

EATON VANCE LTD DURATION INCOME FUND
Form N-Q
September 29, 2005

**UNITED STATES
SECURITIES AND EXCHANGE COMMISSION**

Washington, D.C. 20549

FORM N-Q

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

Investment Company Act File Number

811-21323

Eaton Vance Limited Duration Income Fund

(Exact Name of Registrant as Specified in Charter)

**The Eaton Vance Building,
255 State Street, Boston, Massachusetts**
(Address of Principal Executive Offices)

02109
(Zip code)

Alan R. Dynner, Esq.

Eaton Vance Management, 255 State Street, Boston, Massachusetts 02109
(Name and Address of Agent for Services)

Registrant's Telephone Number, Including Area Code:

(617) 482-8260

Date of Fiscal Year End:

April 30

Date of Reporting Period:

July 31, 2005

Item 1. Schedule of Investments

Eaton Vance Limited Duration Income Fund

as of July 31, 2005

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior, Floating Rate Interests 48.9% (1)

| Principal Amount | Borrower/Tranche Description | Value |
|------------------|--|----------------------|
| | Aerospace and Defense 0.7% | |
| | Alliant Tech Systems, Inc. | |
| \$ 760,500 | Term Loan, 4.66%, Maturing March 31, 2009 | \$ 763,352 |
| | CACI International, Inc. | |
| 1,357,812 | Term Loan, 4.96%, Maturing May 3, 2011 | 1,373,937 |
| | Hexcel Corp. | |
| 1,299,111 | Term Loan, 5.26%, Maturing March 1, 2012 | 1,316,365 |
| | K&F Industries, Inc. | |
| 2,945,950 | Term Loan, 6.04%, Maturing November 18, 2012 | 2,990,507 |
| | Standard Aero Holdings, Inc. | |
| 677,308 | Term Loan, 5.72%, Maturing August 24, 2012 | 686,621 |
| | Transdigm, Inc. | |
| 5,233,750 | Term Loan, 5.80%, Maturing July 22, 2010 | 5,318,798 |
| | Vought Aircraft Industries, Inc. | |
| 1,323,741 | Term Loan, 5.99%, Maturing December 22, 2011 | 1,346,245 |
| | Wyle Laboratories, Inc. | |
| 314,213 | Term Loan, 5.96%, Maturing January 28, 2011 | 319,417 |
| | | \$ 14,115,242 |
| | Air Transport 0.0% | |
| | United Airlines, Inc. | |
| 990,438 | DIP Loan, 7.96%, Maturing December 31, 2005 | 1,002,199 |
| | | \$ 1,002,199 |
| | Automotive 2.3% | |
| | Accuride Corp. | |
| 2,700,086 | Term Loan, 5.65%, Maturing January 31, 2012 | 2,726,245 |
| | Affina Group, Inc. | |
| 1,202,955 | Term Loan, 6.40%, Maturing November 30, 2011 | 1,209,346 |
| | Collins & Aikman Products Co. | |
| 2,206,938 | Term Loan, 7.94%, Maturing August 31, 2011 | 1,814,418 |
| | CSA Acquisition Corp. | |
| 1,020,290 | Term Loan, 5.50%, Maturing December 23, 2011 | 1,021,565 |
| 646,335 | Term Loan, 5.50%, Maturing December 23, 2011 | 647,143 |
| | Dayco Products, LLC | |
| 2,948,964 | Term Loan, 6.43%, Maturing June 23, 2011 | 2,975,691 |
| | Exide Technologies | |
| 661,643 | Term Loan, 6.81%, Maturing May 5, 2010 | 651,718 |
| 661,643 | Term Loan, 8.56%, Maturing May 5, 2010 | 663,711 |
| | Federal-Mogul Corp. | |
| 5,626,706 | Term Loan, 7.24%, Maturing December 31, 2005 | 5,640,773 |
| | Goodyear Tire & Rubber Co. | |
| 950,000 | Term Loan, 4.67%, Maturing April 30, 2010 | 957,464 |
| 3,185,000 | Term Loan, 6.32%, Maturing April 30, 2010 | 3,214,363 |
| 1,000,000 | Term Loan, 7.07%, Maturing March 1, 2011 | 996,339 |

| | | |
|--------------|--|----------------------|
| | HLI Operating Co., Inc. | |
| \$ 4,726,648 | Term Loan, 6.77%, Maturing June 3, 2009 | \$ 4,778,641 |
| 800,000 | Term Loan, 8.92%, Maturing June 3, 2010 | 812,000 |
| | Key Automotive Group | |
| 1,117,113 | Term Loan, 6.34%, Maturing June 29, 2010 | 1,122,698 |
| | Metaldyne Corp. | |
| 1,764,766 | Term Loan, 8.02%, Maturing December 31, 2009 | 1,740,059 |
| | Plastech Engineered Products, Inc. | |
| 853,448 | Term Loan, 8.24%, Maturing March 31, 2010 | 812,483 |
| | R.J. Tower Corp. | |
| 1,880,000 | DIP Revolving Loan, 6.63%, Maturing February 2, 2007 | 1,905,654 |
| | Tenneco Automotive, Inc. | |
| 1,861,375 | Term Loan, 5.54%, Maturing December 12, 2009 | 1,887,745 |
| 817,670 | Term Loan, 5.59%, Maturing December 12, 2010 | 829,254 |
| | TI Automotive, Ltd. | |
| 1,371,884 | Term Loan, 6.91%, Maturing June 30, 2011 | 1,344,446 |
| | Trimas Corp. | |
| 4,695,547 | Term Loan, 6.90%, Maturing December 31, 2009 | 4,736,633 |
| | TRW Automotive, Inc. | |
| 1,990,000 | Term Loan, 4.94%, Maturing October 31, 2010 | 2,004,427 |
| 2,314,109 | Term Loan, 5.25%, Maturing June 30, 2012 | 2,340,383 |
| | United Components, Inc. | |
| 1,446,667 | Term Loan, 5.75%, Maturing June 30, 2010 | 1,470,628 |
| | | \$ 48,303,827 |
| | Beverage and Tobacco 0.7% | |
| | Alliance One International, Inc. | |
| 962,588 | Term Loan, 6.73%, Maturing May 13, 2010 | 981,238 |
| | Constellation Brands, Inc. | |
| 5,669,283 | Term Loan, 5.30%, Maturing November 30, 2011 | 5,764,164 |
| | Culligan International Co. | |
| 1,200,000 | Term Loan, 5.88%, Maturing September 30, 2011 | 1,217,250 |
| | National Dairy Holdings, L.P. | |
| 329,175 | Term Loan, 5.49%, Maturing March 15, 2012 | 333,907 |
| | National Distribution Company | |
| 950,000 | Term Loan, 9.96%, Maturing June 22, 2010 | 952,375 |
| | Southern Wine & Spirits of America | |
| 4,330,144 | Term Loan, 4.99%, Maturing May 31, 2012 | 4,368,933 |
| | Sunny Delight Beverages Co. | |
| 444,706 | Term Loan, 7.54%, Maturing August 20, 2010 | 448,041 |
| | | \$ 14,065,908 |
| | Building and Development 3.6% | |
| | AIMCO Properties, L.P. | |
| 1,550,000 | Term Loan, 5.16%, Maturing November 2, 2009 | 1,568,406 |
| 4,500,000 | Term Loan, 5.21%, Maturing November 2, 2009 | 4,568,908 |

| | | |
|--------------|--|--------------|
| | Biomed Realty, L.P. | |
| \$ 3,690,000 | Term Loan, 5.59%, Maturing May 31, 2010 | \$ 3,694,612 |
| | Custom Building Products, Inc. | |
| 897,750 | Term Loan, 5.74%, Maturing October 29, 2011 | 903,922 |
| | DMB/CHII, LLC | |
| 632,999 | Term Loan, 5.79%, Maturing March 3, 2007 | 634,582 |
| | Formica Corp. | |
| 78,280 | Term Loan, 8.43%, Maturing June 10, 2010 | 78,671 |
| 97,011 | Term Loan, 8.43%, Maturing June 10, 2010 | 97,496 |
| 189,694 | Term Loan, 8.43%, Maturing June 10, 2010 | 190,642 |
| 275,846 | Term Loan, 8.44%, Maturing June 10, 2010 | 277,225 |
| | FT-FIN Acquisition, LLC | |
| 1,424,157 | Term Loan, 7.88%, Maturing November 17, 2007 | 1,427,718 |
| | General Growth Properties, Inc. | |
| 9,957,600 | Term Loan, 5.49%, Maturing November 12, 2008 | 10,099,078 |
| | Hovstone Holdings, LLC | |
| 1,485,000 | Term Loan, 5.59%, Maturing February 28, 2009 | 1,488,712 |
| | Landsource Communities, LLC | |
| 1,002,000 | Term Loan, 5.94%, Maturing March 31, 2010 | 1,007,324 |
| | LNR Property Corp. | |
| 5,272,239 | Term Loan, 6.21%, Maturing February 3, 2008 | 5,327,312 |
| 1,500,000 | Term Loan, 6.21%, Maturing February 3, 2008 | 1,500,937 |
| | LNR Property Holdings | |
| 1,045,000 | Term Loan, 7.71%, Maturing February 3, 2008 | 1,041,734 |
| | MAAX Corp. | |
| 920,700 | Term Loan, 5.99%, Maturing June 4, 2011 | 923,002 |
| | Mueller Group, Inc. | |
| 2,355,725 | Term Loan, 6.21%, Maturing April 23, 2011 | 2,376,337 |
| | NCI Building Systems, Inc. | |
| 846,563 | Term Loan, 5.41%, Maturing June 18, 2010 | 856,615 |
| | Newkirk Master, L.P. | |
| 403,667 | Term Loan, 7.95%, Maturing November 24, 2006 | 403,919 |
| | Newkirk Tender Holdings, LLC | |
| 1,798,216 | Term Loan, 7.99%, Maturing May 25, 2006 | 1,802,712 |
| 2,833,333 | Term Loan, 9.49%, Maturing May 25, 2006 | 2,840,417 |
| | Nortek, Inc. | |
| 2,034,625 | Term Loan, 5.92%, Maturing August 27, 2011 | 2,054,971 |
| | Panolam Industries Holdings, Inc. | |
| 1,024,060 | Term Loan, 6.56%, Maturing December 3, 2010 | 1,031,741 |
| 1,357,809 | Term Loan, 10.81%, Maturing June 3, 2011 | 1,388,360 |
| | Ply Gem Industries, Inc. | |
| 799,005 | Term Loan, 5.60%, Maturing February 12, 2011 | 801,002 |
| 314,130 | Term Loan, 6.16%, Maturing February 12, 2011 | 314,915 |
| 2,137,743 | Term Loan, 6.16%, Maturing February 12, 2011 | 2,143,088 |
| | South Edge, LLC | |
| 612,500 | Term Loan, 5.31%, Maturing October 31, 2007 | 615,435 |
| 2,287,500 | Term Loan, 5.56%, Maturing October 31, 2009 | 2,310,375 |

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| | St. Marys Cement, Inc. | |
| \$ 1,974,950 | Term Loan, 5.49%, Maturing December 4, 2010 | \$ 1,993,465 |
| | Stile Acquisition Corp. | |
| 979,210 | Term Loan, 5.66%, Maturing April 6, 2013 | 982,882 |
| | Stile U.S. Acquisition Corp. | |
| 980,878 | Term Loan, 5.66%, Maturing April 6, 2013 | 984,556 |
| | Sugarloaf Mills, L.P. | |
| 1,000,000 | Term Loan, 5.19%, Maturing April 7, 2007 | 1,005,000 |
| 2,000,000 | Term Loan, 6.34%, Maturing April 7, 2007 | 2,000,000 |
| | The Macerich Partnership, L.P. | |
| 1,505,000 | Term Loan, 4.89%, Maturing July 30, 2007 | 1,506,881 |
| 1,465,000 | Term Loan, 6.75%, Maturing April 25, 2010 | 1,470,494 |
| | The Woodlands Community Property Co. | |
| 1,174,000 | Term Loan, 5.59%, Maturing November 30, 2007 | 1,181,337 |
| 367,000 | Term Loan, 7.59%, Maturing November 30, 2007 | 372,505 |
| | Tousa/Kolter, LLC | |
| 2,330,000 | Term Loan, 5.78%, Maturing January 7, 2008 (2) | 2,341,650 |
| | Tower Financing, LLC | |
| 2,750,000 | Term Loan, 6.94%, Maturing April 8, 2008 | 2,753,437 |
| | Trustreet Properties, Inc. | |
| 1,025,000 | Term Loan, 5.34%, Maturing April 8, 2010 | 1,033,328 |
| | Whitehall Street Real Estate, L.P. | |
| 2,254,693 | Term Loan, 7.24%, Maturing September 11, 2006 (3) | 2,290,993 |
| | | \$ 73,686,696 |
| | Business Equipment and Services 1.1% | |
| | Allied Security Holdings, LLC | |
| 812,560 | Term Loan, 7.24%, Maturing June 30, 2010 | 826,779 |
| | Baker & Taylor, Inc. | |
| 2,850,000 | Term Loan, 10.16%, Maturing May 6, 2011 | 2,878,500 |
| | DynCorp International, LLC | |
| 1,356,600 | Term Loan, 6.06%, Maturing February 11, 2011 | 1,373,840 |
| | Global Imaging Systems, Inc. | |
| 2,405,536 | Term Loan, 4.92%, Maturing May 10, 2010 | 2,424,330 |
| | Info USA, Inc. | |
| 756,875 | Term Loan, 6.24%, Maturing June 9, 2010 | 758,767 |
| | Iron Mountain, Inc. | |
| 2,662,649 | Term Loan, 5.13%, Maturing April 2, 2011 | 2,691,605 |
| 1,990,000 | Term Loan, 5.16%, Maturing April 2, 2011 | 2,012,801 |
| | Language Line, Inc. | |
| 2,916,480 | Term Loan, 7.90%, Maturing June 11, 2011 | 2,954,304 |
| | Mitchell International, Inc. | |
| 422,510 | Term Loan, 6.24%, Maturing August 13, 2011 | 429,244 |
| 990,000 | Term Loan, 9.34%, Maturing August 15, 2012 | 1,014,750 |
| | Protection One, Inc. | |
| 1,095,100 | Term Loan, 6.35%, Maturing April 18, 2011 | 1,110,158 |

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|--------------|---|----------------------|
| | Quintiles Transnational Corp. | |
| \$ 1,246,573 | Term Loan, 5.24%, Maturing September 25, 2009 | \$ 1,253,585 |
| | Transaction Network Services, Inc. | |
| 1,376,550 | Term Loan, 5.41%, Maturing May 4, 2012 | 1,383,433 |
| | Western Inventory Services | |
| 625,000 | Term Loan, 10.23%, Maturing October 14, 2011 | 630,469 |
| | Williams Scotsman, Inc. | |
| 1,000,000 | Term Loan, 5.98%, Maturing June 27, 2010 | 1,013,125 |
| | | \$ 22,755,690 |
| | Cable and Satellite Television 3.2% | |
| | Adelphia Communications Corp. | |
| 3,670,546 | DIP Loan, 5.38%, Maturing March 31, 2006 | 3,684,883 |
| | Atlantic Broadband Finance, LLC | |
| 1,935,000 | Term Loan, 6.11%, Maturing September 1, 2011 | 1,966,444 |
| | Bragg Communication, Inc. | |
| 2,171,100 | Term Loan, 5.82%, Maturing August 31, 2011 | 2,196,882 |
| | Bresnan Communications, LLC | |
| 6,500,000 | Term Loan, 6.89%, Maturing September 30, 2010 | 6,616,187 |
| | Canadian Cable Acquisition Co., Inc. | |
| 495,000 | Term Loan, 6.49%, Maturing July 30, 2011 | 502,580 |
| | Cebridge Connections, Inc. | |
| 1,580,000 | Term Loan, 9.39%, Maturing February 23, 2010 | 1,581,975 |
| | Charter Communications Operating, LLC | |
| 13,125,931 | Term Loan, 6.93%, Maturing April 27, 2011 | 13,090,767 |
| | Insight Midwest Holdings, LLC | |
| 11,327,500 | Term Loan, 5.63%, Maturing December 31, 2009 | 11,485,383 |
| | MCC Iowa, LLC | |
| 3,720,000 | Term Loan, 4.72%, Maturing March 31, 2010 | 3,702,795 |
| 2,470,084 | Term Loan, 5.44%, Maturing February 3, 2014 | 2,502,848 |
| | Mediacom Illinois, LLC | |
| 4,875,500 | Term Loan, 5.72%, Maturing March 31, 2013 | 4,948,969 |
| | NTL, Inc. | |
| 2,600,000 | Term Loan, 6.41%, Maturing April 13, 2012 | 2,626,109 |
| | Rainbow National Services, LLC | |
| 3,120,841 | Term Loan, 6.13%, Maturing March 31, 2012 | 3,153,610 |
| | UGS Corp. | |
| 4,990,118 | Term Loan, 5.49%, Maturing March 31, 2012 | 5,064,970 |
| | UPC Broadband Holdings B.V. | |
| 2,560,000 | Term Loan, 6.25%, Maturing September 30, 2012 | 2,581,332 |
| | | \$ 65,705,734 |
| | Chemicals and Plastics 2.2% | |
| | Brenntag AG | |
| 2,475,000 | Term Loan, 5.88%, Maturing December 9, 2011 | 2,506,432 |
| | Carmeuse Lime, Inc. | |
| 740,625 | Term Loan, 5.50%, Maturing May 2, 2011 | 746,180 |

| | | |
|--------------|--|---------------|
| | Celanese Holdings, LLC | |
| \$ 4,990,574 | Term Loan, 5.74%, Maturing April 6, 2011 (2) | \$ 5,082,590 |
| | Hercules, Inc. | |
| 829,500 | Term Loan, 5.31%, Maturing October 8, 2010 | 840,595 |
| | Huntsman International, LLC | |
| 7,477,193 | Term Loan, 5.75%, Maturing December 31, 2010 | 7,500,559 |
| | Huntsman, LLC | |
| 2,092,657 | Term Loan, 6.40%, Maturing March 31, 2010 | 2,100,505 |
| | Innophos, Inc. | |
| 522,500 | Term Loan, 5.55%, Maturing August 13, 2010 | 527,834 |
| | Invista B.V. | |
| 4,441,024 | Term Loan, 5.75%, Maturing April 29, 2011 | 4,515,966 |
| 1,926,813 | Term Loan, 5.75%, Maturing April 29, 2011 | 1,959,328 |
| | ISP Chemco, Inc. | |
| 1,481,250 | Term Loan, 5.46%, Maturing March 27, 2011 | 1,499,766 |
| | Kraton Polymer, LLC | |
| 2,676,696 | Term Loan, 6.28%, Maturing December 23, 2010 | 2,720,192 |
| | Mosaic Co. | |
| 1,556,100 | Term Loan, 5.22%, Maturing February 21, 2012 | 1,577,739 |
| | Nalco Co. | |
| 5,058,307 | Term Loan, 5.65%, Maturing November 4, 2010 | 5,148,411 |
| | Niagara Acquisition, Inc. | |
| 1,421,050 | Term Loan, 5.50%, Maturing February 11, 2012 | 1,438,370 |
| | Rockwood Specialties Group, Inc. | |
| 3,795,925 | Term Loan, 5.93%, Maturing December 10, 2012 | 3,863,937 |
| | Solo Cup Co. | |
| 3,422,837 | Term Loan, 5.40%, Maturing February 27, 2011 | 3,466,478 |
| | Wellman, Inc. | |
| 750,000 | Term Loan, 7.21%, Maturing February 10, 2009 | 765,000 |
| | Westlake Chemical Corp. | |
| 240,000 | Term Loan, 5.85%, Maturing July 31, 2010 | 242,400 |
| | | \$ 46,502,282 |
| | Clothing/Textiles 0.2% | |
| | Propex Fabrics, Inc. | |
| 390,000 | Term Loan, 5.74%, Maturing December 31, 2011 | 390,487 |
| | SI Corp. | |
| 1,811,313 | Term Loan, 7.49%, Maturing December 9, 2009 | 1,824,897 |
| | St. John Knits International, Inc. | |
| 1,860,338 | Term Loan, 6.00%, Maturing March 23, 2012 | 1,882,429 |
| | The William Carter Co. | |
| 1,110,000 | Term Loan, 5.24%, Maturing July 14, 2012 | 1,126,997 |
| | | \$ 5,224,810 |
| | Conglomerates 1.4% | |
| | Amsted Industries, Inc. | |
| 6,524,013 | Term Loan, 6.12%, Maturing October 15, 2010 | 6,610,998 |

| | | |
|------------|---|---------------|
| | Blount, Inc. | |
| \$ 976,071 | Term Loan, 5.98%, Maturing August 9, 2010 | \$ 990,712 |
| | Euramax International, Inc. | |
| 860,000 | Term Loan, 5.88%, Maturing June 28, 2012 | 874,512 |
| 501,316 | Term Loan, 10.55%, Maturing June 28, 2013 | 502,569 |
| 248,684 | Term Loan, 10.55%, Maturing June 28, 2013 | 249,306 |
| | Gentek, Inc. | |
| 638,400 | Term Loan, 6.09%, Maturing February 25, 2011 | 640,874 |
| 875,000 | Term Loan, 9.35%, Maturing February 25, 2012 | 835,187 |
| | Goodman Global Holdings, Inc. | |
| 1,343,250 | Term Loan, 5.88%, Maturing December 23, 2011 | 1,363,819 |
| | Johnson Diversey, Inc. | |
| 2,420,747 | Term Loan, 4.90%, Maturing November 30, 2009 | 2,445,332 |
| 1,275,000 | Term Loan, 4.96%, Maturing November 30, 2009 | 1,288,547 |
| | Penn Engineering & Manufacturing Corp. | |
| 625,000 | Term Loan, 5.97%, Maturing May 25, 2011 | 631,250 |
| | Polymer Group, Inc. | |
| 2,333,333 | Term Loan, 6.73%, Maturing April 27, 2010 | 2,379,027 |
| 2,500,000 | Term Loan, 9.73%, Maturing April 27, 2011 | 2,558,332 |
| | PP Acquisition Corp. | |
| 4,552,267 | Term Loan, 5.74%, Maturing November 12, 2011 | 4,584,510 |
| | Rexnord Corp. | |
| 1,032,112 | Term Loan, 6.80%, Maturing December 31, 2011 | 1,046,519 |
| 2,425,186 | Term Loan, 6.80%, Maturing December 31, 2011 | 2,459,037 |
| | | \$ 29,460,531 |
| | Containers and Glass Products 2.2% | |
| | Berry Plastics Corp. | |
| 4,265,709 | Term Loan, 5.60%, Maturing June 30, 2010 | 4,337,160 |
| | BWAY Corp. | |
| 2,408,700 | Term Loan, 5.75%, Maturing June 30, 2011 | 2,445,960 |
| | Consolidated Container Holding, LLC | |
| 1,237,500 | Term Loan, 6.69%, Maturing December 15, 2008 | 1,253,742 |
| | Dr. Pepper/Seven Up Bottling Group, Inc. | |
| 3,544,585 | Term Loan, 5.35%, Maturing December 19, 2010 | 3,598,640 |
| | Graham Packaging Holdings Co. | |
| 4,477,500 | Term Loan, 6.03%, Maturing October 7, 2011 | 4,552,592 |
| 3,000,000 | Term Loan, 7.75%, Maturing April 7, 2012 | 3,094,374 |
| | Graphic Packaging International, Inc. | |
| 11,268,591 | Term Loan, 6.03%, Maturing August 8, 2009 | 11,434,104 |
| | IPG (US), Inc. | |
| 1,265,438 | Term Loan, 5.72%, Maturing July 28, 2011 | 1,288,637 |
| | Owens-Illinois, Inc. | |
| 3,689,555 | Term Loan, 5.12%, Maturing April 1, 2007 | 3,721,839 |
| | Smurfit-Stone Container Corp. | |
| 652,032 | Term Loan, 3.09%, Maturing November 1, 2010 | 663,035 |
| 1,644,498 | Term Loan, 5.38%, Maturing November 1, 2011 | 1,671,736 |

| | | |
|--------------|--|---------------|
| \$ 5,184,861 | Term Loan, 5.47%, Maturing November 1, 2011 | \$ 5,270,737 |
| | U.S. Can Corp. | |
| 1,481,250 | Term Loan, 7.65%, Maturing January 15, 2010 | 1,488,656 |
| | | \$ 44,821,212 |
| | Cosmetics/Toiletries 0.4% | |
| | American Safety Razor Co. | |
| 997,500 | Term Loan, 6.01%, Maturing February 28, 2012 | 1,009,969 |
| | Church & Dwight Co., Inc. | |
| 4,023,657 | Term Loan, 5.24%, Maturing May 30, 2011 | 4,070,601 |
| | Prestige Brands, Inc. | |
| 1,752,813 | Term Loan, 5.38%, Maturing April 7, 2011 | 1,771,801 |
| | Revlon Consumer Products Corp. | |
| 1,461,250 | Term Loan, 9.43%, Maturing July 9, 2010 | 1,514,220 |
| | | \$ 8,366,591 |
| | Drugs 0.2% | |
| | Warner Chilcott Corp. | |
| 3,220,165 | Term Loan, 6.07%, Maturing January 18, 2012 | 3,258,405 |
| 1,297,569 | Term Loan, 6.18%, Maturing January 18, 2012 | 1,312,978 |
| 599,441 | Term Loan, 6.18%, Maturing January 18, 2012 | 606,559 |
| | | \$ 5,177,942 |
| | Ecological Services and Equipment 0.7% | |
| | Alderwoods Group, Inc. | |
| 645,365 | Term Loan, 5.35%, Maturing September 29, 2009 | 654,037 |
| | Allied Waste Industries, Inc. | |
| 1,614,394 | Term Loan, 4.87%, Maturing January 15, 2010 | 1,626,200 |
| 4,229,611 | Term Loan, 5.54%, Maturing January 15, 2012 | 4,263,537 |
| | Envirocare of Utah, LLC | |
| 1,856,591 | Term Loan, 6.11%, Maturing April 15, 2010 | 1,882,119 |
| | Environmental Systems Products Holdings, Inc. | |
| 1,424,439 | Term Loan, 6.94%, Maturing December 12, 2008 | 1,452,037 |
| 1,000,000 | Term Loan, 13.50%, Maturing December 12, 2010 | 1,028,750 |
| | IESI Corp. | |
| 1,764,706 | Term Loan, 5.55%, Maturing January 20, 2012 | 1,791,177 |
| | Sensus Metering Systems, Inc. | |
| 129,111 | Term Loan, 6.02%, Maturing December 17, 2010 | 130,671 |
| 860,737 | Term Loan, 6.02%, Maturing December 17, 2010 | 871,137 |
| | | \$ 13,699,665 |
| | Electronics/Electrical 1.4% | |
| | AMI Semiconductor, Inc. | |
| 1,401,488 | Term Loan, 4.99%, Maturing April 1, 2012 | 1,409,662 |
| | Communications & Power, Inc. | |
| 1,777,778 | Term Loan, 5.38%, Maturing July 23, 2010 | 1,807,778 |
| | Energys Capital, Inc. | |
| 1,559,250 | Term Loan, 5.34%, Maturing March 17, 2011 | 1,569,970 |

| | | |
|--------------|--|---------------|
| | Fairchild Semiconductor Corp. | |
| \$ 8,983,606 | Term Loan, 5.35%, Maturing December 31, 2010 | \$ 9,084,672 |
| | Invensys International Holdings Ltd. | |
| 4,027,061 | Term Loan, 6.88%, Maturing September 5, 2009 | 4,087,467 |
| | Rayovac Corp. | |
| 4,189,500 | Term Loan, 5.48%, Maturing February 7, 2012 | 4,248,853 |
| | Security Co., Inc. | |
| 990,000 | Term Loan, 7.50%, Maturing June 30, 2010 | 998,662 |
| 500,000 | Term Loan, 11.25%, Maturing June 30, 2011 | 506,875 |
| | Telcordia Technologies, Inc. | |
| 2,628,413 | Term Loan, 6.07%, Maturing September 15, 2012 | 2,623,484 |
| | United Online, Inc. | |
| 304,000 | Term Loan, 6.73%, Maturing December 13, 2008 | 305,520 |
| | Vertafore, Inc. | |
| 1,498,200 | Term Loan, 6.06%, Maturing December 22, 2010 | 1,507,564 |
| 500,000 | Term Loan, 9.51%, Maturing December 22, 2011 | 507,500 |
| | Viasystems, Inc. | |
| 746,250 | Term Loan, 7.64%, Maturing September 30, 2009 | 753,712 |
| | | \$ 29,411,719 |
| | Equipment Leasing 0.3% | |
| | Ashtead Group, PLC | |
| 1,000,000 | Term Loan, 5.56%, Maturing November 12, 2009 | 1,015,000 |
| | Maxim Crane Works, L.P. | |
| 1,055,000 | Term Loan, 8.94%, Maturing January 28, 2012 | 1,099,837 |
| | United Rentals, Inc. | |
| 565,000 | Term Loan, 3.34%, Maturing February 14, 2011 | 573,239 |
| 2,789,688 | Term Loan, 5.73%, Maturing February 14, 2011 | 2,826,651 |
| | | \$ 5,514,727 |
| | Farming/Agriculture 0.0% | |
| | Central Garden & Pet Co. | |
| 596,974 | Term Loan, 5.19%, Maturing May 15, 2009 | 604,436 |
| | | \$ 604,436 |
| | Financial Intermediaries 0.7% | |
| | Coinstar, Inc. | |
| 657,650 | Term Loan, 5.55%, Maturing July 7, 2011 | 667,515 |
| | Corrections Corp. of America | |
| 1,269,545 | Term Loan, 5.35%, Maturing March 31, 2008 | 1,290,176 |
| | Fidelity National Information Solutions, Inc. | |
| 7,788,000 | Term Loan, 5.10%, Maturing March 9, 2013 | 7,813,031 |
| | Refco Group Ltd., LLC | |
| 3,099,250 | Term Loan, 5.48%, Maturing August 5, 2011 | 3,119,395 |
| | Wackenhut Corrections Corp. | |
| 1,208,184 | Term Loan, 5.98%, Maturing July 9, 2009 | 1,223,286 |
| | | \$ 14,113,403 |

| | | |
|--------------|--|----------------------|
| | Food Products 1.7% | |
| | Acosta Sales Co., Inc. | |
| \$ 1,588,000 | Term Loan, 5.35%, Maturing August 13, 2010 | \$ 1,610,332 |
| | American Seafoods Holdings, LLC | |
| 2,328,649 | Term Loan, 6.74%, Maturing March 31, 2009 | 2,345,387 |
| | Atkins Nutritional, Inc. | |
| 1,825,000 | Term Loan, 8.25%, Maturing November 26, 2009 (4) | 1,168,000 |
| | Chiquita Brands, LLC | |
| 1,325,000 | Term Loan, 5.84%, Maturing June 28, 2012 | 1,347,359 |
| | Del Monte Corp. | |
| 962,588 | Term Loan, 5.18%, Maturing February 8, 2012 | 975,462 |
| | Doane Pet Care Co. | |
| 2,615,238 | Term Loan, 7.41%, Maturing November 5, 2009 | 2,665,364 |
| | Dole Food Co., Inc. | |
| 1,295,316 | Term Loan, 5.18%, Maturing April 18, 2012 | 1,311,305 |
| | Herbalife International, Inc. | |
| 496,650 | Term Loan, 5.37%, Maturing December 21, 2010 | 500,375 |
| | Interstate Brands Corp. | |
| 625,000 | Term Loan, 7.40%, Maturing July 19, 2006 | 621,875 |
| 3,884,640 | Term Loan, 7.29%, Maturing July 19, 2007 | 3,867,159 |
| | Merisant Co. | |
| 5,454,127 | Term Loan, 6.93%, Maturing January 11, 2010 | 5,331,409 |
| | Michael Foods, Inc. | |
| 1,146,673 | Term Loan, 5.29%, Maturing November 21, 2010 | 1,166,740 |
| 3,000,000 | Term Loan, 6.59%, Maturing November 21, 2011 | 3,076,875 |
| | Pinnacle Foods Holdings Corp. | |
| 4,937,500 | Term Loan, 6.76%, Maturing November 25, 2010 | 4,993,817 |
| | Reddy Ice Group, Inc. | |
| 4,200,778 | Term Loan, 5.99%, Maturing July 31, 2009 | 4,248,037 |
| | | \$ 35,229,496 |
| | Food Service 1.0% | |
| | AFC Enterprises, Inc. | |
| 1,950,000 | Term Loan, 5.75%, Maturing May 11, 2011 | 1,974,375 |
| | Arby's Restaurant Group, Inc. | |
| 385,000 | Term Loan, 5.73%, Maturing July 25, 2012 | 390,254 |
| | Buffets, Inc. | |
| 418,182 | Term Loan, 3.39%, Maturing June 28, 2009 | 421,318 |
| 2,084,522 | Term Loan, 7.16%, Maturing June 28, 2009 | 2,100,156 |
| | Burger King Corp. | |
| 1,070,000 | Term Loan, 5.19%, Maturing June 30, 2012 | 1,087,945 |
| | Carrols Corp. | |
| 621,875 | Term Loan, 6.00%, Maturing December 31, 2010 | 631,332 |
| | CKE Restaurants, Inc. | |
| 1,544,710 | Term Loan, 5.50%, Maturing May 1, 2010 | 1,560,157 |
| | Denny's, Inc. | |
| 532,327 | Term Loan, 6.72%, Maturing September 21, 2009 | 546,634 |

| | | |
|--------------|---|---------------|
| | Domino s, Inc. | |
| \$ 6,978,878 | Term Loan, 5.25%, Maturing June 25, 2010 | \$ 7,090,107 |
| | Gate Gourmet Borrower, LLC | |
| 992,515 | Term Loan, 9.66%, Maturing December 31, 2008 | 981,350 |
| | Jack in the Box, Inc. | |
| 1,477,500 | Term Loan, 5.18%, Maturing January 8, 2011 | 1,496,432 |
| | Maine Beverage Co., LLC | |
| 928,125 | Term Loan, 5.24%, Maturing March 31, 2013 | 925,805 |
| | Ruth s Chris Steak House, Inc. | |
| 788,762 | Term Loan, 6.50%, Maturing March 11, 2011 | 790,734 |
| | Weight Watchers International, Inc. | |
| 942,875 | Term Loan, 5.11%, Maturing March 31, 2010 | 953,482 |
| | | \$ 20,950,081 |
| | Food/Drug Retailers 0.7% | |
| | Cumberland Farms, Inc. | |
| 4,101,099 | Term Loan, 5.22%, Maturing September 8, 2008 | 4,124,168 |
| 1,735,977 | Term Loan, 5.25%, Maturing September 8, 2008 | 1,740,317 |
| | General Nutrition Centers, Inc. | |
| 1,018,317 | Term Loan, 6.50%, Maturing December 7, 2009 | 1,029,348 |
| | Rite Aid Corp. | |
| 1,960,188 | Term Loan, 5.11%, Maturing September 22, 2009 | 1,978,972 |
| | The Jean Coutu Group (PJC), Inc. | |
| 2,977,500 | Term Loan, 5.94%, Maturing July 30, 2011 | 3,028,677 |
| | The Pantry, Inc. | |
| 2,066,646 | Term Loan, 5.74%, Maturing March 12, 2011 | 2,097,645 |
| | | \$ 13,999,127 |
| | Forest Products 0.9% | |
| | Appleton Papers, Inc. | |
| 2,375,660 | Term Loan, 5.64%, Maturing June 11, 2010 | 2,399,417 |
| | Boise Cascade Holdings, LLC | |
| 5,045,696 | Term Loan, 5.25%, Maturing October 29, 2011 | 5,128,006 |
| | Escanaba Timber, LLC | |
| 700,000 | Term Loan, 6.00%, Maturing May 2, 2008 | 713,125 |
| | Koch Cellulose, LLC | |
| 551,114 | Term Loan, 4.84%, Maturing May 7, 2011 | 558,348 |
| 1,789,160 | Term Loan, 4.84%, Maturing May 7, 2011 | 1,812,643 |
| | NewPage Corp. | |
| 3,100,000 | Term Loan, 6.38%, Maturing May 2, 2011 | 3,162,000 |
| | RLC Industries Co. | |
| 2,143,904 | Term Loan, 4.99%, Maturing February 24, 2010 | 2,155,517 |
| | Xerium Technologies, Inc. | |
| 2,335,000 | Term Loan, 5.07%, Maturing May 18, 2012 | 2,370,756 |
| | | \$ 18,299,812 |

| | | |
|--------------|---|--------------|
| | Healthcare 2.8% | |
| | Accredo Health, Inc. | |
| \$ 3,216,093 | Term Loan, 5.24%, Maturing June 30, 2011 | \$ 3,228,153 |
| | Alliance Imaging, Inc. | |
| 2,274,402 | Term Loan, 5.87%, Maturing December 29, 2011 | 2,308,518 |
| | AMR HoldCo, Inc. | |
| 852,863 | Term Loan, 5.67%, Maturing February 10, 2012 | 866,988 |
| | Colgate Medical, Ltd. | |
| 697,980 | Term Loan, 5.48%, Maturing December 30, 2008 | 705,396 |
| | Community Health Systems, Inc. | |
| 11,764,119 | Term Loan, 5.07%, Maturing August 19, 2011 | 11,936,910 |
| | Concentra Operating Corp. | |
| 4,530,865 | Term Loan, 6.01%, Maturing June 30, 2009 | 4,595,996 |
| | Conmed Corp. | |
| 1,341,213 | Term Loan, 5.71%, Maturing December 31, 2009 | 1,357,769 |
| | Cross Country Healthcare, Inc. | |
| 929,299 | Term Loan, 6.60%, Maturing June 5, 2009 | 936,268 |
| | Encore Medical IHC, Inc. | |
| 1,608,750 | Term Loan, 6.40%, Maturing October 4, 2010 | 1,631,876 |
| | Envision Worldwide, Inc. | |
| 1,289,167 | Term Loan, 8.56%, Maturing September 30, 2010 | 1,295,613 |
| | FHC Health Systems, Inc. | |
| 1,857,143 | Term Loan, 8.91%, Maturing December 18, 2009 | 1,875,714 |
| 1,300,000 | Term Loan, 11.91%, Maturing December 18, 2009 | 1,313,000 |
| | Hanger Orthopedic Group, Inc. | |
| 493,718 | Term Loan, 6.99%, Maturing September 30, 2009 | 500,507 |
| | Healthcare Partners, LLC | |
| 444,375 | Term Loan, 5.82%, Maturing March 2, 2011 | 448,263 |
| | Healthsouth Corp. | |
| 1,000,000 | Term Loan, 5.98%, Maturing June 14, 2007 | 1,013,594 |
| 280,000 | Term Loan, 3.09%, Maturing March 21, 2010 | 283,806 |
| | Kinetic Concepts, Inc. | |
| 1,941,681 | Term Loan, 5.24%, Maturing August 11, 2009 | 1,964,738 |
| | Knowledge Learning Corp. | |
| 4,128,000 | Term Loan, 5.99%, Maturing January 7, 2012 | 4,158,960 |
| | Leiner Health Products, Inc. | |
| 1,113,750 | Term Loan, 6.38%, Maturing May 27, 2011 | 1,131,848 |
| | Lifepoint Hospitals, Inc. | |
| 4,425,300 | Term Loan, 5.01%, Maturing April 15, 2012 | 4,470,345 |
| | Magellan Health Services, Inc. | |
| 409,722 | Term Loan, 5.86%, Maturing August 15, 2008 | 415,868 |
| 277,778 | Term Loan, 6.06%, Maturing August 15, 2008 | 281,597 |
| | Medcath Holdings Corp. | |
| 495,000 | Term Loan, 5.50%, Maturing July 2, 2011 | 500,569 |
| | National Mentor, Inc. | |
| 835,160 | Term Loan, 5.73%, Maturing September 30, 2011 | 846,122 |

| | | |
|--------------|---|---------------|
| | Select Medical Holding Corp. | |
| \$ 2,069,812 | Term Loan, 5.04%, Maturing February 24, 2012 | \$ 2,080,809 |
| | Sunrise Medical Holdings, Inc. | |
| 1,999,773 | Term Loan, 6.70%, Maturing May 13, 2010 | 2,002,273 |
| | Talecris Biotherapeutics, Inc. | |
| 1,192,013 | Term Loan, 6.54%, Maturing March 31, 2010 | 1,194,993 |
| | Team Health, Inc. | |
| 1,731,125 | Term Loan, 6.24%, Maturing March 23, 2011 | 1,731,125 |
| | Vanguard Health Holding Co., LLC | |
| 1,265,438 | Term Loan, 6.74%, Maturing September 23, 2011 | 1,287,583 |
| | VWR International, Inc. | |
| 1,189,933 | Term Loan, 6.14%, Maturing April 7, 2011 | 1,205,924 |
| | | \$ 57,571,125 |
| | Home Furnishings 1.2% | |
| | General Binding Corp. | |
| 2,081,946 | Term Loan, 7.92%, Maturing January 15, 2008 | 2,085,850 |
| | Interline Brands, Inc. | |
| 3,406,793 | Term Loan, 5.74%, Maturing December 31, 2010 | 3,449,378 |
| | Jarden Corp. | |
| 3,369,112 | Term Loan, 5.47%, Maturing January 24, 2012 | 3,401,301 |
| | Juno Lighting, Inc. | |
| 768,000 | Term Loan, 6.98%, Maturing November 21, 2010 | 771,840 |
| | Knoll, Inc. | |
| 2,836,706 | Term Loan, 6.44%, Maturing September 30, 2011 | 2,882,802 |
| | Sealy Mattress Co. | |
| 2,888,053 | Term Loan, 5.13%, Maturing April 6, 2012 | 2,916,934 |
| | Simmons Co. | |
| 4,920,659 | Term Loan, 5.82%, Maturing December 19, 2011 | 4,967,814 |
| | Tempur-Pedic, Inc. | |
| 4,900,000 | Term Loan, 5.74%, Maturing June 30, 2009 | 4,952,063 |
| | | \$ 25,427,982 |
| | Industrial Equipment 0.7% | |
| | Alliance Laundry Holdings, LLC | |
| 570,375 | Term Loan, 5.59%, Maturing January 27, 2012 | 579,644 |
| | Chart Industries, Inc. | |
| 1,400,410 | Term Loan, 6.94%, Maturing September 15, 2009 | 1,403,911 |
| | Colfax Corp. | |
| 2,295,572 | Term Loan, 5.75%, Maturing November 30, 2011 | 2,318,528 |
| | Flowserve Corp. | |
| 1,994,185 | Term Loan, 6.22%, Maturing June 30, 2009 | 2,007,480 |
| | Gleason Corp. | |
| 508,728 | Term Loan, 6.28%, Maturing July 27, 2011 | 514,239 |
| 1,243,750 | Term Loan, 10.00%, Maturing January 31, 2012 | 1,265,516 |
| | Itron, Inc. | |
| 367,913 | Term Loan, 5.28%, Maturing December 17, 2010 | 372,282 |

| | | |
|------------|---|----------------------|
| | Mainline, L.P. | |
| \$ 782,889 | Term Loan, 5.82%, Maturing December 17, 2011 | \$ 786,803 |
| | MTD Products, Inc. | |
| 990,000 | Term Loan, 5.13%, Maturing June 1, 2010 | 998,662 |
| | National Waterworks, Inc. | |
| 3,719,388 | Term Loan, 5.99%, Maturing November 22, 2009 | 3,770,529 |
| | SPX Corp. | |
| 260,615 | Term Loan, 5.50%, Maturing March 31, 2008 | 261,266 |
| | | \$ 14,278,860 |
| | Insurance 0.8% | |
| | Alliant Resources Group, Inc. | |
| 1,584,000 | Term Loan, 6.88%, Maturing August 31, 2011 | 1,595,880 |
| | CCC Information Services Group | |
| 1,098,898 | Term Loan, 6.24%, Maturing August 20, 2010 | 1,115,381 |
| | Conseco, Inc. | |
| 5,850,496 | Term Loan, 6.99%, Maturing June 22, 2010 | 5,907,784 |
| | Hilb, Rogal & Hobbs Co. | |
| 1,964,874 | Term Loan, 5.75%, Maturing December 15, 2011 | 1,980,838 |
| | U.S.I. Holdings Corp. | |
| 5,880,000 | Term Loan, 6.18%, Maturing August 11, 2008 | 5,905,725 |
| | | \$ 16,505,608 |
| | Leisure Goods/Activities/Movies 2.4% | |
| | 24 Hour Fitness Worldwide, Inc. | |
| 2,020,000 | Term Loan, 6.78%, Maturing June 8, 2012 | 2,053,457 |
| | Alliance Atlantis Communications, Inc. | |
| 716,205 | Term Loan, 5.27%, Maturing December 20, 2011 | 727,396 |
| | AMF Bowling Worldwide, Inc. | |
| 1,600,371 | Term Loan, 6.58%, Maturing August 27, 2009 | 1,613,875 |
| | Cinemark, Inc. | |
| 1,975,000 | Term Loan, 5.18%, Maturing March 31, 2011 | 2,003,144 |
| | Fender Musical Instruments Co. | |
| 830,000 | Term Loan, 7.71%, Maturing March 30, 2012 | 840,375 |
| | Loews Cineplex Entertainment Corp. | |
| 4,303,583 | Term Loan, 5.64%, Maturing July 30, 2011 | 4,338,885 |
| | Metro-Goldwyn-Mayer Holdings | |
| 10,875,000 | Term Loan, 5.74%, Maturing April 8, 2012 | 11,005,500 |
| | Regal Cinemas Corp. | |
| 9,065,863 | Term Loan, 5.24%, Maturing November 10, 2010 | 9,173,520 |
| | Six Flags Theme Parks, Inc. | |
| 8,254,718 | Term Loan, 6.16%, Maturing June 30, 2008 | 8,378,539 |
| | Universal City Development Partners, Ltd. | |
| 2,129,300 | Term Loan, 5.46%, Maturing June 9, 2011 | 2,157,690 |
| | WMG Acquisition Corp. | |
| 900,000 | Revolving Loan, 0.00%, Maturing February 28, 2010 (2) | 877,782 |
| 7,157,433 | Term Loan, 5.45%, Maturing February 28, 2011 | 7,235,399 |

| | | |
|------------|--|----------------------|
| | Yankees Holdings & YankeeNets, LLC | |
| \$ 455,714 | Term Loan, 5.53%, Maturing June 25, 2007 | \$ 459,132 |
| | | \$ 50,864,694 |
| | Lodging and Casinos 2.0% | |
| | Alliance Gaming Corp. | |
| 5,893,429 | Term Loan, 6.77%, Maturing September 5, 2009 | 5,907,243 |
| | Ameristar Casinos, Inc. | |
| 579,251 | Term Loan, 5.50%, Maturing December 20, 2006 | 586,974 |
| 2,569,723 | Term Loan, 5.50%, Maturing December 31, 2006 | 2,603,985 |
| | Argosy Gaming Co. | |
| 2,382,000 | Term Loan, 6.75%, Maturing June 30, 2011 | 2,389,939 |
| | Boyd Gaming Corp. | |
| 4,935,150 | Term Loan, 4.94%, Maturing June 30, 2011 | 4,990,157 |
| | CNL Hospitality Partners, L.P. | |
| 481,605 | Term Loan, 5.85%, Maturing October 13, 2006 | 482,809 |
| | CNL Resort Hotel, L.P. | |
| 1,790,000 | Term Loan, 6.56%, Maturing August 18, 2006 | 1,794,475 |
| | Globalcash Access, LLC | |
| 949,442 | Term Loan, 5.74%, Maturing March 10, 2010 | 965,068 |
| | Isle of Capri Casinos, Inc. | |
| 2,507,400 | Term Loan, 5.19%, Maturing February 4, 2012 | 2,537,567 |
| | Marina District Finance Co., Inc. | |
| 2,835,750 | Term Loan, 4.99%, Maturing October 14, 2011 | 2,861,153 |
| | Pinnacle Entertainment, Inc. | |
| 1,690,104 | Term Loan, 0.00%, Maturing August 27, 2010 (2) | 1,697,498 |
| 1,565,000 | Term Loan, 6.49%, Maturing August 27, 2010 | 1,588,475 |
| | Resorts International Holdings, LLC | |
| 1,762,315 | Term Loan, 5.99%, Maturing April 26, 2012 | 1,785,446 |
| 1,059,675 | Term Loan, 9.07%, Maturing April 26, 2013 | 1,067,788 |
| | Seminole Tribe of Florida | |
| 650,000 | Term Loan, 5.38%, Maturing September 30, 2011 | 660,562 |
| | Venetian Casino Resort, LLC | |
| 846,241 | Term Loan, 0.00%, Maturing June 15, 2011 (2) | 855,761 |
| 4,104,268 | Term Loan, 5.24%, Maturing June 15, 2011 | 4,159,967 |
| | Wyndham International, Inc. | |
| 297,414 | Term Loan, 3.58%, Maturing May 10, 2011 | 298,901 |
| 3,144,705 | Term Loan, 6.63%, Maturing May 10, 2011 | 3,166,718 |
| | Wynn Las Vegas, LLC | |
| 1,410,000 | Term Loan, 5.62%, Maturing December 14, 2011 | 1,427,096 |
| | | \$ 41,827,582 |
| | Nonferrous Metals/Minerals 0.8% | |
| | Compass Minerals Group, Inc. | |
| 679,346 | Term Loan, 5.92%, Maturing November 28, 2009 | 686,140 |
| | Foundation Coal Corp. | |
| 1,638,298 | Term Loan, 5.54%, Maturing July 30, 2011 | 1,668,105 |

| | | |
|--------------|---|---------------|
| | ICG, LLC | |
| \$ 1,488,750 | Term Loan, 6.10%, Maturing November 5, 2010 | \$ 1,512,321 |
| | International Mill Service, Inc. | |
| 2,000,000 | Term Loan, 9.24%, Maturing October 26, 2011 | 2,030,000 |
| | Magnequench, Inc. | |
| 832,372 | Term Loan, 10.88%, Maturing September 30, 2009 | 832,372 |
| 1,600,000 | Term Loan, 14.38%, Maturing December 31, 2009 | 1,600,000 |
| | Murray Energy Corp. | |
| 977,550 | Term Loan, 6.49%, Maturing January 28, 2010 | 984,271 |
| | Novelis, Inc. | |
| 1,624,519 | Term Loan, 4.96%, Maturing January 6, 2012 | 1,647,872 |
| 2,824,038 | Term Loan, 4.96%, Maturing January 6, 2012 | 2,864,634 |
| | Trout Coal Holdings, LLC | |
| 498,750 | Term Loan, 5.99%, Maturing March 23, 2011 | 500,075 |
| 1,600,000 | Term Loan, 8.50%, Maturing March 23, 2012 | 1,608,501 |
| | | \$ 15,934,291 |
| | Oil and Gas 2.5% | |
| | Coffeyville Resources, LLC | |
| 850,000 | Term Loan, 10.31%, Maturing June 24, 2013 | 880,281 |
| | Dresser Rand Group, Inc. | |
| 1,439,100 | Term Loan, 5.45%, Maturing October 29, 2011 | 1,461,811 |
| | Dresser, Inc. | |
| 1,631,252 | Term Loan, 5.99%, Maturing March 31, 2007 | 1,648,923 |
| | Dynegy Holdings, Inc. | |
| 4,405,500 | Term Loan, 7.34%, Maturing May 28, 2010 | 4,441,753 |
| | El Paso Corp. | |
| 3,269,875 | Term Loan, 5.27%, Maturing November 23, 2009 | 3,302,829 |
| 3,737,728 | Term Loan, 6.24%, Maturing November 23, 2009 | 3,787,660 |
| | Energy Transfer Company, L.P. | |
| 1,940,000 | Term Loan, 6.47%, Maturing June 16, 2012 | 1,967,645 |
| | Getty Petroleum Marketing, Inc. | |
| 3,117,104 | Term Loan, 6.49%, Maturing May 19, 2010 | 3,156,068 |
| | Kerr-McGee Corp. | |
| 2,850,000 | Term Loan, 5.71%, Maturing May 24, 2007 | 2,871,375 |
| 5,180,000 | Term Loan, 5.79%, Maturing May 24, 2011 | 5,275,654 |
| | LB Pacific, L.P. | |
| 1,092,263 | Term Loan, 6.15%, Maturing March 3, 2012 | 1,107,964 |
| | Lyondell-Citgo Refining, L.P. | |
| 2,962,581 | Term Loan, 5.51%, Maturing May 21, 2007 | 3,008,872 |
| | Sprague Energy Corp. | |
| 5,500,000 | Revolving Loan, 5.68%, Maturing August 10, 2007 (2) | 5,486,250 |
| | Universal Compression, Inc. | |
| 1,165,000 | Term Loan, 5.24%, Maturing February 15, 2012 (2) | 1,181,200 |
| | Williams Production RMT Co. | |
| 12,191,689 | Term Loan, 5.64%, Maturing May 30, 2008 | 12,328,846 |
| | | \$ 51,907,131 |

| | | |
|--------------|---|---------------|
| | Publishing 2.6% | |
| | American Media Operations, Inc. | |
| \$ 2,277,028 | Term Loan, 6.25%, Maturing April 1, 2007 | \$ 2,307,863 |
| | CBD Media, LLC | |
| 1,608,129 | Term Loan, 5.84%, Maturing December 31, 2009 | 1,633,256 |
| | Dex Media East, LLC | |
| 4,430,212 | Term Loan, 5.08%, Maturing May 8, 2009 | 4,494,450 |
| | Dex Media West, LLC | |
| 7,896,018 | Term Loan, 5.13%, Maturing March 9, 2010 | 8,014,909 |
| | Freedom Communications Holdings, Inc. | |
| 2,076,863 | Term Loan, 4.83%, Maturing May 18, 2012 | 2,102,045 |
| | Herald Media, Inc. | |
| 306,900 | Term Loan, 5.56%, Maturing July 22, 2011 | 309,585 |
| 625,000 | Term Loan, 8.99%, Maturing January 22, 2012 | 631,641 |
| | Lamar Media Corp. | |
| 925,000 | Term Loan, 4.63%, Maturing March 7, 2009 | 930,011 |
| 1,492,500 | Term Loan, 5.06%, Maturing June 30, 2010 | 1,510,970 |
| | Liberty Group Operating, Inc. | |
| 1,452,921 | Term Loan, 5.63%, Maturing February 28, 2012 | 1,467,753 |
| | Merrill Communications, LLC | |
| 1,488,961 | Term Loan, 5.99%, Maturing February 9, 2009 | 1,501,989 |
| | Morris Publishing Group, LLC | |
| 2,925,000 | Term Loan, 5.00%, Maturing September 30, 2010 | 2,955,166 |
| 4,477,500 | Term Loan, 5.25%, Maturing March 31, 2011 | 4,532,072 |
| | Nebraska Book Co., Inc. | |
| 948,000 | Term Loan, 5.88%, Maturing March 4, 2011 | 961,035 |
| | Newspaper Holdings, Inc. | |
| 2,300,000 | Term Loan, 5.15%, Maturing August 24, 2011 | 2,307,907 |
| | R.H. Donnelley Corp. | |
| 1,256,161 | Term Loan, 5.21%, Maturing December 31, 2009 | 1,271,602 |
| 4,943,798 | Term Loan, 5.20%, Maturing June 30, 2011 | 5,017,006 |
| | Source Media, Inc. | |
| 1,922,824 | Term Loan, 5.74%, Maturing August 30, 2012 | 1,952,868 |
| 250,000 | Term Loan, 8.87%, Maturing August 30, 2012 | 254,297 |
| | SP Newsprint Co. | |
| 1,305,204 | Term Loan, 3.43%, Maturing January 9, 2010 | 1,315,809 |
| 554,712 | Term Loan, 5.74%, Maturing January 9, 2010 | 563,379 |
| | Sun Media Corp. | |
| 2,563,021 | Term Loan, 5.68%, Maturing February 7, 2009 | 2,598,263 |
| | Xerox Corp. | |
| 4,500,000 | Term Loan, 5.24%, Maturing September 30, 2008 | 4,539,375 |
| | | \$ 53,173,251 |
| | Radio and Television 1.9% | |
| | Adams Outdoor Advertising, L.P. | |
| 2,513,535 | Term Loan, 5.64%, Maturing October 15, 2011 | 2,552,809 |

| | | |
|--------------|---|---------------|
| | ALM Media Holdings, Inc. | |
| \$ 1,167,075 | Term Loan, 5.99%, Maturing March 5, 2010 | \$ 1,169,993 |
| | Block Communications, Inc. | |
| 740,305 | Term Loan, 5.74%, Maturing November 30, 2009 | 747,245 |
| | CanWest Media, Inc. | |
| 2,500,020 | Term Loan, 5.64%, Maturing August 15, 2009 | 2,535,438 |
| | DirecTV Holdings, LLC | |
| 4,210,000 | Term Loan, 4.91%, Maturing April 13, 2013 | 4,258,491 |
| | Emmis Operating Co. | |
| 5,547,125 | Term Loan, 5.13%, Maturing November 10, 2011 | 5,612,304 |
| | Entravision Communications Co. | |
| 1,160,000 | Term Loan, 4.84%, Maturing February 27, 2012 | 1,171,841 |
| | Gray Television, Inc. | |
| 3,300,000 | Term Loan, 5.01%, Maturing December 31, 2012 | 3,323,720 |
| | NEP Supershooters, L.P. | |
| 1,648,008 | Term Loan, 11.48%, Maturing August 3, 2011 | 1,631,528 |
| | Nexstar Broadcasting, Inc. | |
| 2,167,263 | Term Loan, 5.24%, Maturing October 1, 2012 | 2,183,518 |
| 2,287,737 | Term Loan, 5.24%, Maturing October 1, 2012 | 2,309,660 |
| | PanAmSat Corp. | |
| 5,714,914 | Term Loan, 5.65%, Maturing August 20, 2011 | 5,810,879 |
| | Raycom TV Broadcasting, Inc. | |
| 2,350,000 | Term Loan, 5.50%, Maturing February 24, 2012 | 2,373,500 |
| | Spanish Broadcasting System | |
| 1,500,000 | Term Loan, 7.03%, Maturing June 10, 2013 | 1,521,563 |
| | Susquehanna Media Co. | |
| 1,995,000 | Term Loan, 5.30%, Maturing March 9, 2012 | 2,019,938 |
| | Young Broadcasting, Inc. | |
| 890,000 | Term Loan, 5.64%, Maturing November 3, 2012 | 899,271 |
| | | \$ 40,121,698 |
| | Rail Industries 0.3% | |
| | Kansas City Southern Railway Co. | |
| 766,150 | Term Loan, 5.16%, Maturing March 30, 2008 | 778,121 |
| | Railamerica, Inc. | |
| 4,396,576 | Term Loan, 5.56%, Maturing September 29, 2011 | 4,471,683 |
| 519,723 | Term Loan, 5.56%, Maturing September 29, 2011 | 528,601 |
| | | \$ 5,778,405 |
| | Retailers (Except Food and Drug) 1.4% | |
| | American Achievement Corp. | |
| 628,286 | Term Loan, 6.00%, Maturing March 25, 2011 | 634,176 |
| | Amscan Holdings, Inc. | |
| 980,100 | Term Loan, 6.34%, Maturing April 30, 2012 | 989,901 |
| | Coinmach Laundry Corp. | |
| 4,402,881 | Term Loan, 6.40%, Maturing July 25, 2009 | 4,460,668 |

| | | |
|------------|---|----------------------|
| | FTD, Inc. | |
| \$ 811,327 | Term Loan, 5.74%, Maturing February 28, 2011 | \$ 822,482 |
| | Harbor Freight Tools USA, Inc. | |
| 2,332,379 | Term Loan, 5.78%, Maturing July 15, 2010 | 2,362,699 |
| | Home Interiors & Gifts, Inc. | |
| 1,104,384 | Term Loan, 8.38%, Maturing March 31, 2011 | 1,054,226 |
| | Josten's Corp. | |
| 2,588,750 | Term Loan, 5.94%, Maturing October 4, 2010 | 2,630,817 |
| | Mapco Express, Inc. | |
| 735,000 | Term Loan, 6.21%, Maturing April 28, 2011 | 747,863 |
| | Movie Gallery, Inc. | |
| 1,285,000 | Term Loan, 6.49%, Maturing April 27, 2011 | 1,298,252 |
| | Oriental Trading Co., Inc. | |
| 5,117,596 | Term Loan, 6.00%, Maturing August 4, 2010 | 5,149,581 |
| | Rent-A-Center, Inc. | |
| 2,564,786 | Term Loan, 5.34%, Maturing June 30, 2010 | 2,595,563 |
| | Riddell Bell Holdings, Inc. | |
| 496,250 | Term Loan, 5.99%, Maturing September 30, 2011 | 503,591 |
| | Savers, Inc. | |
| 769,357 | Term Loan, 6.41%, Maturing August 4, 2009 | 775,127 |
| 1,000,000 | Term Loan, 10.48%, Maturing August 4, 2010 | 1,017,500 |
| | Travelcenters of America, Inc. | |
| 3,710,000 | Term Loan, 5.09%, Maturing November 30, 2008 | 3,756,954 |
| | | \$ 28,799,400 |
| | Surface Transport 0.3% | |
| | Horizon Lines, LLC | |
| 975,150 | Term Loan, 5.99%, Maturing July 7, 2011 | 989,371 |
| | NFIL Holdings Corp. | |
| 523,810 | Term Loan, 5.34%, Maturing February 27, 2010 | 531,667 |
| 1,333,161 | Term Loan, 5.48%, Maturing February 27, 2010 | 1,351,492 |
| | Sirva Worldwide, Inc. | |
| 2,441,176 | Term Loan, 6.45%, Maturing December 1, 2010 | 2,359,805 |
| | | \$ 5,232,335 |
| | Telecommunications 2.3% | |
| | Alaska Communications Systems Holdings, Inc. | |
| 2,100,000 | Term Loan, 5.49%, Maturing February 1, 2011 | 2,131,718 |
| | American Tower, L.P. | |
| 5,336,625 | Term Loan, 4.96%, Maturing August 31, 2011 | 5,403,333 |
| | Centennial Cellular Operating Co., LLC | |
| 3,806,837 | Term Loan, 5.68%, Maturing February 9, 2011 | 3,869,037 |
| | Consolidated Communications, Inc. | |
| 2,098,439 | Term Loan, 5.77%, Maturing July 27, 2015 | 2,132,539 |
| | Fairpoint Communications, Inc. | |
| 2,450,000 | Term Loan, 5.55%, Maturing February 8, 2012 | 2,485,219 |

| | | |
|------------|--|---------------|
| | Hawaiian Telcom Communications, Inc. | |
| \$ 905,000 | Term Loan, 5.73%, Maturing October 31, 2012 | \$ 918,151 |
| | Intelsat Ltd. | |
| 995,001 | Term Loan, 5.25%, Maturing July 28, 2011 | 1,005,324 |
| | Iowa Telecommunications Services, Inc. | |
| 2,458,000 | Term Loan, 5.50%, Maturing November 23, 2011 | 2,495,253 |
| | Metrocall, Inc. & Arch Wireless Operating | |
| 105,814 | Term Loan, 5.93%, Maturing November 16, 2006 | 106,608 |
| | NTelos, Inc. | |
| 1,810,900 | Term Loan, 5.99%, Maturing February 18, 2011 | 1,817,012 |
| | Qwest Corp. | |
| 5,000,000 | Term Loan, 8.10%, Maturing June 4, 2007 | 5,171,485 |
| | SBA Senior Finance, Inc. | |
| 2,768,909 | Term Loan, 5.55%, Maturing October 31, 2008 | 2,813,327 |
| | Spectrasite Communications, Inc. | |
| 3,579,015 | Term Loan, 4.91%, Maturing May 19, 2012 | 3,616,670 |
| | Stratos Global Corp. | |
| 1,646,000 | Term Loan, 5.74%, Maturing December 3, 2010 | 1,664,004 |
| | Triton PCS, Inc. | |
| 2,751,175 | Term Loan, 6.74%, Maturing November 18, 2009 | 2,768,370 |
| | Valor Telecom Enterprise, LLC | |
| 2,610,000 | Term Loan, 5.49%, Maturing February 14, 2012 | 2,644,723 |
| | Westcom Corp. | |
| 976,563 | Term Loan, 6.43%, Maturing December 17, 2010 | 983,887 |
| 1,000,000 | Term Loan, 10.68%, Maturing May 17, 2011 | 1,022,500 |
| | Western Wireless Corp. | |
| 5,359,500 | Term Loan, 6.90%, Maturing May 28, 2011 | 5,378,162 |
| | | \$ 48,427,322 |
| | Utilities 1.3% | |
| | Allegheny Energy Supply Co., LLC | |
| 3,518,104 | Term Loan, 5.18%, Maturing March 8, 2011 | 3,569,556 |
| | Cellnet Technology, Inc. | |
| 710,000 | Term Loan, 6.68%, Maturing April 26, 2012 | 710,000 |
| | Cogentrix Delaware Holdings, Inc. | |
| 2,067,146 | Term Loan, 5.24%, Maturing January 14, 2012 | 2,093,633 |
| | Covanta Energy Corp. | |
| 1,263,252 | Term Loan, 3.36%, Maturing June 24, 2012 | 1,282,990 |
| 1,021,748 | Term Loan, 6.46%, Maturing June 24, 2012 | 1,039,629 |
| 875,000 | Term Loan, 8.96%, Maturing June 24, 2013 | 876,641 |
| | KGen, LLC | |
| 967,575 | Term Loan, 6.12%, Maturing August 5, 2011 | 962,737 |
| | NRG Energy, Inc. | |
| 2,091,996 | Term Loan, 3.39%, Maturing December 24, 2011 | 2,118,332 |
| 2,647,450 | Term Loan, 5.37%, Maturing December 24, 2011 | 2,680,779 |

| | | |
|--------------|--|-------------------------|
| | Pike Electric, Inc. | |
| \$ 1,365,946 | Term Loan, 5.63%, Maturing July 1, 2012 | \$ 1,383,021 |
| 1,029,093 | Term Loan, 5.69%, Maturing July 1, 2012 | 1,041,957 |
| | Plains Resources, Inc. | |
| 1,347,515 | Term Loan, 5.49%, Maturing December 17, 2010 | 1,362,674 |
| | Reliant Energy, Inc. | |
| 1,783,905 | Term Loan, 6.07%, Maturing December 22, 2010 | 1,806,343 |
| | Texas Genco, LLC | |
| 1,593,089 | Term Loan, 5.40%, Maturing December 14, 2011 | 1,618,835 |
| 3,837,669 | Term Loan, 5.41%, Maturing December 14, 2011 | 3,899,689 |
| | | \$ 26,446,816 |
| | Total Senior, Floating Rate Interests | |
| | (identified cost \$1,005,062,371) | \$ 1,013,307,630 |

Mortgage Pass-Throughs 48.8%

| Principal Amount (000 s omitted) | Security | Value |
|---|--|-----------------------|
| | Federal Home Loan Mortgage Corp.: | |
| \$ 2,238 | 3.368%, with maturity at 2025 (5) | \$ 2,279,136 |
| 1,402 | 6.00%, with maturity at 2026 | 1,441,201 |
| 26,853 | 6.50%, with various maturities to 2025 | 27,994,932 |
| 160,271 | 7.00%, with various maturities to 2027 | 167,925,205 |
| 1,438 | 7.13%, with maturity at 2023 | 1,529,349 |
| 52,877 | 7.50%, with various maturities to 2028 | 56,574,675 |
| 1,941 | 7.65%, with maturity at 2022 | 2,091,111 |
| 497 | 7.70%, with maturity at 2022 | 537,170 |
| 27,478 | 8.00%, with various maturities to 2030 | 29,909,670 |
| 31,495 | 8.50%, with various maturities to 2031 | 34,494,326 |
| 265 | 8.75%, with maturity at 2010 | 278,400 |
| 10,275 | 9.00%, with various maturities to 2031 | 11,284,371 |
| 8,928 | 9.50%, with various maturities to 2025 | 9,990,561 |
| 4,278 | 10.00%, with various maturities to 2022 | 4,867,533 |
| 2,826 | 10.50%, with various maturities to 2021 | 3,225,106 |
| 160 | 11.00%, with maturity at 2015 | 178,783 |
| 273 | 11.50%, with various maturities to 2020 | 308,619 |
| 2,678 | 12.00%, with various maturities to 2020 | 3,087,437 |
| 1,041 | 12.50%, with various maturities to 2015 | 1,207,846 |
| 451 | 13.00%, with maturity at 2015 | 531,473 |
| 34 | 13.50%, with maturity at 2014 | 38,839 |
| 162 | 14.00%, with maturity at 2014 | 195,820 |
| | | \$ 359,971,563 |
| | Federal National Mortgage Assn.: | |
| 11,408 | 3.669%, with maturity at 2036 (5) | 11,528,276 |
| 9,210 | 4.796%, with maturity at 2022 | 9,573,134 |

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| | | |
|----------|--|-----------------------|
| \$ 1,135 | 6.00%, with maturity at 2023 | \$ 1,168,129 |
| 101,128 | 6.50%, with various maturities to 2029 (6) | 105,231,152 |
| 1,103 | 6.75%, with maturity at 2023 | 1,159,345 |
| 70,583 | 7.00%, with various maturities to 2028 (6) | 74,591,513 |
| 19,423 | 7.50%, with various maturities to 2028 | 20,816,449 |
| 22,015 | 8.00%, with various maturities to 2029 | 23,843,119 |
| 144 | 8.25%, with maturity at 2018 | 156,857 |
| 6,138 | 8.416%, with maturity at 2027 | 6,762,758 |
| 14,367 | 8.50%, with various maturities to 2028 | 15,741,028 |
| 1,908 | 8.616%, with maturity at 2029 | 2,106,972 |
| 3,135 | 8.651%, with maturity at 2028 | 3,436,890 |
| 2,928 | 8.80%, with maturity at 2027 | 3,220,948 |
| 23,112 | 9.00%, with various maturities to 2026 | 25,530,857 |
| 1,316 | 9.296%, with maturity at 2024 | 1,448,850 |
| 9,756 | 9.50%, with various maturities to 2030 | 10,898,634 |
| 5,227 | 10.00%, with various maturities to 2021 | 5,963,812 |
| 3,539 | 10.272%, with maturity at 2025 | 4,039,436 |
| 3,917 | 10.305%, with maturity at 2019 | 4,414,405 |
| 5,135 | 10.50%, with various maturities to 2025 | 5,857,321 |
| 1,708 | 11.00%, with various maturities to 2020 | 1,954,336 |
| 146 | 11.25%, with maturity at 2016 | 166,258 |
| 4,350 | 11.50%, with various maturities to 2021 | 5,024,788 |
| 14 | 11.75%, with maturity at 2014 | 16,929 |
| 678 | 12.00%, with various maturities to 2016 | 792,489 |
| 527 | 12.50%, with various maturities to 2015 | 611,166 |
| 611 | 13.00%, with various maturities to 2015 | 719,573 |
| 196 | 13.50%, with various maturities to 2017 | 233,417 |
| 82 | 14.50%, with maturity at 2014 | 99,644 |
| | | \$ 347,108,485 |
| | Government National Mortgage Assn.: | |
| 8,319 | 6.00%, with maturity at 2024 (6) | 8,559,455 |
| 66,983 | 6.50%, with various maturities to 2024 (6) | 69,849,564 |
| 12,597 | 7.00%, with various maturities to 2024 | 13,315,506 |
| 39,536 | 8.00%, with various maturities to 2025 (6) | 42,773,489 |
| 3,661 | 8.50%, with various maturities to 2022 | 4,017,276 |
| 17,064 | 9.00%, with various maturities to 2026 | 18,909,207 |
| 23,868 | 9.50%, with various maturities to 2026 (6) | 26,804,818 |
| 1,622 | 10.00%, with maturity at 2019 | 1,865,664 |
| | | \$ 186,094,979 |
| | Collateralized Mortgage Obligations: | |
| 1,134 | Federal Home Loan Mortgage Corp., 7.00%, 6/15/29 | 1,193,632 |
| 5,292 | Federal Home Loan Mortgage Corp., Series 1497, Class K, 7.00%, 4/15/23 | 5,534,749 |
| 8,394 | Federal Home Loan Mortgage Corp., Series 1529, Class Z, 7.00%, 6/15/23 | 8,779,964 |

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| | | |
|----------|--|--------------|
| \$ 6,634 | Federal Home Loan Mortgage Corp., Series 1620, Class Z, 6.00%, 11/15/23 | \$ 6,865,182 |
| 1,373 | Federal Home Loan Mortgage Corp., Series 1720, Class PJ, 7.25%, 1/15/24 | 1,404,032 |
| 3,135 | Federal Home Loan Mortgage Corp., Series 2198, Class ZA, 8.50%, 11/15/29 | 3,540,856 |
| 4,300 | Federal Home Loan Mortgage Corp., Series 24, Class J, 6.25%, 11/25/23 | 4,436,738 |
| 1,014 | Federal National Mortgage Assn., Series 1988-14, Class I, 9.20%, 6/25/18 | 1,106,366 |
| 986 | Federal National Mortgage Assn., Series 1989-1, Class D, 10.30%, 1/25/19 | 1,090,421 |
| 1,996 | Federal National Mortgage Assn., Series 1989-34, Class Y, 9.85%, 7/25/19 | 2,204,387 |
| 541 | Federal National Mortgage Assn., Series 1990-27, Class Z, 9.00%, 3/25/20 | 591,329 |
| 457 | Federal National Mortgage Assn., Series 1990-29, Class J, 9.00%, 3/25/20 | 498,956 |
| 2,199 | Federal National Mortgage Assn., Series 1990-43, Class Z, 9.50%, 4/25/20 | 2,443,164 |
| 794 | Federal National Mortgage Assn., Series 1991-98, Class J, 8.00%, 8/25/21 | 845,423 |
| 435 | Federal National Mortgage Assn., Series 1992-103, Class Z, 7.50%, 6/25/22 | 459,024 |
| 802 | Federal National Mortgage Assn., Series 1992-113, Class Z, 7.50%, 7/25/22 | 851,980 |
| 1,643 | Federal National Mortgage Assn., Series 1992-185, Class ZB, 7.00%, 10/25/22 | 1,724,440 |
| 6,515 | Federal National Mortgage Assn., Series 1992-77, Class ZA, 8.00%, 5/25/22 | 6,984,083 |
| 3,303 | Federal National Mortgage Assn., Series 1993-16, Class Z, 7.50%, 2/25/23 | 3,512,574 |
| 3,108 | Federal National Mortgage Assn., Series 1993-22, Class PM, 7.40%, 2/25/23 | 3,273,617 |
| 4,298 | Federal National Mortgage Assn., Series 1993-25, Class J, 7.50%, 3/25/23 | 4,547,107 |
| 9,647 | Federal National Mortgage Assn., Series 1993-30, Class PZ, 7.50%, 3/25/23 | 10,220,878 |
| 7,083 | Federal National Mortgage Assn., Series 1994-89, Class ZQ, 8.00%, 7/25/24 | 7,618,565 |
| 7,343 | Federal National Mortgage Assn., Series 1996-57, Class Z, 7.00%, 12/25/26 | 7,740,900 |
| 4,307 | Federal National Mortgage Assn., Series 1997-77, Class Z, 7.00%, 11/18/27 | 4,559,527 |
| 5,728 | Federal National Mortgage Assn., Series 2001-37, Class GA, 8.00%, 7/25/16 | 6,079,199 |

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| | | |
|----------|---|-------------------------|
| \$ 1,423 | Federal National Mortgage Assn., Series G92-44, Class Z, 8.00%, 7/25/22 | \$ 1,508,873 |
| 2,315 | Federal National Mortgage Assn., Series G92-44, Class ZQ, 8.00%, 7/25/22 | 2,500,532 |
| 5,012 | Federal National Mortgage Assn., Series G93-29, Class Z, 7.00%, 8/25/23 | 5,255,260 |
| 9,000 | Government National Mortgage Assn., Series 2002-45, Class PG, 6.00%, 3/17/32 | 9,240,844 |
| 2,864 | Merrill Lynch Trust, Series 45, Class Z, 9.10%, 9/20/20 | 2,889,639 |
| | Total Mortgage Pass-Throughs | \$ 119,502,241 |
| | (identified cost \$1,028,293,446) | \$ 1,012,677,268 |

Corporate Bonds & Notes 50.1%

| | | |
|-------|---|----------------------|
| | Aerospace and Defense 0.6% | |
| | Argo Tech Corp., Sr. Notes | |
| 1,815 | 9.25%, 6/1/11 | 1,987,425 |
| | Armor Holdings, Inc., Sr. Sub. Notes | |
| 1,895 | 8.25%, 8/15/13 | 2,060,812 |
| | BE Aerospace, Sr. Sub. Notes, Series B | |
| 660 | 8.00%, 3/1/08 | 664,950 |
| | Sequa Corp. | |
| 5,350 | 8.875%, 4/1/08 | 5,818,125 |
| | Standard Aero Holdings, Inc., Sr. Sub. Notes | |
| 325 | 8.25%, 9/1/14 (7) | 344,500 |
| | Vought Aircraft Industries, Inc., Sr. Notes | |
| 1,000 | 8.00%, 7/15/11 | 995,000 |
| | | \$ 11,870,812 |
| | Air Transport 0.4% | |
| | American Airlines | |
| 3,615 | 7.80%, 10/1/06 | 3,472,957 |
| 525 | 8.608%, 4/1/11 | 505,081 |
| | AMR Corp. | |
| 2,935 | 9.00%, 8/1/12 | 2,362,675 |
| | Delta Air Lines | |
| 199 | 7.779%, 11/18/05 | 71,764 |
| 2,171 | 9.50%, 11/18/08 (7) | 1,725,945 |
| | Northwest Airlines, Inc. | |
| 445 | 8.875%, 6/1/06 | 304,825 |
| | | \$ 8,443,247 |
| | Automotive 2.6% | |
| | Altra Industrial Motion, Inc. | |
| 665 | 9.00%, 12/1/11 (7) | 631,750 |

| | | |
|----------|---|---------------|
| | Commercial Vehicle Group, Inc., Sr. Notes | |
| \$ 1,100 | 8.00%, 7/1/13 (7) | \$ 1,155,000 |
| | Dana Credit Corp. | |
| 1,125 | 8.375%, 8/15/07 (7) | 1,164,324 |
| | Delphi Corp. | |
| 4,630 | 6.55%, 6/15/06 | 4,566,337 |
| | Ford Motor Credit Co. | |
| 13,520 | 7.875%, 6/15/10 | 13,659,472 |
| | General Motors Acceptance Corp. | |
| 575 | 6.125%, 9/15/06 | 578,944 |
| 4,450 | 7.00%, 2/1/12 | 4,281,652 |
| | Keystone Automotive Operations, Inc., Sr. Sub. Notes | |
| 1,080 | 9.75%, 11/1/13 | 1,107,000 |
| | Metaldyne, Inc., Sr. Notes | |
| 2,790 | 10.00%, 11/1/13 (7) | 2,469,150 |
| | Tenneco Automotive, Global Shares, Series B | |
| 10,855 | 10.25%, 7/15/13 | 12,428,975 |
| | Tenneco Automotive, Inc. | |
| 2,680 | 8.625%, 11/15/14 | 2,814,000 |
| | TRW Automotive, Inc., Sr. Notes | |
| 2,230 | 9.375%, 2/15/13 | 2,508,750 |
| | TRW Automotive, Inc., Sr. Sub. Notes | |
| 3,900 | 11.00%, 2/15/13 | 4,543,500 |
| | United Components, Inc., Sr. Sub. Notes | |
| 990 | 9.375%, 6/15/13 | 1,024,650 |
| | Visteon Corp., Sr. Notes | |
| 2,025 | 8.25%, 8/1/10 | 1,964,250 |
| | | \$ 54,897,754 |
| | Brokers/Dealers/Investment Houses 0.3% | |
| | CB Richard Ellis Services, Inc., Sr. Notes | |
| 695 | 9.75%, 5/15/10 | 776,662 |
| | CB Richard Ellis Services, Inc., Sr. Sub. Notes | |
| 2,600 | 11.25%, 6/15/11 | 2,905,500 |
| | E*Trade Financial Corp., Sr. Notes | |
| 3,035 | 8.00%, 6/15/11 | 3,239,862 |
| | | \$ 6,922,024 |
| | Building and Development 1.6% | |
| | Coleman Cable, Inc., Sr. Notes | |
| 1,060 | 9.875%, 10/1/12 (7) | 948,700 |
| | Dayton Superior Corp., Sr. Notes | |
| 7,170 | 10.75%, 9/15/08 | 7,492,650 |
| | MAAX Corp., Sr. Sub. Notes | |
| 1,150 | 9.75%, 6/15/12 | 1,098,250 |
| | Mueller Group, Inc., Sr. Sub. Notes | |
| 2,625 | 10.00%, 5/1/12 | 2,821,875 |

| | | |
|----------|--|----------------------|
| | Mueller Holdings, Inc., Disc. Notes | |
| \$ 1,440 | 14.75%, 4/15/14 | \$ 1,058,400 |
| | Nortek, Inc., Sr. Sub Notes | |
| 5,715 | 8.50%, 9/1/14 | 5,593,556 |
| | NTK Holdings, Inc., Sr. Disc. Notes | |
| 2,575 | 10.75%, 3/1/14 (7) | 1,480,625 |
| | Ply Gem Industries, Inc., Sr. Sub. Notes | |
| 2,895 | 9.00%, 2/15/12 | 2,547,600 |
| | RMCC Acquisition Co., Sr. Sub. Notes | |
| 3,495 | 9.50%, 11/1/12 (7) | 3,477,525 |
| | WCI Communities, Inc., Sr. Sub. Notes | |
| 6,000 | 7.875%, 10/1/13 | 6,142,500 |
| | | \$ 32,661,681 |
| | Business Equipment and Services 2.4% | |
| | Aearo Co. I, Sr. Sub. Notes | |
| 1,665 | 8.25%, 4/15/12 | 1,681,650 |
| | FTI Consulting, Sr. Notes | |
| 1,090 | 7.625%, 6/15/13 (7) | 1,113,162 |
| | Hydrochem Industrial Services, Inc., Sr. Sub Notes | |
| 2,430 | 9.25%, 2/15/13 (7) | 2,296,350 |
| | Muzak LLC/Muzak Finance, Sr. Notes | |
| 5,250 | 10.00%, 2/15/09 | 4,718,437 |
| | Neff Rental/Neff Finance | |
| 3,080 | 11.25%, 6/15/12 (7) | 3,203,200 |
| | Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B | |
| 4,885 | 9.875%, 8/15/11 | 5,190,312 |
| | NSP Holdings/NSP Holdings Capital Corp., Sr. Notes (PIK) | |
| 4,814 | 11.75%, 1/1/12 | 4,705,836 |
| | Quintiles Transnational Corp., Sr. Sub. Notes | |
| 9,690 | 10.00%, 10/1/13 | 10,852,800 |
| | Safety Products Holdings, Sr. Notes (PIK) | |
| 985 | 11.75%, 1/1/12 (7) | 977,612 |
| | Sungard Data Systems, Inc., Sr. Notes | |
| 7,220 | 9.125%, 8/15/13 (7) | 7,535,875 |
| | Sungard Data Systems, Inc., Sr. Sub. Notes | |
| 4,815 | 10.25%, 8/15/15 (7) | 5,013,619 |
| | Williams Scotsman, Inc., Sr. Notes | |
| 1,515 | 10.00%, 8/15/08 | 1,658,925 |
| | | \$ 48,947,778 |
| | Cable and Satellite Television 3.2% | |
| | Adelphia Communications Corp. | |
| 2,500 | 10.25%, 6/15/11 | 2,265,625 |
| | CCO Holdings LLC / CCO Capital Corp., Sr. Notes | |
| 2,000 | 8.75%, 11/15/13 | 2,010,000 |

| | | |
|----------|--|----------------------|
| | Charter Communications Holdings II, LLC, Sr. Notes | |
| \$ 4,535 | 10.25%, 9/15/10 | \$ 4,705,062 |
| | Charter Communications Holdings, LLC, Sr. Disc. Notes | |
| 1,125 | 11.75%, 1/15/10 | 939,375 |
| | Charter Communications Holdings, LLC, Sr. Notes | |
| 2,520 | 10.25%, 1/15/10 | 2,022,300 |
| | Charter Communications Holdings, LLC/Charter Communications Holdings Capital Corp., Sr. Notes | |
| 2,605 | 11.125%, 1/15/11 | 2,090,512 |
| | CSC Holdings, Inc., Sr. Notes | |
| 2,970 | 7.875%, 12/15/07 | 3,085,087 |
| 5,000 | 8.125%, 7/15/09 | 5,175,000 |
| 3,300 | 6.75%, 4/15/12 (7) | 3,209,250 |
| | CSC Holdings, Inc., Sr. Notes, Series B | |
| 1,140 | 7.625%, 4/1/11 | 1,154,250 |
| | CSC Holdings, Inc., Sr. Sub. Notes | |
| 3,130 | 10.50%, 5/15/16 | 3,419,525 |
| | Insight Communications, Sr. Disc. Notes | |
| 16,450 | 12.25%, 2/15/11 | 16,820,125 |
| | Kabel Deutschland GMBH | |
| 4,965 | 10.625%, 7/1/14 (7) | 5,511,150 |
| | Rainbow National Services, LLC, Sr. Notes | |
| 1,805 | 8.75%, 9/1/12 (7) | 1,990,012 |
| | Rainbow National Services, LLC, Sr. Sub. Debs. | |
| 6,905 | 10.375%, 9/1/14 (7) | 7,940,750 |
| | UGS Corp. | |
| 3,130 | 10.00%, 6/1/12 | 3,489,950 |
| | | \$ 65,827,973 |
| | Chemicals and Plastics 3.2% | |
| | Acetex Corp., Sr. Notes | |
| 3,000 | 10.875%, 8/1/09 | 3,180,000 |
| | Avecia Investments Ltd. | |
| 121 | 11.00%, 7/1/09 | 124,479 |
| | Aventine Renewable Energy Holdings, Inc., Variable Rate | |
| 1,385 | 9.41%, 12/15/11 (7) | 1,364,225 |
| | BCP Crystal Holdings Corp., Sr. Sub Notes | |
| 3,172 | 9.625%, 6/15/14 | 3,600,220 |
| | Borden U.S. Finance/Nova Scotia Finance, Sr. Notes | |
| 1,765 | 9.00%, 7/15/14 (7) | 1,833,394 |
| | Crystal US Holdings/US Holdings 3, LLC, Sr. Disc. Notes, Series B | |
| 3,357 | 10.50%, 10/1/14 | 2,433,825 |
| | Equistar Chemical, Sr. Notes | |
| 7,000 | 10.625%, 5/1/11 | 7,840,000 |
| | Huntsman Advanced Materials, Sr. Notes | |
| 905 | 11.00%, 7/15/10 | 1,033,962 |

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| | Huntsman International | |
| \$ 6,000 | 9.875%, 3/1/09 | \$ 6,442,500 |
| | Huntsman LLC | |
| 4,426 | 11.625%, 10/15/10 | 5,222,680 |
| | Innophos, Inc., Sr. Sub. Notes | |
| 720 | 8.875%, 8/15/14 (7) | 743,400 |
| | Koppers, Inc. | |
| 1,835 | 9.875%, 10/15/13 | 2,009,325 |
| | Lyondell Chemical Co. | |
| 995 | 11.125%, 7/15/12 | 1,133,056 |
| | Lyondell Chemical Co., Sr. Notes | |
| 1,892 | 10.50%, 6/1/13 | 2,194,720 |
| | Nalco Co., Sr. Sub. Notes | |
| 2,960 | 8.875%, 11/15/13 (7) | 3,241,200 |
| | OM Group, Inc. | |
| 11,180 | 9.25%, 12/15/11 | 11,459,500 |
| | Polyone Corp., Sr. Notes | |
| 2,490 | 10.625%, 5/15/10 | 2,689,200 |
| 25 | 8.875%, 5/1/12 | 25,187 |
| | Polypore, Inc., Sr. Sub Notes | |
| 390 | 8.75%, 5/15/12 | 379,275 |
| | PQ Corp. | |
| 1,125 | 7.50%, 2/15/13 (7) | 1,130,625 |
| | Rhodia SA, Sr. Notes | |
| 3,945 | 10.25%, 6/1/10 | 4,270,462 |
| | Rockwood Specialties Group, Sr. Sub. Notes | |
| 1,360 | 10.625%, 5/15/11 | 1,513,000 |
| | Solo Cup Co., Sr. Sub. Notes | |
| 2,870 | 8.50%, 2/15/14 | 2,762,375 |
| | | \$ 66,626,610 |
| | Clothing/Textiles 1.8% | |
| | GFSI, Inc., Sr. Sub. Notes, Series B | |
| 270 | 9.625%, 3/1/07 | 247,050 |
| | Levi Strauss & Co., Sr. Notes | |
| 7,070 | 12.25%, 12/15/12 | 7,971,425 |
| 2,590 | 9.75%, 1/15/15 | 2,732,450 |
| | Levi Strauss & Co., Sr. Notes, Variable Rate | |
| 2,575 | 8.254%, 4/1/12 | 2,587,875 |
| | Oxford Industries, Inc., Sr. Notes | |
| 9,690 | 8.875%, 6/1/11 | 10,440,975 |
| | Perry Ellis International, Inc., Sr. Sub. Notes | |
| 4,605 | 8.875%, 9/15/13 | 4,708,612 |
| | Phillips Van-Heusen, Sr. Notes | |
| 1,700 | 7.25%, 2/15/11 | 1,797,750 |
| 2,500 | 8.125%, 5/1/13 | 2,718,750 |

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| | Quiksilver, Inc., Sr. Notes | | |
| \$ 3,500 | 6.875%, 4/15/15 (7) | \$ 3,543,750 | |
| | | \$ 36,748,637 | |
| | Conglomerates 0.6% | | |
| | Amsted Industries, Inc., Sr. Notes | | |
| 7,150 | 10.25%, 10/15/11 (7) | 7,757,750 | |
| | Goodman Global Holdings, Sr. Notes, Variable Rate | | |
| 1,570 | 6.41%, 6/15/12 (7) | 1,585,700 | |
| | Spectrum Brands, Inc. | | |
| 2,765 | 7.375%, 2/1/15 | 2,744,262 | |
| | | \$ 12,087,712 | |
| | Containers and Glass Products 1.8% | | |
| | Anchor Glass Container Corp. | | |
| 5,000 | 11.00%, 2/15/13 | 3,100,000 | |
| | Crown Euro Holdings SA | | |
| 20,495 | 10.875%, 3/1/13 | 24,132,862 | |
| | Graphic Packaging International Corp., Sr. Sub. Notes | | |
| 3,265 | 9.50%, 8/15/13 | 3,362,950 | |
| | Intertape Polymer US, Inc., Sr. Sub. Notes | | |
| 3,235 | 8.50%, 8/1/14 | 3,186,993 | |
| | Pliant Corp. (PIK) | | |
| 2,361 | 11.625%, 6/15/09 (7) | 2,568,110 | |
| | Pliant Corp., Sr. Notes | | |
| 940 | 11.125%, 9/1/09 | 911,800 | |
| | US Can Corp., Sr. Notes | | |
| 820 | 10.875%, 7/15/10 | 877,400 | |
| | | \$ 38,140,115 | |
| | Cosmetics/Toiletries 0.1% | | |
| | Del Laboratories, Inc., Sr. Sub Notes | | |
| 1,780 | 8.00%, 2/1/12 | 1,450,700 | |
| | | \$ 1,450,700 | |
| | Ecological Services and Equipment 0.4% | | |
| | Allied Waste North America, Series B | | |
| 4,480 | 8.875%, 4/1/08 | 4,748,800 | |
| | Waste Services, Inc., Sr. Sub. Notes | | |
| 3,530 | 9.50%, 4/15/14 (7) | 3,547,650 | |
| | | \$ 8,296,450 | |
| | Electronics/Electrical 1.2% | | |
| | Advanced Micro Devices, Inc. | | |
| 7,830 | 7.75%, 11/1/12 | 7,967,025 | |
| | Amkor Technologies, Inc., Sr. Notes | | |