)</sup>                                 | 30,225  | \$ 0                |
|  |         | <b>\$ 0</b>         |
| <b>Home Furnishings 0.0%</b>   |         |                     |
| Oreck Corp. <sup>(6)(15)(16)</sup>                                   | 9,399   | \$ 539,502          |
| Sanitec Europe Oy B Units <sup>(6)(15)(16)</sup>                     | 26,249  | 174,395             |
| Sanitec Europe Oy E Units <sup>(6)(15)(16)</sup>                     | 25,787  | 0                   |
|  |         | <b>\$ 713,897</b>   |
| <b>Leisure Goods/Activities/Movies 0.1%</b>                          |         |                     |
| Metro-Goldwyn-Mayer Holdings, Inc. <sup>(15)(16)</sup>               | 72,419  | \$ 1,828,580        |
|  |         | <b>\$ 1,828,580</b> |
| <b>Lodging and Casinos 0.1%</b>                                      |         |                     |
| Affinity Gaming, LLC <sup>(15)(16)</sup>                             | 46,819  | \$ 522,816          |
| Greektown Superholdings, Inc. <sup>(15)</sup>                        | 828     | 42,228              |
| Tropicana Entertainment, Inc. <sup>(6)(15)(16)</sup>                 | 17,051  | 238,714             |
|  |         | <b>\$ 803,758</b>   |
| <b>Nonferrous Metals/Minerals 0.0%</b>                               |         |                     |
| Euramax International, Inc. <sup>(15)(16)</sup>                      | 1,636   | \$ 458,108          |
|  |         | <b>\$ 458,108</b>   |
| <b>Oil and Gas 0.0%</b>  |         |                     |
| SemGroup Corp. <sup>(15)</sup>                                       | 15,874  | \$ 506,857          |
|  |         | <b>\$ 506,857</b>   |

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**Publishing 0.2%**

|   |        |    |                  |
|---|--------|----|------------------|
| Ion Media Networks, Inc. <sup>(6)(15)(16)</sup>         | 5,187  | \$ | 3,829,821        |
| MediaNews Group, Inc. <sup>(6)(15)(16)</sup>            | 14,016 |    | 300,918          |
| Source Interlink Companies, Inc. <sup>(6)(15)(16)</sup> | 2,862  |    | 16,800           |
| Star Tribune Media Holdings Co. <sup>(15)(16)</sup>     | 1,315  |    | 36,491           |
| SuperMedia, Inc. <sup>(15)(16)</sup>                    | 9,296  |    | 23,240           |
|   |        | \$ | <b>4,207,270</b> |

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| Security   | Shares | Value               |
|--|--------|---------------------|
| <b>Radio and Television 0.1%</b>                             |        |                     |
| New Young Broadcasting Holding Co., Inc. <sup>(15)(16)</sup> | 632    | \$ 1,919,700        |
|  |        | <b>\$ 1,919,700</b> |

**Total Common Stocks**  
(identified cost \$9,466,315) **\$ 21,840,068**

**Preferred Stocks 0.1%**

| Security   | Shares | Value            |
|--|--------|------------------|
| <b>Ecological Services and Equipment 0.0%</b>                                  |        |                  |
| Environmental Systems Products Holdings, Inc., Series A <sup>(6)(15)(17)</sup> | 569    | \$ 35,847        |
|  |        | <b>\$ 35,847</b> |

|                                      |        |                   |
|--------------------------------------|--------|-------------------|
| <b>Financial Intermediaries 0.0%</b> |        |                   |
| GMAC Capital Trust I, 8.125%         | 20,465 | \$ 492,183        |
|                                      |        | <b>\$ 492,183</b> |

|   |       |                   |
|---|-------|-------------------|
| <b>Oil, Gas &amp; Consumable Fuels 0.1%</b> |       |                   |
| Chesapeake Energy Corp., 4.50%, Convertible | 6,331 | \$ 508,063        |
|   |       | <b>\$ 508,063</b> |

**Total Preferred Stocks**  
(identified cost \$1,151,355) **\$ 1,036,093**

**Warrants 0.0%**

| Security  | Shares | Value       |
|---|--------|-------------|
| <b>Chemicals and Plastics 0.0%</b>                        |        |             |
| Foamex, Series A, Expires 12/31/13 <sup>(6)(15)(16)</sup> | 663    | \$ 0        |
| Foamex, Series B, Expires 12/31/15 <sup>(6)(15)(16)</sup> | 663    | 0           |
|   |        | <b>\$ 0</b> |

|  |       |                  |
|--|-------|------------------|
| <b>Food Products 0.0%</b>  |       |                  |
| ASG Consolidated, LLC/ASG Finance, Inc., Expires 5/15/18 <sup>(15)</sup> | 1,745 | \$ 78,525        |
|  |       | <b>\$ 78,525</b> |

|  |        |                   |
|--|--------|-------------------|
| <b>Oil and Gas 0.0%</b>                          |        |                   |
| SemGroup Corp., Expires 11/30/14 <sup>(15)</sup> | 16,708 | \$ 151,207        |
|  |        | <b>\$ 151,207</b> |

|   |        |      |
|---|--------|------|
| <b>Publishing 0.0%</b>  |        |      |
| Reader's Digest Association, Inc. (The), Expires 2/19/14 <sup>(6)(15)(16)</sup> | 23,833 | \$ 0 |

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|  |        |    |               |
|--|--------|----|---------------|
| Star Tribune Media Holding, Expires 9/28/13 <sup>(15)(16)</sup>                | 935    |    | 25,946        |
|  |        | \$ | <b>25,946</b> |
| <b>Radio and Television 0.0%</b>   |        |    |               |
| New Young Broadcasting Holding Co., Inc., Expires 12/24/24 <sup>(15)(16)</sup> | 4      | \$ | 12,150        |
|  |        | \$ | <b>12,150</b> |
| <b>Retailers (Except Food and Drug) 0.0%</b>                                   |        |    |               |
| Oriental Trading Co., Inc., Expires 2/11/16 <sup>(6)(15)(16)</sup>             | 10,360 | \$ | 0             |

| Security   | Shares | Value |
|--|--------|-------|
| Oriental Trading Co., Inc., Expires 2/11/16 <sup>(6)(15)(16)</sup> | 11,366 | \$ 0  |
|  |        | \$ 0  |

**Total Warrants**  
(identified cost \$7,041) \$ 267,828

**Miscellaneous 0.0%**

| Security   | Shares    | Value     |
|--|-----------|-----------|
| <b>Business Equipment and Services 0.0%</b>                  |           |           |
| NCS Acquisition Corp., Escrow Certificate <sup>(6)(15)</sup> | 5,250,000 | \$ 72,345 |
|  |           | \$ 72,345 |

**Cable and Satellite Television 0.0%**

|  |           |           |
|--|-----------|-----------|
| Adelphia Recovery Trust <sup>(6)(15)</sup>         | 2,786,444 | \$ 0      |
| Adelphia, Inc., Escrow Certificate <sup>(15)</sup> | 300,000   | 2,625     |
| Adelphia, Inc., Escrow Certificate <sup>(15)</sup> | 2,500,000 | 21,875    |
|  |           | \$ 24,500 |

**Health Care 0.0%**

|   |           |           |
|---|-----------|-----------|
| US Oncology, Inc., Escrow Certificate <sup>(15)</sup> | 1,815,000 | \$ 36,300 |
|   |           | \$ 36,300 |

**Oil and Gas 0.0%**

|  |           |            |
|--|-----------|------------|
| SemGroup Corp., Escrow Certificate <sup>(15)</sup> | 6,135,000 | \$ 276,075 |
|  |           | \$ 276,075 |

**Total Miscellaneous**  
(identified cost \$2,777,647) \$ 409,220

**Interest Rate Swaptions 0.2%**

| Description   | Counterparty                | Expiration Date | Notional Amount<br>(000 s omitted) | Value        |
|---|-----------------------------|-----------------|------------------------------------|--------------|
| Options to receive 3-month USD-LIBOR-BBA Rate and pay 5.25% | Citibank NA                 | 2/28/17         | \$ 52,500                          | \$ 1,624,875 |
| Options to receive 3-month USD-LIBOR-BBA Rate and pay 5.25% | Credit Suisse International | 2/28/17         | 52,500                             | 1,624,875    |

**Total Interest Rate Swaptions**  
(identified cost \$5,071,500) \$ 3,249,750



**Short-Term Investments** 1.2%

**U.S. Treasury Obligations** 0.0%

|  | <b>Principal<br/>Amount</b> |           | <b>Value</b>   |
|--|-----------------------------|-----------|----------------|
| <b>Security</b>  | <b>(000 s omitted)</b>      |           |                |
| U.S. Treasury Bill, 0.00%, 7/26/12                                     | \$ 300,000                  | \$        | 299,992        |
| <b>Total U.S. Treasury Obligations<br/>(identified cost \$299,984)</b> |                             | <b>\$</b> | <b>299,992</b> |

| Description  | Interest/<br>Principal<br>Amount |                         |
|--|----------------------------------|-------------------------|
|  | (000 s omitted)                  | Value                   |
| <b>Other 1.2%</b>  |                                  |                         |
| Eaton Vance Cash Reserves Fund, LLC, 0.10% <sup>(18)</sup>               | \$ 14,936                        | \$ 14,936,371           |
| State Street Bank and Trust Euro Time Deposit, 0.01%, 7/2/12             | 8,280                            | 8,279,554               |
| <b>Total Other<br/>(identified cost \$23,215,925)</b>                    |                                  | <b>\$ 23,215,925</b>    |
| <b>Total Short-Term Investments<br/>(identified cost \$23,515,909)</b>   |                                  | <b>\$ 23,515,917</b>    |
| <b>Total Investments 141.6%<br/>(identified cost \$2,662,615,560)</b>    |                                  | <b>\$ 2,739,323,062</b> |
| <b>Less Unfunded Loan Commitments (0.1)%</b>                             |                                  | <b>\$ (1,721,241)</b>   |
| <b>Net Investments 141.5%<br/>(identified cost \$2,660,894,319)</b>      |                                  | <b>\$ 2,737,601,821</b> |
| <b>Other Assets, Less Liabilities (27.7)%</b>                            |                                  | <b>\$ (536,831,367)</b> |
| <b>Auction Preferred Shares Plus Cumulative Unpaid Dividends (13.8)%</b> |                                  | <b>\$ (266,628,544)</b> |
| <b>Net Assets Applicable to Common Shares 100.0%</b>                     |                                  | <b>\$ 1,934,141,910</b> |

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.
- ESAT - Extended Stay America Trust
- FMBT - Fontainebleau Miami Beach Trust
- GECMC - General Electric Commercial Mortgage Corp.
- GMACC - GMAC Commercial Mortgage Securities, Inc.

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GSMS - Goldman Sachs Mortgage Securities Corp. II  
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  
RIAL - Rialto Real Estate Fund LP  
WBCMT - Wachovia Bank Commercial Mortgage Trust  
WF-RBS - WF-RBS 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) This Senior Loan will settle after June 30, 2012, at which time the interest rate will be determined.
- (3) Amount is less than 0.05%.
- (4) Unfunded or partially unfunded loan commitments. The Fund may enter into certain credit agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the borrower's discretion.
- (5) Represents a payment-in-kind security which may pay all or a portion of interest in additional par.
- (6) For fair value measurement disclosure purposes, security is categorized as Level 3.
- (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-accrued status.
- (8) 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 June 30, 2012, the aggregate value of these securities is \$436,097,175 or 22.5% of the Fund's net assets applicable to common shares.
- (9) Security converts to floating rate after the indicated fixed-rate coupon period.
- (10) Variable rate security. The stated interest rate represents the rate in effect at June 30, 2012.
- (11) Security (or a portion thereof) has been pledged for the benefit of the counterparty for reverse repurchase agreements.
- (12) Security (or a portion thereof) has been pledged to cover margin requirements on open financial futures contracts.
- (13) Adjustable rate mortgage security. Rate shown is the rate at June 30, 2012.

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- (14) Weighted average fixed-rate coupon that changes/updates monthly.
- (15) Non-income producing security.
- (16) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (17) Restricted security.
- (18) 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 June 30, 2012. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended June 30, 2012 was \$5,393.

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A summary of open financial instruments at June 30, 2012 is as follows:

**Forward Foreign Currency Exchange Contracts**

**Sales**

| Settlement Date | Deliver                | In Exchange For      | Counterparty                | Net Unrealized Appreciation (Depreciation) |
|-----------------|------------------------|----------------------|-----------------------------|--|
|                 | British Pound Sterling | United States Dollar |                             |  |
| 7/31/12         | 4,241,737              | 6,864,615            | HSBC Bank USA               | \$ 221,874                                 |
|                 | British Pound Sterling | United States Dollar |                             |  |
| 8/31/12         | 3,730,546              | 5,830,414            | JPMorgan Chase Bank         | (11,280)                                   |
|                 | Euro                   | United States Dollar |                             |  |
| 8/31/12         | 32,222,952             | 40,245,178           | Citibank NA                 | (555,054)                                  |
|                 | British Pound Sterling | United States Dollar |                             |  |
| 9/28/12         | 1,665,902              | 2,590,761            | Goldman Sachs International | (17,695)                                   |
|                 |                        |                      |                             | <b>\$ (362,155)</b>                        |

**Futures Contracts**

| Expiration Month/Year | Contracts                      | Position | Aggregate Cost  | Value           | Net Unrealized Appreciation (Depreciation) |
|-----------------------|--------------------------------|----------|-----------------|-----------------|--|
| 9/12                  | 150 U.S. 2-Year Treasury Note  | Short    | \$ (33,039,844) | \$ (33,028,125) | \$ 11,719                                  |
| 9/12                  | 200 U.S. 5-Year Treasury Note  | Short    | (24,750,000)    | (24,793,750)    | (43,750)                                   |
| 9/12                  | 225 U.S. 10-Year Treasury Note | Short    | (29,896,875)    | (30,009,375)    | (112,500)                                  |
| 9/12                  | 30 U.S. 30-Year Treasury Bond  | Short    | (4,457,813)     | (4,439,063)     | 18,750                                     |
|                       |                                |          |                 |                 | <b>\$ (125,781)</b>                        |

At June 30, 2012, the Fund had sufficient cash and/or securities to cover commitments under these contracts.

In the normal course of pursuing its investment objective, 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 utilizes various interest rate derivatives including futures contracts and interest rate swaptions to manage the duration of its portfolio and to hedge against fluctuations in securities prices due to interest rates.

The fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) by risk exposure at June 30, 2012 was as follows:

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| Risk             | Derivative                                  | Fair Value          |                         |
|------------------|---|---------------------|-------------------------|
|                  |   | Asset<br>Derivative | Liability<br>Derivative |
| Foreign Exchange | Forward Foreign Currency Exchange Contracts | \$ 221,874          | \$ (584,029)            |
| Interest Rate    | Financial Futures Contracts                 | 30,469*             | (156,250)*              |
| <b>Total</b>     |   | <b>\$ 252,343</b>   | <b>\$ (740,279)</b>     |

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

**Reverse Repurchase Agreements**

Reverse repurchase agreements outstanding as of June 30, 2012 were as follows:

| Counterparty    | Trade Date | Maturity Date | Interest Rate | Principal Amount | Principal Amount Including Accrued Interest |
|-----------------|------------|---------------|---------------|------------------|---|
| Bank of America | 6/22/12    | 7/23/12       | 0.42%         | \$ 57,158,000    | \$ 57,164,002                               |

At June 30, 2012, the market value of securities pledged for the benefit of the counterparty for reverse repurchase agreements was \$59,172,465.

The cost and unrealized appreciation (depreciation) of investments of the Fund at June 30, 2012, as determined on a federal income tax basis, were as follows:

|                                    |                         |
|------------------------------------|-------------------------|
| <b>Aggregate cost</b>              | <b>\$ 2,686,848,834</b> |
| Gross unrealized appreciation      | \$ 103,715,052          |
| Gross unrealized depreciation      | (52,962,065)            |
| <b>Net unrealized appreciation</b> | <b>\$ 50,752,987</b>    |

**Restricted Securities**

At June 30, 2012, the Fund owned the following securities (representing 0.3% 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               |
|---|---------------------|--------|---------------------|---------------------|
| <b>Common Stocks</b>                                    |                     |        |                     |                     |
| Environmental Systems Products Holdings, Inc.           | 10/25/07            | 2,484  | \$ 0                | \$ 226,044          |
| Panolam Holding Co.                                     | 12/30/09            | 3,677  | 2,020,511           | 5,993,878           |
| <b>Total Common Stocks</b>                              |                     |        | <b>\$ 2,020,511</b> | <b>\$ 6,219,922</b> |
| <b>Preferred Stocks</b>                                 |                     |        |                     |                     |
| Environmental Systems Products Holdings, Inc., Series A | 10/25/07            | 569    | \$ 9,958            | \$ 35,847           |
| <b>Total Preferred Stocks</b>                           |                     |        | <b>\$ 9,958</b>     | <b>\$ 35,847</b>    |
| <b>Total Restricted Securities</b>                      |                     |        | <b>\$ 2,030,469</b> | <b>\$ 6,255,769</b> |

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.



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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)

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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.

At June 30, 2012, the hierarchy of inputs used in valuing the Fund's investments and open derivative instruments, which are carried at value, were as follows:

| Asset Description   | Level 1             | Level 2                 | Level 3              | Total                   |
|---|---------------------|-------------------------|----------------------|-------------------------|
| Senior Floating-Rate Interests<br>(Less Unfunded Loan<br>Commitments) | \$                  | \$ 848,104,170          | \$ 4,587,580         | \$ 852,691,750          |
| Corporate Bonds & Notes   |                     | 987,363,607             | 2,254,321            | 989,617,928             |
| Foreign Government Securities   |                     | 1,145,883               |                      | 1,145,883               |
| Mortgage Pass-Throughs  |                     | 522,001,213             |                      | 522,001,213             |
| Collateralized Mortgage<br>Obligations                                |                     | 103,406,079             |                      | 103,406,079             |
| Commercial Mortgage-Backed<br>Securities                              |                     | 181,720,169             |                      | 181,720,169             |
| Asset-Backed Securities   |                     | 4,780,378               |                      | 4,780,378               |
| U.S. Government Agency<br>Obligations                                 |                     | 31,919,545              |                      | 31,919,545              |
| Common Stocks   | 620,885             | 5,714,972               | 15,504,211           | 21,840,068              |
| Preferred Stocks  | 1,000,246           |                         | 35,847               | 1,036,093               |
| Warrants  |                     | 267,828                 | 0                    | 267,828                 |
| Miscellaneous   |                     | 336,875                 | 72,345               | 409,220                 |
| Interest Rate Swaptions   |                     | 3,249,750               |                      | 3,249,750               |
| Short-Term Investments  |                     | 23,515,917              |                      | 23,515,917              |
| <b>Total Investments</b>  | <b>\$ 1,621,131</b> | <b>\$ 2,713,526,386</b> | <b>\$ 22,454,304</b> | <b>\$ 2,737,601,821</b> |
| Forward Foreign Currency<br>Exchange Contracts                        | \$                  | \$ 221,874              | \$                   | \$ 221,874              |
| Futures Contracts   | 30,469              |                         |                      | 30,469                  |
| <b>Total</b>  | <b>\$ 1,651,600</b> | <b>\$ 2,713,748,260</b> | <b>\$ 22,454,304</b> | <b>\$ 2,737,854,164</b> |
| <b>Liability Description</b>  |                     |                         |                      |                         |
| Forward Foreign Currency<br>Exchange Contracts                        | \$                  | \$ (584,029)            | \$                   | \$ (584,029)            |
| Futures Contracts   | (156,250)           |                         |                      | (156,250)               |
| <b>Total</b>  | <b>\$ (156,250)</b> | <b>\$ (584,029)</b>     | <b>\$</b>            | <b>\$ (740,279)</b>     |

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

|   | Investments in<br>Senior<br>Floating-Rate<br>Interests | Investments in<br>Corporate<br>Bonds & Notes | Investments in<br>Common Stocks | Investments in<br>Preferred Stocks,<br>Warrants and<br>Miscellaneous | Total                |
|---|--|--|---------------------------------|--|----------------------|
| <b>Balance as of<br/>March 31, 2012</b>   | <b>\$ 2,673,650</b>                                    | <b>\$ 2,245,132</b>                          | <b>\$ 24,160,762</b>            | <b>\$ 397,835</b>  | <b>\$ 29,477,379</b> |
| Realized gains (losses)   |  |  | 8,132,611                       |  | 8,132,611            |
| Change in net unrealized<br>appreciation<br>(depreciation)  | (49,392)   | 9,636  | (6,316,518)                     | (289,643)  | (6,645,937)          |
| Cost of purchases <sup>(1)</sup>  |  |  |                                 |  |                      |
| Proceeds from sales <sup>(1)</sup>  |  |  | (9,705,581)                     |  | (9,705,581)          |
| Accrued discount (premium)  | 62,800   | (447)  |                                 |  | 62,373               |
| Transfers to Level 3*   | 1,900,522  |  |                                 |  | 1,900,522            |
| Transfers from Level 3*   |  |  | (767,063)                       |  | (767,063)            |
| <b>Balance as of June 30, 2012</b>  | <b>\$ 4,587,580</b>                                    | <b>\$ 2,254,321</b>                          | <b>\$ 15,504,211</b>            | <b>\$ 108,192</b>  | <b>\$ 22,454,304</b> |
| <b>Change in net unrealized<br/>appreciation (depreciation) on<br/>investments still held as of<br/>June 30, 2012</b> | <b>\$ (49,392)</b>                                     | <b>\$ 9,636</b>                              | <b>\$ 1,914,277</b>             | <b>\$ (289,643)</b>  | <b>\$ 1,584,858</b>  |

\* 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.

(1) Cost of purchases may include securities received in corporate actions; proceeds from sales may include securities delivered in corporate actions.

None of the unobservable inputs for Level 3 assets, individually or collectively, had a material impact on the Fund.

At June 30, 2012, there were no investments transferred between Level 1 and Level 2 during the fiscal year to date then ended.

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: August 27, 2012

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: August 27, 2012

By: /s/ Barbara E. Campbell

Barbara E. Campbell

Treasurer

Date: August 27, 2012