

EATON VANCE LTD DURATION INCOME FUND
Form N-Q
March 30, 2007

**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 Service)

Registrant's Telephone Number, Including Area Code:

(617) 482-8260

Date of Fiscal Year End:

April 30

Date of Reporting Period:

January 31, 2007

Item 1. Schedule of Investments

Eaton Vance Limited Duration Income Fund

as of January 31, 2007

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior, Floating Rate Interests 56.6% (1)

Principal Amount	Borrower/Tranche Description	Value
Aerospace and Defense 1.0%		
	Alliant Techsystems, Inc.	
\$ 643,500	Term Loan, 6.88%, Maturing March 31, 2009	\$ 644,707
	CACI International, Inc.	
339,752	Term Loan, 6.92%, Maturing May 3, 2011	340,389
	Dresser Rand Group, Inc.	
161,542	Term Loan, 7.32%, Maturing October 29, 2011	162,773
	DRS Technologies, Inc.	
1,215,813	Term Loan, 6.87%, Maturing January 31, 2013	1,220,182
	Evergreen International Aviation	
1,396,354	Term Loan, 8.86%, Maturing October 31, 2011	1,392,863
	Hexcel Corp.	
2,885,358	Term Loan, 7.13%, Maturing March 1, 2012	2,892,571
	IAP Worldwide Services, Inc.	
2,227,500	Term Loan, 9.69%, Maturing December 30, 2012	2,231,329
	K&F Industries, Inc.	
2,513,102	Term Loan, 7.32%, Maturing November 18, 2012	2,525,276
	Spirit Aerosystems, Inc.	
1,336,468	Term Loan, 7.11%, Maturing December 31, 2011	1,343,149
	Standard Aero Holdings, Inc.	
1,513,836	Term Loan, 7.61%, Maturing August 24, 2012	1,520,459
	Transdigm, Inc.	
2,100,000	Term Loan, 7.37%, Maturing June 23, 2013	2,114,437
	Vought Aircraft Industries, Inc.	
1,304,965	Term Loan, 7.88%, Maturing December 17, 2011	1,316,112
	Wesco Aircraft Hardware Corp.	
1,500,000	Term Loan, 7.57%, Maturing September 29, 2013	1,512,891
	Wyle Laboratories, Inc.	
281,627	Term Loan, 8.12%, Maturing January 28, 2011	283,123
		\$ 19,500,261
Air Transport 0.7%		
	Airport Development and Investment	
GBP 2,500,000	Term Loan, 10.12%, Maturing April 7, 2011	\$ 4,914,253
	Delta Air Lines, Inc.	
1,725,000	Term Loan, 8.12%, Maturing March 16, 2008	1,739,255
2,000,000	Term Loan, 12.87%, Maturing March 16, 2008	2,042,590
	Northwest Airlines, Inc.	
2,800,000	DIP Loan, 7.85%, Maturing August 21, 2008	2,821,876
	United Airlines, Inc.	
1,675,953	Term Loan, 9.12%, Maturing February 1, 2012	1,683,136
239,422	Term Loan, 11.00%, Maturing February 1, 2012	240,448
		\$ 13,441,558

1

Automotive 2.4%		
		Accuride Corp.
\$	2,655,188	Term Loan, 7.38%, Maturing January 31, 2012
		\$ 2,665,976
		Affina Group, Inc.
2,313,738		Term Loan, 8.36%, Maturing November 30, 2011
		2,330,006
		Axletech International Holding, Inc.
1,950,000		Term Loan, 11.86%, Maturing April 21, 2013
		1,967,876
		CSA Acquisition Corp.
737,749		Term Loan, 7.88%, Maturing December 23, 2011
		742,130
619,033		Term Loan, 7.88%, Maturing December 23, 2011
		622,709
495,000		Term Loan, 7.88%, Maturing December 23, 2012
		497,846
		Dana Corp.
2,400,000		Term Loan, 7.82%, Maturing March 30, 2008
		2,404,517
		Dayco Products, LLC
2,661,625		Term Loan, 7.87%, Maturing June 21, 2011
		2,669,112
		Exide Technologies, Inc.
617,005		Term Loan, 11.75%, Maturing May 5, 2010
		648,626
624,566		Term Loan, 11.75%, Maturing May 5, 2010
		656,575
		Federal-Mogul Corp.
1,950,000		DIP Loan, 7.32%, Maturing July 1, 2007
		1,955,850
5,626,706		Term Loan, 9.07%, Maturing July 1, 2007
		5,658,356
		Ford Motor Co.
2,325,000		Term Loan, 8.36%, Maturing December 15, 2013
		2,358,099
		General Motors Corp.
1,925,000		Term Loan, 7.75%, Maturing November 29, 2013
		1,948,943
		Goodyear Tire & Rubber Co.
950,000		Term Loan, 5.22%, Maturing April 30, 2010
		958,397
3,185,000		Term Loan, 8.14%, Maturing April 30, 2010
		3,225,475
1,000,000		Term Loan, 8.89%, Maturing March 1, 2011
		1,014,792
		HLI Operating Co., Inc.
2,105,500		Term Loan, 8.88%, Maturing June 3, 2009
		2,127,082
		Insurance Auto Auctions, Inc.
951,420		Term Loan, 7.87%, Maturing May 19, 2012 (2)
		955,285
		Keystone Automotive Operations, Inc.
1,175,000		Term Loan, 8.82%, Maturing January 12, 2012
		1,180,875
		R.J. Tower Corp.
1,880,000		DIP Revolving Loan, 9.88%, Maturing August 2, 2007
		1,862,766
		Tenneco Automotive, Inc.
1,861,375		Term Loan, 7.36%, Maturing December 12, 2009
		1,876,033
817,670		Term Loan, 7.31%, Maturing December 12, 2010
		824,109
		Trimas Corp.
314,063		Term Loan, 8.13%, Maturing August 2, 2011
		318,381
1,357,535		Term Loan, 8.11%, Maturing August 2, 2013
		1,376,201
		TRW Automotive, Inc.
1,960,000		Term Loan, 6.88%, Maturing October 31, 2010
		1,962,654
2,279,223		Term Loan, 6.94%, Maturing June 30, 2012
		2,281,180

		United Components, Inc.	
\$	1,856,061	Term Loan, 7.63%, Maturing June 30, 2010	\$ 1,865,341
			\$ 48,955,192
Beverage and Tobacco 0.7%			
		Alliance One International, Inc.	
\$	701,248	Term Loan, 8.82%, Maturing May 13, 2010	\$ 710,013
		Constellation Brands, Inc.	
	1,291,667	Term Loan, 6.88%, Maturing June 5, 2013	1,301,175
		Culligan International Co.	
	954,999	Term Loan, 7.07%, Maturing September 30, 2011	957,686
		Liberator Midco Ltd.	
GBP	344,017	Term Loan, 13.44%, Maturing October 27, 2016	691,616
		MafCo Worldwide Corp.	
	1,178,863	Term Loan, 7.36%, Maturing December 8, 2011	1,181,074
		National Dairy Holdings, L.P.	
	2,124,861	Term Loan, 7.32%, Maturing March 15, 2012	2,128,845
		National Distribution Co.	
	836,000	Term Loan, 11.82%, Maturing June 22, 2010	838,090
		Reynolds American, Inc.	
	3,855,625	Term Loan, 7.14%, Maturing May 31, 2012	3,889,362
		Southern Wine & Spirits of America, Inc.	
	2,968,328	Term Loan, 6.86%, Maturing May 31, 2012	2,979,922
		Sunny Delight Beverages Co.	
	416,320	Term Loan, 11.37%, Maturing August 20, 2010	407,213
			\$ 15,084,996
Building and Development 3.4%			
		AP-Newkirk Holdings, LLC	
\$	1,938,128	Term Loan, 7.82%, Maturing December 21, 2007	\$ 1,941,460
		Beacon Sales Acquisition, Inc.	
	922,688	Term Loan, 7.36%, Maturing September 30, 2013	927,301
		Biomed Realty, L.P.	
	3,690,000	Term Loan, 7.58%, Maturing May 31, 2010	3,680,775
		Capital Automotive REIT	
	3,651,282	Term Loan, 7.08%, Maturing December 16, 2010	3,683,483
		Epco / Fantome, LLC	
	1,896,000	Term Loan, 7.99%, Maturing November 23, 2010	1,905,480
		Formica Corp.	
	1,339,875	Term Loan, 9.29%, Maturing March 15, 2013	1,339,875
		FT-FIN Acquisition, LLC	
	1,404,194	Term Loan, 6.83%, Maturing November 17, 2007 (2)	1,407,704
		Gables GP, Inc.	
	93,947	Term Loan, 7.07%, Maturing March 31, 2007	94,170
		General Growth Properties, Inc.	
	2,000,000	Term Loan, 6.57%, Maturing February 24, 2011	1,995,402

	Hovstone Holdings, LLC	
\$ 1,262,250	Term Loan, 7.36%, Maturing February 28, 2009	\$ 1,243,316
	Landsource Communities, LLC	
1,002,000	Term Loan, 7.88%, Maturing March 31, 2010	1,001,374
	Lanoga Corp.	
1,641,760	Term Loan, 7.11%, Maturing June 29, 2013	1,641,760
	LNR Property Corp.	
3,700,000	Term Loan, 8.12%, Maturing July 3, 2011	3,725,767
	Mueller Group, Inc.	
2,959,588	Term Loan, 7.36%, Maturing October 3, 2012	2,982,400
	NCI Building Systems, Inc.	
1,476,484	Term Loan, 6.84%, Maturing June 18, 2010	1,478,792
	Newkirk Master, L.P.	
2,036,316	Term Loan, 7.08%, Maturing August 11, 2008	2,039,816
1,829,227	Term Loan, 7.08%, Maturing August 11, 2008	1,832,371
	Nortek, Inc.	
3,983,622	Term Loan, 7.35%, Maturing August 27, 2011	3,995,075
	Panolam Industries Holdings, Inc.	
1,505,837	Term Loan, 8.11%, Maturing September 30, 2012	1,510,543
	Ply Gem Industries, Inc.	
127,164	Term Loan, 8.37%, Maturing August 15, 2011	128,714
1,907,461	Term Loan, 8.37%, Maturing August 15, 2011	1,930,709
	Rubicon GSA II, LLC	
3,125,000	Term Loan, 8.10%, Maturing July 31, 2008	3,125,000
	South Edge, LLC	
287,500	Term Loan, 7.38%, Maturing October 31, 2009	286,871
	Standard Pacific Corp.	
1,400,000	Term Loan, 6.87%, Maturing May 5, 2013	1,392,125
	Stile Acquisition Corp.	
964,485	Term Loan, 7.38%, Maturing April 6, 2013	961,433
	Stile U.S. Acquisition Corp.	
966,128	Term Loan, 7.38%, Maturing April 6, 2013	963,071
	TE / Tousa Senior, LLC	
1,750,000	Term Loan, 11.75%, Maturing August 1, 2008 (2)(3)	1,743,282
	Tousa/Kolter, LLC	
1,864,000	Term Loan, 6.87%, Maturing January 7, 2008 (2)	1,866,330
	TRU 2005 RE Holding Co.	
7,325,000	Term Loan, 8.33%, Maturing December 9, 2008	7,399,393
	Trustreet Properties, Inc.	
1,800,000	Term Loan, 7.33%, Maturing April 8, 2010	1,804,500
	United Subcontractors, Inc.	
1,000,000	Term Loan, 12.62%, Maturing June 27, 2013	970,000
	WCI Communities, Inc.	
5,000,000	Term Loan, 7.32%, Maturing December 23, 2010	4,938,750
	Wintergames Acquisition ULC	
4,175,000	Term Loan, 7.32%, Maturing October 26, 2007	4,177,609
		\$ 70,114,651

Business Equipment and Services 4.0%		
	Acco Brands Corp.	
\$ 1,792,440	Term Loan, 7.12%, Maturing August 17, 2012	\$ 1,804,483
	Activant Solutions, Inc.	
956,538	Term Loan, 7.38%, Maturing May 1, 2013	956,240
	Affiliated Computer Services	
1,064,250	Term Loan, 7.35%, Maturing March 20, 2013	1,072,749
2,810,875	Term Loan, 7.36%, Maturing March 20, 2013	2,834,065
	Affinion Group, Inc.	
3,247,185	Term Loan, 7.87%, Maturing October 17, 2012	3,281,281
	Allied Security Holdings, LLC	
1,684,545	Term Loan, 8.37%, Maturing June 30, 2010	1,703,497
	DynCorp International, LLC	
1,336,200	Term Loan, 7.66%, Maturing February 11, 2011	1,347,335
	Education Management, LLC	
2,039,750	Term Loan, 7.88%, Maturing June 1, 2013	2,060,657
	Info USA, Inc.	
742,500	Term Loan, 7.12%, Maturing February 14, 2012	743,428
	Iron Mountain, Inc.	
4,567,595	Term Loan, 7.09%, Maturing April 2, 2011	4,580,919
1,586,831	Term Loan, 7.13%, Maturing April 2, 2011	1,593,112
	Language Line, Inc.	
2,654,670	Term Loan, 8.60%, Maturing June 11, 2011	2,683,290
	N.E.W. Holdings I, LLC	
1,015,000	Term Loan, 12.36%, Maturing February 8, 2014	1,024,199
623,171	Term Loan, 8.11%, Maturing August 8, 2014	626,676
	Nielsen Finance, LLC	
9,102,188	Term Loan, 7.63%, Maturing August 9, 2013	9,184,935
	Protection One, Inc.	
2,071,215	Term Loan, 7.85%, Maturing March 31, 2012	2,082,865
	Quantum Corp.	
583,333	Term Loan, 9.44%, Maturing August 22, 2012	584,062
	Quintiles Transnational Corp.	
1,240,625	Term Loan, 7.36%, Maturing March 31, 2013	1,242,951
2,225,000	Term Loan, 9.36%, Maturing March 31, 2014	2,256,057
	RGIS Holdings, LLC	
3,123,076	Term Loan, 7.86%, Maturing February 15, 2013	3,126,980
	Serena Software, Inc.	
750,000	Term Loan, 7.61%, Maturing March 10, 2013	753,188
	SS&C Technologies, Inc.	
132,892	Term Loan, 7.86%, Maturing November 23, 2012	133,916
2,281,106	Term Loan, 7.86%, Maturing November 23, 2012	2,298,689
	SunGard Data Systems, Inc.	
13,910,507	Term Loan, 7.88%, Maturing February 11, 2013	14,056,136

	TDS Investor Corp.	
EUR 1,995,000	Term Loan, 6.47%, Maturing August 23, 2013	\$ 2,604,901
3,634,004	Term Loan, 7.86%, Maturing August 23, 2013	3,661,009
356,888	Term Loan, 7.86%, Maturing August 23, 2013	359,540
	Transaction Network Services, Inc.	
948,834	Term Loan, 7.35%, Maturing May 4, 2012	951,206
	U.S. Security Holdings, Inc.	
992,500	Term Loan, 7.89%, Maturing May 8, 2013	1,002,425
	US Investigations Services, Inc.	
3,259,484	Term Loan, 7.87%, Maturing October 14, 2012	3,279,855
692,350	Term Loan, 7.87%, Maturing October 14, 2013	696,100
	West Corp.	
3,250,000	Term Loan, 8.09%, Maturing October 24, 2013	3,276,913
	Williams Scotsman, Inc.	
2,750,000	Term Loan, 6.82%, Maturing June 27, 2010	2,750,000
	Worldspan, L.P.	
1,825,000	Term Loan, 8.58%, Maturing December 7, 2013	1,836,406
		\$ 82,450,065
Cable and Satellite Television 3.1%		
	Atlantic Broadband Finance, LLC	
\$ 1,920,491	Term Loan, 8.10%, Maturing February 10, 2011	\$ 1,950,099
	Bragg Communications, Inc.	
2,138,287	Term Loan, 7.12%, Maturing August 31, 2011	2,145,643
	Bresnan Broadband Holdings, LLC	
1,550,000	Term Loan, 9.87%, Maturing March 29, 2014	1,580,516
	Charter Communications Operating, LLC	
15,023,954	Term Loan, 7.99%, Maturing April 28, 2013	15,174,659
	CSC Holdings, Inc.	
3,895,563	Term Loan, 7.11%, Maturing March 29, 2013	3,910,253
	Insight Midwest Holdings, LLC	
7,025,000	Term Loan, 7.61%, Maturing April 6, 2014	7,088,668
	Kabel BW GMBH and Co.	
EUR 1,000,000	Term Loan, 6.24%, Maturing June 9, 2013	1,305,504
EUR 1,000,000	Term Loan, 6.74%, Maturing June 9, 2014	1,311,411
	MCC Iowa, LLC	
3,020,000	Term Loan, 7.37%, Maturing March 31, 2010	2,995,777
	Mediacom Broadband Group	
2,451,512	Term Loan, 7.17%, Maturing January 31, 2015	2,451,704
	Mediacom Illinois, LLC	
4,838,750	Term Loan, 7.17%, Maturing January 31, 2015	4,849,119
	NTL Investment Holdings, Ltd.	
3,266,856	Term Loan, 7.36%, Maturing March 30, 2012	3,288,878
	Persona Communications Corp.	
469,311	Term Loan, 0.00%, Maturing October 12, 2013 (2)	473,418
755,689	Term Loan, 8.12%, Maturing October 12, 2013	762,301
1,075,000	Term Loan, 11.36%, Maturing April 12, 2014	1,085,078

		UGS Corp.	
\$	4,287,591	Term Loan, 7.10%, Maturing March 31, 2012	\$ 4,298,310
		UPC Broadband Holding B.V.	
1,280,000		Term Loan, 7.37%, Maturing March 31, 2013	1,286,618
1,280,000		Term Loan, 7.37%, Maturing December 31, 2013	1,286,618
		Ypso Holding SA	
EUR 2,480,685		Term Loan, 6.12%, Maturing July 28, 2014	3,234,528
EUR 957,340		Term Loan, 6.12%, Maturing July 28, 2014	1,248,261
EUR 1,561,975		Term Loan, 6.12%, Maturing July 28, 2014	2,036,636
			\$ 63,763,999
Chemicals and Plastics	3.6%		
		Brenntag Holding GmbH and Co. KG	
\$	2,009,091	Term Loan, 7.89%, Maturing December 23, 2013	\$ 2,032,635
490,909		Term Loan, 7.89%, Maturing December 23, 2013	495,972
1,300,000		Term Loan, 11.89%, Maturing December 23, 2015	1,331,078
		Celanese Holdings, LLC	
4,462,995		Term Loan, 7.11%, Maturing June 4, 2011	4,494,027
		Gentek, Inc.	
1,588,994		Term Loan, 7.35%, Maturing February 25, 2011	1,593,712
732,407		Term Loan, 9.61%, Maturing February 28, 2012	737,809
		Georgia Gulf Corp.	
1,600,676		Term Loan, 7.32%, Maturing October 3, 2013	1,613,252
		Hercules, Inc.	
1,739,277		Term Loan, 6.82%, Maturing October 8, 2010	1,743,625
		Hexion Specialty Chemicals, Inc.	
4,987,500		Term Loan, 7.88%, Maturing May 5, 2013	5,014,308
		Huntsman, LLC	
6,242,416		Term Loan, 7.07%, Maturing August 16, 2012	6,283,772
		Innophos, Inc.	
372,500		Term Loan, 7.57%, Maturing August 10, 2010	374,518
		Invista B.V.	
3,103,690		Term Loan, 6.88%, Maturing April 29, 2011	3,113,389
1,645,186		Term Loan, 6.88%, Maturing April 29, 2011	1,650,327
		ISP Chemo, Inc.	
4,912,875		Term Loan, 7.38%, Maturing February 16, 2013	4,955,479
		Kraton Polymers, LLC	
2,636,393		Term Loan, 7.38%, Maturing May 12, 2013	2,659,461
		Lucite International Group Holdings	
279,008		Term Loan, 0.00%, Maturing July 7, 2013 (2)	282,059
792,012		Term Loan, 8.07%, Maturing July 7, 2013	800,675
		Lyondell Chemical Co.	
5,187,000		Term Loan, 7.12%, Maturing August 16, 2013	5,230,223
		Momentive Performance Material	
1,600,000		Term Loan, 7.63%, Maturing December 4, 2013	1,613,800
		Mosaic Co.	
1,536,600		Term Loan, 7.11%, Maturing December 21, 2012	1,551,325

		Nalco Co.	
\$	5,948,249	Term Loan, 7.11%, Maturing November 4, 2010	\$ 5,993,431
		PQ Corp.	
	1,894,645	Term Loan, 7.37%, Maturing February 10, 2012	1,904,512
		Professional Paint, Inc.	
	970,125	Term Loan, 7.63%, Maturing May 31, 2012	971,944
		Propex Fabrics, Inc.	
	1,686,010	Term Loan, 8.32%, Maturing July 31, 2012	1,690,225
		Rockwood Specialties Group, Inc.	
	3,738,700	Term Loan, 7.36%, Maturing December 10, 2012	3,766,740
		Solo Cup Co.	
	3,864,493	Term Loan, 8.82%, Maturing February 27, 2011	3,930,611
	725,000	Term Loan, 11.57%, Maturing March 31, 2012	742,672
		Solutia, Inc.	
	6,000,000	DIP Loan, 8.36%, Maturing March 31, 2007	6,048,750
		Wellman, Inc.	
	1,250,000	Term Loan, 9.37%, Maturing February 10, 2009	1,243,750
			\$ 73,864,081
Clothing/Textiles	0.3%		
		Hanesbrands, Inc.	
\$	2,222,571	Term Loan, 7.61%, Maturing September 5, 2013	\$ 2,252,161
	1,125,000	Term Loan, 9.11%, Maturing March 5, 2014	1,159,981
		St. John Knits International, Inc.	
	1,346,699	Term Loan, 9.38%, Maturing March 23, 2012	1,353,433
		The William Carter Co.	
	1,176,770	Term Loan, 6.86%, Maturing July 14, 2012	1,178,793
		Warnaco, Inc.	
	714,722	Term Loan, 6.86%, Maturing January 31, 2013	714,276
			\$ 6,658,644
Conglomerates	1.2%		
		Amsted Industries, Inc.	
\$	2,244,241	Term Loan, 7.36%, Maturing October 15, 2010	\$ 2,252,657
		Blount, Inc.	
	513,245	Term Loan, 7.09%, Maturing August 9, 2010	514,689
		Bushnell Performance Optics	
	987,799	Term Loan, 8.36%, Maturing August 19, 2011	994,796
		Dundee Holding, Inc.	
	2,761,950	Term Loan, 8.57%, Maturing February 17, 2015	2,782,665
		Euramax International, Inc.	
	731,363	Term Loan, 8.13%, Maturing June 28, 2012	733,191
	501,316	Term Loan, 12.36%, Maturing June 28, 2013	495,049
	248,684	Term Loan, 12.36%, Maturing June 28, 2013	245,576
		Goodman Global Holdings, Inc.	
	998,036	Term Loan, 7.13%, Maturing December 23, 2011	999,699

		Jarden Corp.	
\$	1,199,300	Term Loan, 7.11%, Maturing January 24, 2012	\$ 1,201,924
2,946,740		Term Loan, 7.36%, Maturing January 24, 2012	2,957,331
		Johnson Diversey, Inc.	
3,365,449		Term Loan, 7.87%, Maturing December 16, 2011	3,401,732
		Polymer Group, Inc.	
4,306,500		Term Loan, 7.61%, Maturing November 22, 2012	4,314,575
		Rexnord Corp.	
1,740,984		Term Loan, 7.88%, Maturing July 19, 2013	1,747,874
		Terex Corp.	
945,250		Term Loan, 7.11%, Maturing July 13, 2013	948,795
			\$ 23,590,553
Containers and Glass Products	1.7%		
		Bluegrass Container Co.	
\$	498,405	Term Loan, 7.60%, Maturing June 30, 2013	\$ 504,448
1,665,720		Term Loan, 7.60%, Maturing June 30, 2013	1,685,917
224,242		Term Loan, 10.32%, Maturing December 30, 2013	228,195
700,758		Term Loan, 10.33%, Maturing December 30, 2013	713,108
		Consolidated Container Holding, LLC	
1,218,750		Term Loan, 8.63%, Maturing December 15, 2008	1,224,844
		Crown Americas, Inc.	
693,000		Term Loan, 7.12%, Maturing November 15, 2012	695,339
		Graham Packaging Holdings Co.	
4,410,000		Term Loan, 7.63%, Maturing October 7, 2011	4,452,133
471,392		Term Loan, 7.69%, Maturing October 7, 2011	475,896
2,142,857		Term Loan, 9.63%, Maturing April 7, 2012	2,169,107
		Graphic Packaging International, Inc.	
10,266,568		Term Loan, 7.86%, Maturing August 8, 2010	10,396,502
		IPG (US), Inc.	
1,728,876		Term Loan, 8.07%, Maturing July 28, 2011	1,734,279
		Kranson Industries, Inc.	
1,122,188		Term Loan, 8.11%, Maturing July 31, 2013	1,128,500
		Owens-Brockway Glass Container	
2,077,188		Term Loan, 6.82%, Maturing June 14, 2013	2,082,121
		Smurfit-Stone Container Corp.	
840,428		Term Loan, 4.73%, Maturing November 1, 2011	849,071
3,322,429		Term Loan, 7.63%, Maturing November 1, 2011	3,356,597
2,073,969		Term Loan, 7.63%, Maturing November 1, 2011	2,094,590
			\$ 33,790,647
Cosmetics/Toiletries	0.2%		
		American Safety Razor Co.	
\$	1,200,000	Term Loan, 11.72%, Maturing July 31, 2014	\$ 1,221,000
		Prestige Brands, Inc.	
3,210,920		Term Loan, 7.71%, Maturing April 7, 2011	3,238,348
			\$ 4,459,348

Drugs 0.3%		
		Stiefel Laboratories, Inc.
\$ 715,088	Term Loan, 0.00%, Maturing December 28, 2013 (2)	\$ 723,133
934,912	Term Loan, 7.61%, Maturing December 28, 2013	945,429
		Warner Chilcott Corp.
832,888	Term Loan, 7.36%, Maturing January 18, 2012	837,796
51,948	Term Loan, 7.36%, Maturing January 18, 2012	52,208
3,033,650	Term Loan, 7.37%, Maturing January 18, 2012	3,051,527
		\$ 5,610,093
Ecological Services and Equipment 0.7%		
		Allied Waste Industries, Inc.
\$ 1,582,106	Term Loan, 5.33%, Maturing January 15, 2012	\$ 1,592,077
3,567,456	Term Loan, 7.16%, Maturing January 15, 2012	3,586,185
		Duratek, Inc.
775,902	Term Loan, 7.63%, Maturing June 7, 2013	782,934
		Energysolutions, LLC
81,761	Term Loan, 7.57%, Maturing June 7, 2013	82,502
1,713,450	Term Loan, 7.63%, Maturing June 7, 2013	1,728,979
		Environmental Systems, Inc.
924,143	Term Loan, 8.85%, Maturing December 12, 2008	928,764
1,000,000	Term Loan, 15.36%, Maturing December 12, 2010	1,005,000
		IESI Corp.
3,464,706	Term Loan, 7.11%, Maturing January 20, 2012	3,477,699
		Sensus Metering Systems, Inc.
803,355	Term Loan, 7.39%, Maturing December 17, 2010	801,346
106,709	Term Loan, 7.41%, Maturing December 17, 2010	106,443
		\$ 14,091,929
Electronics/Electrical 1.9%		
		Advanced Micro Devices, Inc.
\$ 3,191,378	Term Loan, 7.62%, Maturing December 31, 2013	\$ 3,222,750
		AMI Semiconductor, Inc.
2,124,197	Term Loan, 6.82%, Maturing April 1, 2012	2,122,870
		Aspect Software, Inc.
2,643,375	Term Loan, 8.38%, Maturing July 11, 2011	2,657,694
2,350,000	Term Loan, 12.44%, Maturing July 11, 2013	2,359,792
		Communications & Power, Inc.
1,292,824	Term Loan, 7.57%, Maturing July 23, 2010	1,298,480
		Enersys Capital, Inc.
1,535,625	Term Loan, 7.37%, Maturing March 17, 2011	1,545,223
		Freescale Semiconductor, Inc.
5,675,000	Term Loan, 7.37%, Maturing December 1, 2013	5,717,563
		Infor Enterprise Solutions Holdings
3,474,150	Term Loan, 9.12%, Maturing July 28, 2012	3,509,760
1,812,600	Term Loan, 9.12%, Maturing July 28, 2012	1,827,554

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-Q

		Network Solutions, LLC	
\$	1,163,250	Term Loan, 10.36%, Maturing January 9, 2012	\$ 1,177,791
		Rayovac Corp.	
3,878,280		Term Loan, 8.60%, Maturing February 7, 2012	3,897,326
		Sensata Technologies Finance Co.	
3,805,875		Term Loan, 7.11%, Maturing April 27, 2013	3,799,454
		Telcordia Technologies, Inc.	
4,519,377		Term Loan, 8.12%, Maturing September 15, 2012	4,479,128
		TTM Technologies, Inc.	
787,500		Term Loan, 7.62%, Maturing October 27, 2012	791,438
		Vertafore, Inc.	
975,000		Term Loan, 11.40%, Maturing January 31, 2013	990,437
			\$ 39,397,260
		Equipment Leasing 0.7%	
		Awac Capital, Inc.	
\$	823,414	Term Loan, 7.13%, Maturing March 22, 2013	\$ 817,238
2,987,581		Term Loan, 11.38%, Maturing March 22, 2013	3,032,394
		Maxim Crane Works, L.P.	
1,268,173		Term Loan, 7.32%, Maturing January 28, 2010	1,271,344
		Rental Service Corp.	
1,500,000		Term Loan, 8.86%, Maturing November 30, 2013	1,528,829
		The Hertz Corp.	
688,889		Term Loan, 5.37%, Maturing December 21, 2012	694,540
5,459,636		Term Loan, 7.35%, Maturing December 21, 2012	5,504,421
		United Rentals, Inc.	
565,000		Term Loan, 5.32%, Maturing February 14, 2011	571,239
1,244,509		Term Loan, 7.32%, Maturing February 14, 2011	1,258,251
			\$ 14,678,256
		Farming/Agriculture 0.3%	
		BF Bolthouse HoldCo, LLC	
\$	2,970,000	Term Loan, 7.63%, Maturing December 16, 2012	\$ 2,983,923
1,475,000		Term Loan, 10.86%, Maturing December 16, 2013	1,493,131
		Central Garden & Pet Co.	
2,530,875		Term Loan, 6.82%, Maturing February 28, 2014	2,535,620
			\$ 7,012,674
		Financial Intermediaries 0.8%	
		AIMCO Properties, L.P.	
\$	3,050,000	Term Loan, 6.91%, Maturing March 23, 2011	\$ 3,063,344
		Ameritrade Holding Corp.	
2,441,506		Term Loan, 6.82%, Maturing December 31, 2012	2,450,217
		Citgo III, Ltd.	
250,000		Term Loan, 8.11%, Maturing August 3, 2013	252,188
250,000		Term Loan, 8.61%, Maturing August 3, 2014	253,125
		Coinstar, Inc.	
594,509		Term Loan, 7.36%, Maturing July 7, 2011	598,224

		Grosvenor Capital Management	
\$	725,000	Term Loan, 7.63%, Maturing December 5, 2013	\$ 729,078
		IPayment, Inc.	
	1,215,813	Term Loan, 7.35%, Maturing May 10, 2013	1,213,533
		LPL Holdings, Inc.	
	4,664,750	Term Loan, 8.11%, Maturing June 30, 2013	4,722,332
		Oxford Acquisition III, Ltd.	
EUR	500,000	Term Loan, 5.94%, Maturing September 20, 2013	659,110
	1,650,000	Term loan, 7.75%, Maturing September 20, 2013	1,665,726
		The Macerich Partnership, L.P.	
	1,465,000	Term Loan, 6.88%, Maturing April 25, 2010	1,467,747
			\$ 17,074,624
Food Products	0.9%		
		Acosta, Inc.	
\$	3,009,875	Term Loan, 8.07%, Maturing July 28, 2013	\$ 3,042,481
		American Seafoods Group, LLC	
	1,167,559	Term Loan, 7.11%, Maturing September 30, 2011	1,166,099
		Chiquita Brands, LLC	
	3,776,284	Term Loan, 8.38%, Maturing June 28, 2012	3,838,434
		Michael Foods, Inc.	
	1,565,962	Term Loan, 7.35%, Maturing November 21, 2010	1,573,466
		Nutro Products, Inc.	
	631,295	Term Loan, 7.36%, Maturing April 26, 2013	635,635
		Pinnacle Foods Holdings Corp.	
	4,413,036	Term Loan, 7.36%, Maturing November 25, 2010	4,435,101
		QCE Finance, LLC	
	1,225,000	Term Loan, 11.11%, Maturing November 5, 2013	1,253,328
		Reddy Ice Group, Inc.	
	3,130,000	Term Loan, 7.11%, Maturing August 9, 2012	3,133,913
			\$ 19,078,457
Food Service	1.0%		
		AFC Enterprises, Inc.	
\$	743,774	Term Loan, 7.38%, Maturing May 23, 2009	\$ 747,493
		Buffets, Inc.	
	245,000	Term Loan, 5.27%, Maturing May 1, 2013	246,378
	1,855,000	Term Loan, 8.36%, Maturing November 1, 2013	1,865,434
		Burger King Corp.	
	1,795,672	Term Loan, 6.88%, Maturing June 30, 2012	1,799,848
		Carrols Corp.	
	336,364	Term Loan, 7.88%, Maturing December 31, 2010	338,045
		CBRL Group, Inc.	
	2,332,477	Term Loan, 6.87%, Maturing April 27, 2013	2,338,600
		CKE Restaurants, Inc.	
	880,346	Term Loan, 7.38%, Maturing May 1, 2010	883,647

		Denny s, Inc.	
\$	176,667	Term Loan, 7.52%, Maturing March 31, 2012	\$ 179,096
1,081,467		Term Loan, 7.61%, Maturing March 31, 2012	1,096,337
		Domino s, Inc.	
8,444,101		Term Loan, 6.88%, Maturing June 25, 2010	8,454,656
		Maine Beverage Co., LLC	
825,000		Term Loan, 7.11%, Maturing June 30, 2010	822,937
		NPC International, Inc.	
520,833		Term Loan, 7.12%, Maturing May 3, 2013	520,996
		Sagittarius Restaurants, LLC	
496,250		Term Loan, 7.62%, Maturing March 29, 2013	498,576
			\$ 19,792,043
Food/Drug Retailers	0.4%		
		Cumberland Farms, Inc.	
\$	2,069,813	Term Loan, 7.37%, Maturing September 29, 2013	\$ 2,080,162
		General Nutrition Centers, Inc.	
1,300,291		Term Loan, 8.07%, Maturing December 5, 2009	1,307,199
		Supervalu, Inc.	
1,960,188		Term Loan, 7.10%, Maturing June 1, 2012	1,971,312
		The Jean Coutu Group (PJC), Inc.	
2,690,680		Term Loan, 7.88%, Maturing July 30, 2011	2,698,053
		The Pantry, Inc.	
965,250		Term Loan, 7.07%, Maturing January 2, 2012	969,473
			\$ 9,026,199
Forest Products	1.2%		
		Appleton Papers, Inc.	
\$	1,943,599	Term Loan, 7.62%, Maturing June 11, 2010	\$ 1,955,746
		Boise Cascade Holdings, LLC	
6,207,829		Term Loan, 7.11%, Maturing October 29, 2011	6,245,467
		Buckeye Technologies, Inc.	
394,655		Term Loan, 7.42%, Maturing April 15, 2010	395,066
		Georgia Pacific Corp.	
10,667,250		Term Loan, 7.35%, Maturing December 20, 2012	10,773,922
		NewPage Corp.	
2,160,880		Term Loan, 7.63%, Maturing May 2, 2011	2,187,891
		Xerium Technologies, Inc.	
3,930,160		Term Loan, 7.86%, Maturing May 18, 2012	3,927,703
			\$ 25,485,795
Healthcare	4.7%		
		Accellent, Inc.	
\$	1,435,500	Term Loan, 7.37%, Maturing November 22, 2012	\$ 1,437,294
		Alliance Imaging, Inc.	
2,169,952		Term Loan, 7.88%, Maturing December 29, 2011	2,182,429
		American Medical Systems	
2,156,841		Term Loan, 7.81%, Maturing July 20, 2012	2,159,537

	Ameripath, Inc.	
\$ 1,736,875	Term Loan, 7.36%, Maturing October 31, 2012	\$ 1,739,697
	AMN Healthcare, Inc.	
438,587	Term Loan, 7.11%, Maturing November 2, 2011	440,231
	AMR HoldCo, Inc.	
1,203,554	Term Loan, 7.38%, Maturing February 10, 2012	1,208,820
	Community Health Systems, Inc.	
11,586,323	Term Loan, 7.12%, Maturing August 19, 2011	11,620,723
	Concentra Operating Corp.	
4,629,806	Term Loan, 7.38%, Maturing September 30, 2011	4,648,617
	Conmed Corp.	
1,087,090	Term Loan, 7.38%, Maturing April 13, 2013	1,087,770
	CRC Health Corp.	
648,375	Term Loan, 7.86%, Maturing February 6, 2013	655,872
595,508	Term Loan, 7.86%, Maturing February 6, 2013	602,393
	Davita, Inc.	
8,917,736	Term Loan, 7.40%, Maturing October 5, 2012	8,995,766
	DJ Orthopedics, LLC	
444,125	Term Loan, 6.88%, Maturing April 7, 2013	444,403
	Emdeon Business Services, LLC	
2,259,934	Term Loan, 7.87%, Maturing November 16, 2013	2,273,588
	Encore Medical Finance, LLC	
1,421,438	Term Loan, 7.87%, Maturing November 3, 2013	1,426,101
	FGX International, Inc.	
334,000	Term Loan, 13.11%, Maturing December 9, 2013	320,640
	FHC Health Systems, Inc.	
791,364	Term Loan, 12.12%, Maturing December 18, 2009	815,105
553,955	Term Loan, 14.12%, Maturing December 18, 2009	570,573
	Fresenius Medical Care Holdings	
3,890,575	Term Loan, 6.74%, Maturing March 31, 2013	3,884,766
	Graceway Pharmaceuticals, LLC	
1,000,000	Term Loan, 7.84%, Maturing December 29, 2011	1,006,875
500,000	Term Loan, 11.34%, Maturing December 29, 2012	507,500
	Hanger Orthopedic Group, Inc.	
945,256	Term Loan, 7.87%, Maturing May 30, 2013	951,171
	HCA, Inc.	
8,950,000	Term Loan, 8.11%, Maturing November 18, 2013	9,041,666
	HealthSouth Corp.	
2,786,000	Term Loan, 8.61%, Maturing March 10, 2013	2,815,777
	Iasis Healthcare, LLC	
1,979,696	Term Loan, 7.57%, Maturing June 16, 2011	2,001,967
	Kinetic Concepts, Inc.	
2,299,899	Term Loan, 7.12%, Maturing October 3, 2009	2,310,681
	Leiner Health Products, Inc.	
1,096,875	Term Loan, 8.88%, Maturing May 27, 2011	1,104,644

		Lifecare Holdings, Inc.	
\$	962,813	Term Loan, 7.57%, Maturing August 11, 2012	\$ 933,728
		Lifepoint Hospitals, Inc.	
5,475,090		Term Loan, 6.95%, Maturing April 15, 2012	5,471,328
		Magellan Health Services, Inc.	
277,778		Term Loan, 5.20%, Maturing August 15, 2008	278,472
208,333		Term Loan, 7.11%, Maturing August 15, 2008	208,854
		Matria Healthcare, Inc.	
1,219,446		Term Loan, 7.37%, Maturing January 19, 2012	1,225,543
		Multiplan Merger Corp.	
842,674		Term Loan, 7.82%, Maturing April 12, 2013	845,438
1,530,359		Term Loan, 7.82%, Maturing April 12, 2013	1,535,380
		National Mentor Holdings, Inc.	
81,200		Term Loan, 5.32%, Maturing June 29, 2013	81,682
1,361,956		Term Loan, 7.87%, Maturing June 29, 2013	1,370,043
		National Rental Institutes, Inc.	
2,139,250		Term Loan, 7.63%, Maturing March 31, 2013	2,147,272
		Nyco Holdings	
EUR 1,450,000		Term Loan, 6.10%, Maturing December 29, 2014	1,889,384
EUR 1,450,000		Term Loan, 6.60%, Maturing December 29, 2015	1,897,863
		Radnet Management, Inc.	
725,000		Term Loan, 8.85%, Maturing November 15, 2012	726,813
		Renal Advantage, Inc.	
395,124		Term Loan, 7.86%, Maturing October 5, 2012	398,581
		Select Medical Holding Corp.	
2,038,687		Term Loan, 7.11%, Maturing February 24, 2012	2,035,964
		Sunrise Medical Holdings, Inc.	
2,092,560		Term Loan, 8.88%, Maturing May 13, 2010	2,087,328
		Vanguard Health Holding Co., LLC	
2,237,261		Term Loan, 7.61%, Maturing September 23, 2011	2,259,633
		Ventiv Health, Inc.	
940,476		Term Loan, 6.86%, Maturing October 5, 2011	940,771
		VWR International, Inc.	
2,307,917		Term Loan, 7.61%, Maturing April 7, 2011	2,315,852
			\$ 94,904,535
		Home Furnishings 0.5%	
		Interline Brands, Inc.	
\$	1,307,560	Term Loan, 7.07%, Maturing June 23, 2013	\$ 1,310,011
904,728		Term Loan, 7.07%, Maturing June 23, 2013	906,425
		Knoll, Inc.	
1,674,458		Term Loan, 7.11%, Maturing October 3, 2012	1,687,016
		National Bedding Co., LLC	
1,050,000		Term Loan, 10.36%, Maturing August 31, 2012	1,064,438

		Oreck Corp.	
\$	1,820,980	Term Loan, 8.12%, Maturing February 2, 2012	\$ 1,784,560
		Simmons Co.	
3,795,769		Term Loan, 7.41%, Maturing December 19, 2011	3,832,144
			\$ 10,584,594
Industrial Equipment	1.0%		
		Aearo Technologies, Inc.	
\$	500,000	Term Loan, 11.86%, Maturing September 24, 2013	\$ 507,500
		Alliance Laundry Holdings, LLC	
487,915		Term Loan, 7.60%, Maturing January 27, 2012	492,184
		Colfax Corp.	
2,261,640		Term Loan, 7.63%, Maturing May 30, 2009	2,279,310
		Douglas Dynamics Holdings, Inc.	
1,734,019		Term Loan, 7.11%, Maturing December 16, 2010	1,729,684
		Flowserve Corp.	
2,325,916		Term Loan, 6.88%, Maturing August 10, 2012	2,328,098
		Generac Acquisition Corp.	
1,707,750		Term Loan, 7.86%, Maturing November 7, 2013	1,714,154
		Gleason Corp.	
777,879		Term Loan, 7.88%, Maturing June 30, 2013	784,199
400,000		Term Loan, 10.88%, Maturing December 31, 2013	405,250
		John Maneely Co.	
2,778,210		Term Loan, 8.62%, Maturing December 8, 2013	2,785,850
		MTD Products, Inc.	
975,000		Term Loan, 6.88%, Maturing June 1, 2010	971,344
		PP Acquisition Corp.	
EUR 423,913		Term Loan, 6.62%, Maturing November 12, 2011	554,985
4,306,997		Term Loan, 8.32%, Maturing November 12, 2011	4,339,300
		TFS Acquisition Corp.	
897,750		Term Loan, 8.92%, Maturing August 11, 2013	904,483
			\$ 19,796,341
Insurance	0.9%		
		ARG Holding, Inc.	
\$	1,237,500	Term Loan, 8.44%, Maturing November 30, 2011	\$ 1,244,075
2,625,000		Term Loan, 12.69%, Maturing November 30, 2012	2,654,531
		CCC Information Services Group	
1,337,500		Term Loan, 7.87%, Maturing February 10, 2013	1,344,188
		Conseco, Inc.	
3,665,813		Term Loan, 7.32%, Maturing October 10, 2013	3,686,433
		Crawford & Company	
1,757,280		Term Loan, 7.86%, Maturing October 31, 2013	1,766,616
		Hilb, Rogal & Hobbs Co.	
794,000		Term Loan, 6.86%, Maturing April 26, 2013	794,827

U.S.I. Holdings Corp.				
\$	299,250	Term Loan, 7.61%, Maturing March 24, 2011 (2)	\$	299,624
5,804,687		Term Loan, 7.61%, Maturing March 24, 2011		5,811,943
			\$	17,602,237
Leisure Goods/Activities/Movies 4.4%				
24 Hour Fitness Worldwide, Inc.				
\$	2,004,850	Term Loan, 7.86%, Maturing June 8, 2012	\$	2,021,139
705,435		Alliance Atlantis Communications, Inc. Term Loan, 6.86%, Maturing December 31, 2011		705,876
2,252,250		AMC Entertainment, Inc. Term Loan, 7.45%, Maturing January 26, 2013		2,275,536
963,374		AMF Bowling Worldwide, Inc. Term Loan, 8.41%, Maturing August 27, 2009		969,997
		Augustus 2, Ltd. Term Loan, 7.94%, Maturing June 22, 2014		3,135,755
GBP 1,600,000		Term Loan, 8.44%, Maturing June 22, 2015		3,151,414
GBP 1,600,000		Butterfly Wendel US, Inc. Term Loan, 8.08%, Maturing June 22, 2013		393,252
387,500		Term Loan, 7.83%, Maturing June 22, 2014		391,315
387,500		Carmike Cinemas, Inc. Term Loan, 8.63%, Maturing May 19, 2012		3,009,137
2,969,849		Cedar Fair, L.P. Term Loan, 7.82%, Maturing August 31, 2011		500,920
497,500		Term Loan, 7.82%, Maturing August 30, 2012		4,050,182
4,004,875		Cinemark, Inc. Term Loan, 7.38%, Maturing October 5, 2013		4,866,332
4,812,938		Dave & Buster s, Inc. Term Loan, 7.87%, Maturing March 8, 2013		599,091
595,000		Term Loan, 7.87%, Maturing March 8, 2013		999,323
992,500		Deluxe Entertainment Services Term Loan, 5.26%, Maturing January 28, 2011		1,083,500
1,100,000		Easton-Bell Sports, Inc. Term Loan, 7.07%, Maturing March 16, 2012		1,492,472
1,488,750		Fender Musical Instruments Co. Term Loan, 11.33%, Maturing October 1, 2012		1,342,469
1,330,000		Metro-Goldwyn-Mayer Holdings, Inc. Term Loan, 8.61%, Maturing April 8, 2012		10,829,272
10,793,438		Red Football, Ltd. Term Loan, 7.58%, Maturing August 16, 2014		9,320,894
GBP 4,750,000		Term Loan, 7.83%, Maturing August 16, 2015		9,359,637
GBP 4,750,000		Regal Cinemas Corp. Term Loan, 7.11%, Maturing November 10, 2010		5,350,922
5,336,625		Revolution Studios Term Loan, 9.07%, Maturing December 21, 2014		2,392,813
2,375,000		Term Loan, 12.35%, Maturing June 21, 2015		1,047,375
1,050,000				
17				

		Six Flags Theme Parks, Inc.	
\$	8,129,647	Term Loan, 8.61%, Maturing June 30, 2009	\$ 8,231,267
		Southwest Sports Group, LLC	
1,450,000		Term Loan, 7.88%, Maturing December 22, 2010	1,450,454
		Universal City Development Partners, Ltd.	
2,912,921		Term Loan, 7.37%, Maturing June 9, 2011	2,927,485
		WMG Acquisition Corp.	
900,000		Revolving Loan, 0.00%, Maturing February 28, 2010 (2)	877,500
7,031,029		Term Loan, 7.37%, Maturing February 28, 2011	7,076,295
			\$ 89,851,624
Lodging and Casinos 1.5%			
		Bally Technologies, Inc.	
\$	5,795,168	Term Loan, 8.61%, Maturing September 5, 2009	\$ 5,816,900
		CCM Merger, Inc.	
2,599,191		Term Loan, 7.36%, Maturing April 25, 2012	2,609,263
		Isle of Capri Casinos, Inc.	
4,449,398		Term Loan, 7.11%, Maturing February 4, 2012	4,471,645
		Penn National Gaming, Inc.	
7,825,937		Term Loan, 7.12%, Maturing October 3, 2012	7,887,082
		Pinnacle Entertainment, Inc.	
925,000		Term Loan, 0.00%, Maturing December 14, 2011	924,808
2,800,000		Term Loan, 7.32%, Maturing December 14, 2011	2,820,300
		Venetian Casino Resort, LLC	
4,104,268		Term Loan, 7.12%, Maturing June 15, 2011	4,137,812
846,241		Term Loan, 7.12%, Maturing June 15, 2011	853,158
		Wimar Opco, LLC	
950,000		Term Loan, 7.86%, Maturing January 3, 2012	950,000
			\$ 30,470,968
Nonferrous Metals/Minerals 1.1%			
		Alpha Natural Resources, LLC	
\$	2,920,500	Term Loan, 7.11%, Maturing October 26, 2012	\$ 2,930,541
		Carmeuse Lime, Inc.	
678,413		Term Loan, 7.13%, Maturing May 2, 2011	680,957
		CII Carbon, LLC	
494,975		Term Loan, 7.38%, Maturing August 23, 2012	498,687
		Compass Minerals Group, Inc.	
1,752,716		Term Loan, 6.86%, Maturing December 22, 2012	1,759,562
		Longyear Global Holdings, Inc.	
129,265		Term Loan, 8.61%, Maturing October 6, 2012	130,207
139,208		Term Loan, 8.61%, Maturing October 6, 2012	140,223
1,302,590		Term Loan, 8.61%, Maturing October 6, 2012	1,312,088
		Magnequench International, Inc.	
1,397,875		Term Loan, 8.88%, Maturing August 31, 2009	1,403,117

		Magnum Coal Co.	
\$	245,455	Term Loan, 8.57%, Maturing March 15, 2013	\$ 245,455
2,436,136		Term Loan, 8.62%, Maturing March 15, 2013	2,436,136
		Murray Energy Corp.	
962,850		Term Loan, 8.37%, Maturing January 28, 2010	972,479
		Novelis, Inc.	
1,299,040		Term Loan, 7.62%, Maturing January 6, 2012	1,304,608
2,257,805		Term Loan, 7.62%, Maturing January 6, 2012	2,267,482
		Stillwater Mining Co.	
4,854,982		Term Loan, 7.63%, Maturing June 30, 2007	4,870,154
		Thompson Creek Metals Co.	
1,500,000		Term Loan, 10.13%, Maturing October 26, 2012	1,526,250
			\$ 22,477,946
Oil and Gas	1.3%		
		Citgo Petroleum Corp.	
\$	1,975,315	Term Loan, 6.68%, Maturing November 15, 2012	\$ 1,980,536
		Concho Resources, Inc.	
2,835,750		Term Loan, 9.36%, Maturing July 6, 2011 (4)	2,816,750
		Dynegy Holdings, Inc.	
1,000,000		Term Loan, 6.82%, Maturing January 31, 2012	1,003,750
		El Paso Corp.	
1,750,000		Term Loan, 5.23%, Maturing July 31, 2011	1,760,253
		Epco Holdings, Inc.	
985,072		Term Loan, 7.12%, Maturing August 18, 2008	987,688
3,758,894		Term Loan, 7.36%, Maturing August 18, 2010	3,790,443
		Goldking Energy Corp.	
1,300,000		Term Loan, 10.36%, Maturing December 20, 2011 (4)	1,307,800
		Key Energy Services, Inc.	
1,000,000		Term Loan, 5.36%, Maturing June 30, 2012	1,006,250
1,366,200		Term Loan, 7.84%, Maturing June 30, 2012	1,374,739
		Primary Natural Resources, Inc.	
1,985,000		Term Loan, 9.36%, Maturing July 28, 2010 (4)	1,971,701
		Targa Resources, Inc.	
1,885,000		Term Loan, 7.60%, Maturing October 31, 2007	1,887,503
3,297,310		Term Loan, 7.61%, Maturing October 31, 2012	3,322,555
1,602,972		Term Loan, 7.62%, Maturing October 31, 2012	1,615,244
		W&T Offshore, Inc.	
1,275,000		Term Loan, 7.62%, Maturing May 26, 2010	1,284,297
			\$ 26,109,509
Publishing	2.6%		
		American Media Operations, Inc.	
\$	3,825,000	Term Loan, 8.37%, Maturing January 31, 2013	\$ 3,852,092
		CBD Media, LLC	
1,219,960		Term Loan, 7.70%, Maturing December 31, 2009	1,230,126

	Dex Media East, LLC	
\$ 3,955,769	Term Loan, 6.87%, Maturing May 8, 2009	\$ 3,958,466
	Dex Media West, LLC	
5,458,129	Term Loan, 6.86%, Maturing March 9, 2010	5,463,091
	Gatehouse Media Operating, Inc.	
2,178,158	Term Loan, 7.57%, Maturing June 6, 2013	2,185,873
	Hanley-Wood, LLC	
165,144	Term Loan, 7.61%, Maturing August 1, 2012	165,419
1,386,532	Term Loan, 7.62%, Maturing August 1, 2012	1,388,843
	Idearc, Inc.	
8,525,000	Term Loan, 7.33%, Maturing November 17, 2014	8,598,792
	MediaNews Group, Inc.	
1,268,625	Term Loan, 7.07%, Maturing August 2, 2013	1,271,268
	Merrill Communications, LLC	
1,466,786	Term Loan, 7.59%, Maturing February 9, 2009	1,473,891
1,000,000	Term Loan, 11.82%, Maturing November 15, 2013	1,000,000
	Nebraska Book Co., Inc.	
925,546	Term Loan, 7.88%, Maturing March 4, 2011	930,173
	Philadelphia Newspapers, LLC	
1,094,500	Term Loan, 8.12%, Maturing June 29, 2013	1,096,325
	R.H. Donnelley Corp.	
396,291	Term Loan, 6.61%, Maturing December 31, 2009	395,335
4,370,538	Term Loan, 6.87%, Maturing June 30, 2010	4,369,174
	Riverdeep Interactive Learning USA, Inc.	
1,575,000	Term Loan, 8.10%, Maturing December 20, 2013	1,593,703
	SGS International, Inc.	
915,750	Term Loan, 7.87%, Maturing December 30, 2011	920,329
	Source Media, Inc.	
2,526,170	Term Loan, 7.61%, Maturing November 8, 2011	2,542,750
	SP Newsprint Co.	
1,305,204	Term Loan, 5.35%, Maturing January 9, 2010	1,310,914
	Sun Media Corp.	
2,325,693	Term Loan, 7.11%, Maturing February 7, 2009	2,332,477
	Xsys, Inc.	
1,290,100	Term Loan, 7.86%, Maturing September 27, 2013	1,300,716
1,290,100	Term Loan, 8.36%, Maturing September 27, 2014	1,306,630
	Yell Group, PLC	
3,425,000	Term Loan, 7.32%, Maturing February 10, 2013	3,457,466
		\$ 52,143,853
Radio and Television 2.3%		
	ALM Media Holdings, Inc.	
\$ 1,140,827	Term Loan, 7.86%, Maturing March 4, 2010	\$ 1,144,036
	Block Communications, Inc.	
2,079,000	Term Loan, 7.36%, Maturing December 22, 2011	2,082,898
	Cequel Communications, LLC	
1,000,000	Term Loan, 7.61%, Maturing November 5, 2013	1,007,188

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-Q

\$ 2,175,000	Term Loan, 9.87%, Maturing May 5, 2014	\$ 2,223,768
4,003,019	Term Loan, 11.37%, Maturing May 5, 2014	4,107,266
	CMP KC, LLC	
983,688	Term Loan, 9.38%, Maturing May 5, 2013	984,917
	CMP Susquehanna Corp.	
1,774,679	Term Loan, 7.40%, Maturing May 5, 2013	1,787,989
	Cumulus Media, Inc.	
1,890,500	Term Loan, 7.33%, Maturing June 7, 2013	1,902,512
	DirectTV Holdings, LLC	
1,860,224	Term Loan, 6.82%, Maturing April 13, 2013	1,869,313
	Emmis Operating Co.	
1,100,000	Term Loan, 7.32%, Maturing November 2, 2013	1,108,507
	Entravision Communications Corp.	
1,822,250	Term Loan, 6.86%, Maturing September 29, 2013	1,827,185
	Gray Television, Inc.	
1,658,250	Term Loan, 6.85%, Maturing November 22, 2015	1,658,990
	HEI Acquisition, LLC	
725,000	Term Loan, 8.61%, Maturing December 31, 2011	725,906
	HIT Entertainment, Inc.	
1,970,000	Term Loan, 7.60%, Maturing March 20, 2012	1,987,854
	Intelsat Subsidiary Holding Co.	
1,296,750	Term Loan, 7.36%, Maturing July 3, 2013	1,312,473
	NEP Supershooters, L.P.	
1,916,927	Term Loan, 13.32%, Maturing August 3, 2011	1,926,512
	Nexstar Broadcasting, Inc.	
2,140,173	Term Loan, 7.11%, Maturing October 1, 2012	2,138,167
2,027,998	Term Loan, 7.11%, Maturing October 1, 2012	2,026,097
	NextMedia Operating, Inc.	
307,644	Term Loan, 7.32%, Maturing November 15, 2012	307,529
136,731	Term Loan, 7.32%, Maturing November 15, 2012	136,680
	PanAmSat Corp.	
3,241,875	Term Loan, 7.86%, Maturing January 3, 2014	3,278,570
	Patriot Media and Communications CNJ, LLC	
600,000	Term Loan, 10.50%, Maturing October 6, 2013	609,000
	Paxson Communications Corp.	
3,250,000	Term Loan, 8.61%, Maturing January 15, 2012	3,325,156
	Raycom TV Broadcasting, LLC	
3,414,173	Term Loan, 6.88%, Maturing August 28, 2013	3,403,504
	SFX Entertainment	
1,806,750	Term Loan, 8.10%, Maturing June 21, 2013	1,810,138
	Young Broadcasting, Inc.	
2,357,853	Term Loan, 7.94%, Maturing November 3, 2012	2,365,959
		\$ 47,058,114
Rail Industries 0.4%		
	Kansas City Southern Railway Co.	
\$ 3,383,000	Term Loan, 7.08%, Maturing March 30, 2008	\$ 3,391,457

		Railamerica, Inc.	
\$	4,034,832	Term Loan, 7.38%, Maturing September 29, 2011	\$ 4,047,441
476,984		Term Loan, 7.38%, Maturing September 29, 2011	478,475
			\$ 7,917,373
Retailers (Except Food and Drug)	1.4%		
		Advantage Sales & Marketing, Inc.	
\$	3,622,625	Term Loan, 7.43%, Maturing March 29, 2013	\$ 3,634,732
1,617,918		American Achievement Corp.	
		Term Loan, 7.58%, Maturing March 25, 2011	1,630,052
1,836,125		Amscan Holdings, Inc.	
		Term Loan, 8.39%, Maturing December 23, 2012	1,859,938
4,531,640		Coinmach Laundry Corp.	
		Term Loan, 7.88%, Maturing December 19, 2012	4,576,250
879,521		FTD, Inc.	
		Term Loan, 7.32%, Maturing July 28, 2013	883,918
2,681,244		Harbor Freight Tools USA, Inc.	
		Term Loan, 7.12%, Maturing July 15, 2010	2,682,083
1,023,245		Home Interiors & Gifts, Inc.	
		Term Loan, 10.39%, Maturing March 31, 2011	762,318
2,244,210		Josten's Corp.	
		Term Loan, 7.37%, Maturing October 4, 2011	2,257,769
2,431,369		Mapco Express, Inc.	
		Term Loan, 8.10%, Maturing April 28, 2011	2,452,643
1,613,924		Neiman Marcus Group, Inc.	
		Term Loan, 7.60%, Maturing April 5, 2013	1,632,775
1,150,000		Oriental Trading Co., Inc.	
		Term Loan, 11.47%, Maturing January 31, 2013	1,153,954
2,164,125		Term Loan, 8.17%, Maturing July 31, 2013	2,176,298
1,471,303		Rent-A-Center, Inc.	
		Term Loan, 7.12%, Maturing November 15, 2012	1,477,050
455,711		Savers, Inc.	
		Term Loan, 8.11%, Maturing August 11, 2012	459,698
541,789		Term Loan, 8.11%, Maturing August 11, 2012	546,530
			\$ 28,186,008
Steel	0.0%		
		Gibraltar Industries, Inc.	
\$	605,788	Term Loan, 7.13%, Maturing December 8, 2010	\$ 605,409
			\$ 605,409
Surface Transport	0.5%		
		Gainey Corp.	
\$	1,019,875	Term Loan, 8.16%, Maturing April 20, 2012	\$ 1,028,161
862,127		Horizon Lines, LLC	
		Term Loan, 7.62%, Maturing July 7, 2011	866,707
399,000		Laidlaw International, Inc.	
		Term Loan, 7.11%, Maturing July 31, 2013	402,159
22			

\$	1,197,000	Term Loan, 7.11%, Maturing July 31, 2013	\$	1,206,477
		Oshkosh Truck Corp.		
2,550,000		Term Loan, 7.35%, Maturing December 6, 2013	2,566,506	
		Ozburn-Hessey Holding Co., LLC		
596,463		Term Loan, 8.63%, Maturing August 9, 2012	597,208	
		Sirva Worldwide, Inc.		
1,594,375		Term Loan, 11.60%, Maturing December 1, 2010	1,516,650	
		Vanguard Car Rental USA		
1,564,500		Term Loan, 8.35%, Maturing June 14, 2013	1,579,982	
			\$	9,763,850
Telecommunications	2.0%			
		Asurion Corp.		
\$	1,524,312	Term Loan, 8.32%, Maturing July 13, 2012	\$	1,532,886
1,200,000		Term Loan, 11.57%, Maturing January 13, 2013	1,220,250	
		BCM Luxembourg, Ltd.		
EUR	1,375,000	Term Loan, 5.93%, Maturing September 30, 2014	1,789,456	
EUR	1,375,000	Term Loan, 6.31%, Maturing September 30, 2015	1,806,475	
		Cellular South, Inc.		
2,221,519		Term Loan, 7.11%, Maturing May 4, 2011	2,223,603	
		Centennial Cellular Operating Co., LLC		
3,533,773		Term Loan, 7.61%, Maturing February 9, 2011	3,564,326	
		Consolidated Communications, Inc.		
3,648,439		Term Loan, 7.37%, Maturing July 27, 2015	3,667,824	
		Epicor Software Corp.		
496,250		Term Loan, 7.85%, Maturing March 30, 2012	498,421	
		Fairpoint Communications, Inc.		
3,200,000		Term Loan, 7.13%, Maturing February 8, 2012	3,211,002	
		Hawaiian Telcom Communications, Inc.		
1,097,633		Term Loan, 7.62%, Maturing October 31, 2012	1,099,920	
		Iowa Telecommunications Services		
3,208,000		Term Loan, 7.12%, Maturing November 23, 2011	3,226,045	
		IPC Acquisition Corp.		
872,813		Term Loan, 7.86%, Maturing September 29, 2013	882,996	
500,000		Term Loan, 11.86%, Maturing September 29, 2014	507,188	
		Madison River Capital, LLC		
1,297,831		Term Loan, 7.61%, Maturing July 29, 2012	1,301,684	
		NTelos, Inc.		
1,783,664		Term Loan, 7.57%, Maturing August 24, 2011	1,794,589	
		Stratos Global Corp.		
1,275,000		Term Loan, 8.11%, Maturing February 13, 2012	1,277,523	
		Triton PCS, Inc.		
4,506,803		Term Loan, 8.61%, Maturing November 18, 2009	4,545,300	
		Westcom Corp.		
783,200		Term Loan, 8.15%, Maturing December 17, 2010	784,179	
1,000,000		Term Loan, 12.36%, Maturing May 17, 2011	1,008,125	

Windstream Corp.				
\$	5,525,000	Term Loan, 7.11%, Maturing July 17, 2013	\$	5,574,637
			\$	41,516,429
Utilities 1.5%				
Astoria Generating Co.				
\$	1,042,339	Term Loan, 7.37%, Maturing February 23, 2013	\$	1,050,939
1,250,000		Term Loan, 9.12%, Maturing August 23, 2013		1,269,010
BRSP, LLC				
2,500,000		Term Loan, 8.37%, Maturing July 13, 2009		2,512,500
Cogentrix Delaware Holdings, Inc.				
620,457		Term Loan, 6.87%, Maturing April 14, 2012		622,202
Covanta Energy Corp.				
1,188,943		Term Loan, 5.31%, Maturing June 24, 2012		1,196,374
847,738		Term Loan, 7.60%, Maturing May 27, 2013		853,037
568,750		Term Loan, 10.82%, Maturing June 24, 2013		581,191
Elster Group GmbH (Ruhrgas)				
EUR	550,154	Term Loan, 6.34%, Maturing June 12, 2013		725,137
EUR	431,988	Term Loan, 6.84%, Maturing June 12, 2014		572,018
La Paloma Generating Co., LLC				
189,321		Term Loan, 7.07%, Maturing August 16, 2012		188,375
1,083,553		Term Loan, 7.11%, Maturing August 16, 2012		1,078,135
85,411		Term Loan, 7.11%, Maturing August 16, 2012		84,984
LSP General Finance Co., LLC				
137,781		Term Loan, 7.11%, Maturing April 14, 2013		138,298
3,202,528		Term Loan, 7.11%, Maturing April 14, 2013		3,214,538
Mirant North America, LLC.				
1,386,000		Term Loan, 7.07%, Maturing January 3, 2013		1,390,427
NRG Energy, Inc.				
2,225,000		Term Loan, 7.36%, Maturing February 1, 2013		2,246,823
8,475,889		Term Loan, 7.36%, Maturing February 1, 2013		8,559,428
Pike Electric, Inc.				
754,956		Term Loan, 6.88%, Maturing July 1, 2012		755,192
568,776		Term Loan, 6.88%, Maturing December 10, 2012		568,954
Vulcan Energy Corp.				
1,969,609		Term Loan, 6.87%, Maturing July 23, 2010		1,972,071
			\$	29,579,633
Total Senior, Floating Rate Interests				
(identified cost \$1,148,806,718)			\$	1,155,489,748

Mortgage Pass-Throughs 44.8%**Principal
Amount**

(000 s omitted)

Security**Value****Federal Home Loan Mortgage Corp.:**

\$	1,119	5.427%, with maturity at 2025 (5)	\$	1,116,531
3,427		6.00%, with various maturities to 2026		3,471,074

24

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-Q

\$ 47,598	6.50%, with various maturities to 2025	\$ 48,729,998
107,109	7.00%, with various maturities to 2031	110,218,590
825	7.13%, with maturity at 2023	848,416
63,018	7.50%, with various maturities to 2029 (6)	66,230,621
1,294	7.65%, with maturity at 2022	1,378,211
229	7.70%, with maturity at 2022	244,642
23,364	8.00%, with various maturities to 2030	25,049,107
916	8.25%, with maturity at 2020	983,292
2,088	8.30%, with maturity at 2020	2,244,125
21,705	8.50%, with various maturities to 2031	23,365,681
118	8.75%, with maturity at 2010	120,730
8,208	9.00%, with various maturities to 2031	8,889,170
6,547	9.50%, with various maturities to 2025	7,279,011
1,028	10.00%, with maturity at 2020	1,138,049
1,054	10.50%, with maturity at 2020	1,176,156
1,471	12.00%, with maturity at 2020	1,643,241
77	13.00%, with maturity at 2015	88,780
		\$ 304,215,425
	Federal National Mortgage Assn.:	
\$ 16,861	5.50%, with maturity at 2014 (6)	\$ 16,884,527
8,366	5.615%, with maturity at 2036 (5)	8,371,686
4,035	6.00%, with various maturities to 2026	4,058,884
24,553	6.395%, with maturity at 2032 (5)(6)	24,967,566
80,971	6.50%, with various maturities to 2031	83,040,163
944	6.75%, with maturity at 2023	976,315
102,197	7.00%, with various maturities to 2029	105,807,869
5,925	7.07%, with maturity at 2022 (5)	6,044,168
18,863	7.50%, with various maturities to 2031	19,909,273
16,456	8.00%, with various maturities to 2029	17,463,173
89	8.25%, with maturity at 2018	95,431
4,089	8.431%, with maturity at 2027 (7)	4,470,721
17,603	8.50%, with various maturities to 2028	18,976,096
2,067	8.656%, with maturity at 2028 (7)	2,253,305
1,247	8.771%, with maturity at 2029 (7)	1,374,958
1,832	8.785%, with maturity at 2027 (7)	1,987,290
25,033	9.00%, with various maturities to 2027	27,444,289
740	9.358%, with maturity at 2024 (7)	781,549
12,002	9.50%, with various maturities to 2030	13,280,448
1,329	9.611%, with maturity at 2018 (7)	1,447,599
2,155	10.00%, with various maturities to 2020	2,398,973
2,242	10.228%, with maturity at 2025 (7)	2,489,393
2,580	10.346%, with maturity at 2019 (7)	2,827,398
2,072	10.50%, with maturity at 2021	2,308,129
885	11.50%, with maturity at 2016	988,807
53	12.50%, with maturity at 2011	58,564
		\$ 370,706,574

Government National Mortgage Assn.:		
\$ 5,739	6.00%, with maturity at 2024	\$ 5,800,338
10,860	7.00%, with various maturities to 2025	11,339,931
10,129	7.50%, with various maturities to 2028 (6)	10,698,227
37,806	8.00%, with various maturities to 2027	40,455,273
1,170	8.30%, with maturity at 2020	1,240,000
2,525	8.50%, with various maturities to 2022	2,758,984
11,398	9.00%, with various maturities to 2026	12,503,120
16,486	9.50%, with various maturities to 2026	18,393,710
1,077	10.00%, with maturity at 2019	1,204,736
		\$ 104,394,319
Collateralized Mortgage Obligations:		
\$ 3,589	Federal Home Loan Mortgage Corp., Series 1497, Class K, 7.00%, 4/15/23	\$ 3,690,315
5,916	Federal Home Loan Mortgage Corp., Series 1529, Class Z, 7.00%, 6/15/23	6,056,792
4,938	Federal Home Loan Mortgage Corp., Series 1620, Class Z, 6.00%, 11/15/23	5,010,227
634	Federal Home Loan Mortgage Corp., Series 1720, Class PJ, 7.25%, 1/15/24	640,290
844	Federal Home Loan Mortgage Corp., Series 2130, Class K, 6.00%, 3/15/29	847,850
798	Federal Home Loan Mortgage Corp., Series 2167, Class BZ, 7.00%, 6/15/29	825,318
6,263	Federal Home Loan Mortgage Corp., Series 2182, Class ZB, 8.00%, 9/15/29 (6)	6,596,328
3,559	Federal Home Loan Mortgage Corp., Series 2198, Class ZA, 8.50%, 11/15/29	3,861,721
19,942	Federal Home Loan Mortgage Corp., Series 2245, Class A, 8.00%, 8/15/27 (6)	21,021,431
2,943	Federal Home Loan Mortgage Corp., Series 24, Class J, 6.25%, 11/25/23	2,974,673
602	Federal National Mortgage Assn., Series 1988-14, Class I, 9.20%, 6/25/18	648,635
611	Federal National Mortgage Assn., Series 1989-1, Class D, 10.30%, 1/25/19	667,824
1,213	Federal National Mortgage Assn., Series 1989-34, Class Y, 9.85%, 7/25/19	1,335,765
844	Federal National Mortgage Assn., Series 1990-17, Class G, 9.00%, 2/25/20	914,512
368	Federal National Mortgage Assn., Series 1990-27, Class Z, 9.00%, 3/25/20	400,890
336	Federal National Mortgage Assn., Series 1990-29, Class J, 9.00%, 3/25/20	367,063
1,558	Federal National Mortgage Assn., Series 1990-43, Class Z, 9.50%, 4/25/20	1,718,778

26

Edgar Filing: EATON VANCE LTD DURATION INCOME FUND - Form N-Q

\$	543	Federal National Mortgage Assn., Series 1991-98, Class J, 8.00%, 8/25/21	\$ 579,811
317		Federal National Mortgage Assn., Series 1992-103, Class Z, 7.50%, 6/25/22	332,625
584		Federal National Mortgage Assn., Series 1992-113, Class Z, 7.50%, 7/25/22	610,572
1,113		Federal National Mortgage Assn., Series 1992-185, Class ZB, 7.00%, 10/25/22	1,154,525
4,334		Federal National Mortgage Assn., Series 1992-77, Class ZA, 8.00%, 5/25/22	4,594,098
2,858		Federal National Mortgage Assn., Series 1993-16, Class Z, 7.50%, 2/25/23	2,999,043
2,166		Federal National Mortgage Assn., Series 1993-22, Class PM, 7.40%, 2/25/23	2,265,201
3,326		Federal National Mortgage Assn., Series 1993-25, Class J, 7.50%, 3/25/23	3,491,404
6,645		Federal National Mortgage Assn., Series 1993-30, Class PZ, 7.50%, 3/25/23	6,970,870
1,016		Federal National Mortgage Assn., Series 1993-56, Class PZ, 7.00%, 5/25/23	1,052,982
9,784		Federal National Mortgage Assn., Series 1994-45, Class Z, 6.50%, 2/25/24	10,000,761
4,954		Federal National Mortgage Assn., Series 1994-89, Class ZQ, 8.00%, 7/25/24	5,291,279
4,976		Federal National Mortgage Assn., Series 1996-57, Class Z, 7.00%, 12/25/26	5,162,531
2,839		Federal National Mortgage Assn., Series 1997-77, Class Z, 7.00%, 11/18/27	2,947,361
8,582		Federal National Mortgage Assn., Series 2000-22, Class PN, 6.00%, 7/25/30	8,694,025
2,402		Federal National Mortgage Assn., Series 2001-37, Class GA, 8.00%, 7/25/16	2,497,929
1,885		Federal National Mortgage Assn., Series 2002-1, Class G, 7.00%, 7/25/23	1,958,404
961		Federal National Mortgage Assn., Series G92-44, Class Z, 8.00%, 7/25/22	1,012,404
1,563		Federal National Mortgage Assn., Series G92-44, Class ZQ, 8.00%, 7/25/22	1,646,170
3,959		Federal National Mortgage Assn., Series G92-60, Class Z, 7.00%, 10/25/22	4,084,724
9,000		Government National Mortgage Assn., Series 2002-45, Class PG, 6.00%, 3/17/32	9,051,095
997		Government National Mortgage Assn., Series 2005-72, Class E, 12.00%, 11/16/15	\$ 1,141,084
			\$ 135,117,310
		Total Mortgage Pass-Throughs (identified cost \$928,634,277)	\$ 914,433,628

Corporate Bonds & Notes 48.3%

Principal Amount (000 s omitted)	Security	Value
Aerospace and Defense 0.5%		
\$ 2,980	Alion Science and Technologies Corp. 10.25%, 2/1/15 (8)	\$ 3,017,250
2,230	Argo Tech Corp., Sr. Notes 9.25%, 6/1/11	2,425,125
1,895	Armor Holdings, Inc., Sr. Sub. Notes 8.25%, 8/15/13	1,989,750
1,425	Bombardier, Inc., 8.00%, 11/15/14 (8)	1,478,437
875	DRS Technologies, Inc., Sr. Sub. Notes 7.625%, 2/1/18	894,687
		\$ 9,805,249
Automotive 4.0%		
\$ 2,460	Altra Industrial Motion, Inc. 9.00%, 12/1/11	\$ 2,552,250
1,100	Commercial Vehicle Group, Inc., Sr. Notes 8.00%, 7/1/13	1,086,250
2,120	Ford Motor Credit Co. 6.625%, 6/16/08	2,119,506
9,165	7.375%, 10/28/09	9,228,697
4,355	7.875%, 6/15/10	4,422,167
180	Ford Motor Credit Co., Sr. Notes 9.875%, 8/10/11	192,900
4,900	Ford Motor Credit Co., Sr. Notes, Variable Rate 8.11%, 1/13/12	4,926,107
10,995	Ford Motor Credit Co., Variable Rate 8.371%, 11/2/07	11,156,176
2,160	General Motors Acceptance Corp. 5.125%, 5/9/08	2,132,356
1,075	5.85%, 1/14/09	1,069,427
435	7.00%, 2/1/12	444,250
11,660	8.00%, 11/1/31	13,162,251
1,405	Goodyear Tire & Rubber Co., Sr. Notes 8.625%, 12/1/11 (8)	1,485,787
2,010	Goodyear Tire & Rubber Co., Sr. Notes, Variable Rate 9.14%, 12/1/09 (8)	2,035,125
11,805	Tenneco Automotive, Global Shares, Series B 10.25%, 7/15/13	12,970,744
2,645	Tenneco Automotive, Inc., Sr. Sub. Notes 8.625%, 11/15/14	2,757,412
1,580	Titan International, Inc., Sr. Notes 8.00%, 1/15/12 (8)	1,595,800
28		

		TRW Automotive, Inc., Sr. Notes	
\$	2,230	9.375%, 2/15/13	\$ 2,397,250
		TRW Automotive, Inc., Sr. Sub. Notes	
3,900		11.00%, 2/15/13	4,290,000
		United Components, Inc., Sr. Sub. Notes	
990		9.375%, 6/15/13	1,029,600
			\$ 81,054,055
Brokers/Dealers/Investment Houses	0.3%		
		Residential Capital Corp., Sub. Notes, Variable Rate	
\$	5,390	7.19%, 4/17/09 (6)	\$ 5,411,878
			\$ 5,411,878
Building and Development	1.2%		
		Dayton Superior Corp., Sr. Notes	
\$	2,655	10.75%, 9/15/08	\$ 2,767,837
		General Cable Corp., Sr. Notes	
2,520		9.50%, 11/15/10	2,671,200
		Mueller Group, Inc., Sr. Sub. Notes	
1,707		10.00%, 5/1/12	1,852,095
		Mueller Holdings, Inc., Disc. Notes, (0.00% until 2009)	
991		14.75%, 4/15/14	906,765
		Nortek, Inc., Sr. Sub. Notes	
9,850		8.50%, 9/1/14	9,825,375
		NTK Holdings, Inc., Sr. Disc. Notes, (0.00% until 2009),	
3,645		10.75%, 3/1/14	2,697,300
		Panolam Industries International, Sr. Sub. Notes	
3,905		10.75%, 10/1/13 (8)	4,158,825
		Stanley-Martin Co.	
870		9.75%, 8/15/15	769,950
			\$ 25,649,347
Business Equipment and Services	3.0%		
		Activant Solutions, Inc., Sr. Sub. Notes	
\$	1,070	9.50%, 5/1/16 (8)	\$ 1,043,250
		Affinion Group, Inc.	
1,065		10.125%, 10/15/13 (8)	1,150,200
1,490		11.50%, 10/15/15 (8)	1,609,200
		Aramark Corp., Sr. Notes	
2,935		8.50%, 2/1/15 (8)	3,019,381
		Aramark Corp., Sr. Notes, Variable Rate	
1,565		8.86%, 2/1/15 (8)	1,604,125
		Education Management, LLC	
3,045		8.75%, 6/1/14	3,212,475
4,240		10.25%, 6/1/16	4,579,200
		Hertz Corp.	
5,835		8.875%, 1/1/14	6,228,862

		Hydrochem Industrial Services, Inc., Sr. Sub Notes	
\$	2,620	9.25%, 2/15/13 (8)	\$ 2,685,500
		Knowledge Learning Center, Sr. Sub. Notes	
2,200		7.75%, 2/1/15 (8)	2,150,500
		Lamar Media Corp., Sr. Sub. Notes	
1,450		6.625%, 8/15/15	1,435,500
		Medimedia USA, Inc., Sr. Sub Notes	
620		11.375%, 11/15/14 (8)	652,550
		Muzak, LLC / Muzak Finance, Sr. Notes	
5,250		10.00%, 2/15/09	5,085,937
		Norcross Safety Products, LLC / Norcross Capital Corp., Sr. Sub. Notes, Series B	
5,100		9.875%, 8/15/11	5,457,000
		Sabre Holdings Corp.	
7,140		7.35%, 8/1/11	6,950,769
		Safety Products Holdings, Inc., Sr. Notes (PIK)	
6,881		11.75%, 1/1/12 (4)	7,364,514
		Sungard Data Systems, Inc.	
3,060		9.125%, 8/15/13	3,235,950
		Sungard Data Systems, Inc., Variable Rate	
1,100		9.973%, 8/15/13	1,152,250
		Xerox Corp., Sr. Notes	
1,855		7.125%, 6/15/10	1,933,837
1,485		7.625%, 6/15/13	1,551,825
			\$ 62,102,825
Cable and Satellite Television	2.9%		
		Adelphia Communications Corp.	
\$	2,500	10.25%, 6/15/11 (3)	\$ 2,650,000
		Cablevision Systems Corp., Sr. Notes, Series B, Variable Rate	
4,545		9.87%, 4/1/09	4,840,425
		CCH I, LLC/CCH I Capital Co.	
3,265		11.00%, 10/1/15	3,387,437
		CCO Holdings, LLC / CCO Capital Corp., Sr. Notes	
10,295		8.75%, 11/15/13	10,655,325
		CSC Holdings, Inc., Series B	
4,545		8.125%, 8/15/09	4,732,481
		CSC Holdings, Inc., Sr. Notes	
2,970		7.875%, 12/15/07	3,018,262
2,105		8.125%, 7/15/09	2,191,831
		CSC Holdings, Inc., Sr. Notes, Series B	
380		7.625%, 4/1/11	393,300
		Insight Communications, Sr. Disc. Notes	
16,450		12.25%, 2/15/11	17,210,812
		Kabel Deutschland GMBH	
1,955		10.625%, 7/1/14	2,192,044
30			

		Mediacom Broadband Corp., LLC, Sr. Notes	
\$	2,485	8.50%, 10/15/15 (8)	\$ 2,528,487
		National Cable, PLC	
1,480		8.75%, 4/15/14	1,542,900
		UGS Corp.	
3,130		10.00%, 6/1/12	3,443,000
			\$ 58,786,304
Chemicals and Plastics	2.2%		
		BCP Crystal Holdings Corp., Sr. Sub. Notes	
\$	3,172	9.625%, 6/15/14	\$ 3,520,920
		Crystal US Holdings / US Holdings 3, LLC, Sr. Disc. Notes, Series B, (0.00% until 2009)	
3,357		10.50%, 10/1/14	2,937,375
		Equistar Chemical, Sr. Notes	
8,235		10.625%, 5/1/11	8,770,275
		Huntsman, LLC	
4,426		11.625%, 10/15/10	4,846,470
		Koppers, Inc.	
1,252		9.875%, 10/15/13	1,364,680
		Lyondell Chemical Co.	
995		11.125%, 7/15/12	1,075,844
		Lyondell Chemical Co., Sr. Notes	
1,892		10.50%, 6/1/13	2,097,755
		Mosaic Co., Sr. Notes	
1,405		7.375%, 12/1/14 (8)	1,429,587
1,405		7.625%, 12/1/16 (8)	1,443,637
		Nova Chemicals Corp., Sr. Notes, Variable Rate	
2,145		8.502%, 11/15/13	2,145,000
		OM Group, Inc.	
11,180		9.25%, 12/15/11	11,669,125
		Reichhold Industries, Inc., Sr. Notes	
4,350		9.00%, 8/15/14 (8)	4,469,625
		Rockwood Specialties Group, Sr. Sub. Notes	
196		10.625%, 5/15/11	209,475
			\$ 45,979,768
Clothing/Textiles	2.4%		
		Hanesbrands, Inc., Sr. Notes, Variable Rate	
\$	4,365	8.735%, 12/15/14 (8)	\$ 4,506,862
		Levi Strauss & Co., Sr. Notes	
8,860		12.25%, 12/15/12	9,845,675
1,555		9.75%, 1/15/15	1,687,175
4,665		8.875%, 4/1/16	4,898,250
		Levi Strauss & Co., Sr. Notes, Variable Rate	
4,735		10.11%, 4/1/12	4,877,050
31			

		Oxford Industries, Inc., Sr. Notes	
\$	12,565	8.875%, 6/1/11	\$ 13,067,600
		Perry Ellis International, Inc., Sr. Sub. Notes	
6,170		8.875%, 9/15/13	6,324,250
		Phillips Van-Heusen, Sr. Notes	
1,700		7.25%, 2/15/11	1,742,500
2,500		8.125%, 5/1/13	2,637,500
			\$ 49,586,862
Conglomerates	0.6%		
		Amsted Industries, Inc., Sr. Notes	
\$	7,150	10.25%, 10/15/11 (8)	\$ 7,695,187
		Goodman Global Holdings, Inc., Sr. Notes, Variable Rate	
3,398		8.36%, 6/15/12	3,448,970
		RBS Global and Rexnord Corp.	
1,905		9.50%, 8/1/14	1,981,200
			\$ 13,125,357
Containers and Glass Products	0.7%		
		Berry Plastics Holding Corp.	
\$	4,430	8.875%, 9/15/14 (8)	\$ 4,596,125
		Berry Plastics Holding Corp., Variable Rate	
1,230		9.235%, 9/15/14 (8)	1,269,975
		Intertape Polymer US, Inc., Sr. Sub. Notes	
3,220		8.50%, 8/1/14	2,962,400
		Pliant Corp. (PIK)	
5,051		11.85%, 6/15/09 (4)	5,542,281
		Smurfit-Stone Container Corp., Sr. Notes	
395		9.75%, 2/1/11	409,812
			\$ 14,780,593
Ecological Services and Equipment	0.6%		
		Aleris International, Inc., Sr. Notes	
\$	2,375	9.00%, 12/15/14 (8)	\$ 2,475,937
		Aleris International, Inc., Sr. Sub. Notes	
5,245		10.00%, 12/15/16 (8)	5,454,800
		Waste Services, Inc., Sr. Sub. Notes	
4,085		9.50%, 4/15/14 (8)	4,268,825
			\$ 12,199,562
Electronics/Electrical	0.3%		
		Avago Technologies Finance, Sr. Notes	
\$	1,485	10.375%, 12/1/13 (8)	\$ 1,581,525
		Avago Technologies Finance, Sr. Sub. Notes	
790		11.875%, 12/1/15 (8)	869,000
		CPI Holdco, Inc., Sr. Notes, Variable Rate	
1,320		11.298%, 2/1/15	1,351,036
32			

		Freescale Semiconductor, Sr. Notes	
\$	1,005	9.125%, 12/15/14 (8)	\$ 1,003,744
		NXP BV/NXP Funding, LLC	
1,025		8.11%, 10/15/13 (8)	1,049,344
		Open Solutions, Inc., Sr. Sub. Notes	
600		9.75%, 2/1/15 (8)	615,000
			\$ 6,469,649
Energy	1.2%		
		Allis-Chalmers Energy, Inc.	
\$	4,935	9.00%, 1/15/14	\$ 5,033,700
		Allis-Chalmers Energy, Inc., Sr. Notes	
970		8.50%, 3/1/17 (8)	974,850
		Chaparral Energy, Inc., Sr. Notes	
2,980		8.875%, 2/1/17 (8)	2,987,450
		Compton Pet Finance Corp.	
2,360		7.625%, 12/1/13	2,265,600
		Opti Canada, Inc.	
3,950		8.25%, 12/15/14 (8)	4,147,500
		Petrohawk Energy Corp.	
8,800		9.125%, 7/15/13	9,152,000
		SESI, LLC	
660		6.875%, 6/1/14	650,100
			\$ 25,211,200
Equipment Leasing	0.1%		
		Rental Service Corp.	
\$	1,000	9.50%, 12/1/14 (8)	\$ 1,050,000
		United Rentals North America, Inc.	
1,195		6.50%, 2/15/12	1,183,050
			\$ 2,233,050
Financial Intermediaries	0.4%		
		Alzette, Variable Rate	
\$	750	11.86%, 12/15/20 (8)	\$ 771,562
		Avalon Capital Ltd. 3, Series 1A, Class D, Variable Rate	
760		7.32%, 2/24/19 (8)	764,595
		Babson Ltd., 2005-1A, Class C1, Variable Rate	
1,000		7.31%, 4/15/19 (8)	1,016,007
		Bryant Park CDO Ltd., Series 2005-1A, Class C, Variable Rate	
1,000		7.41%, 1/15/19 (8)	1,018,505
		Carlyle High Yield Partners, Series 2004-6A, Class C, Variable Rate	
974		7.826%, 8/11/16 (8)	989,904
		Centurion CDO 8 Ltd., Series 2005-8A, Class D, Variable Rate	
1,000		10.85%, 3/8/17	1,055,867
		Centurion CDO 9 Ltd., Series 2005-9A	
500		9.35%, 7/17/19	518,497
33			

		Dryden Leveraged Loan, Series 2004-6A, Class C1, Variable Rate	
\$	1,500	7.926%, 7/30/16 (8)	\$ 1,540,872
		Sonata Securities S.A., Series 2006-5	
750		8.75%, 6/27/07	757,204
		Sonata Securities S.A., Series 2006-6	
750		8.75%, 6/27/07	757,144
			\$ 9,190,157
Food Products	0.7%		
		ASG Consolidated, LLC / ASG Finance, Inc., Sr. Disc. Notes, (0.00% until 2008)	
\$	5,315	11.50%, 11/1/11	\$ 4,810,075
		Nutro Products, Inc., Sr. Notes, Variable Rate	
865		9.40%, 10/15/13 (8)	897,437
		Pierre Foods, Inc., Sr. Sub. Notes	
3,225		9.875%, 7/15/12	3,345,937
		Pinnacle Foods Holdings Corp., Sr. Sub. Notes	
4,615		8.25%, 12/1/13	4,741,912
			\$ 13,795,361
Food Service	0.5%		
		EL Pollo Loco, Inc.	
\$	4,050	11.75%, 11/15/13	\$ 4,414,500
		NPC International, Inc.	
3,820		9.50%, 5/1/14	3,953,700
		Sbarro, Inc., Sr. Notes	
990		10.375%, 2/1/15 (8)	1,014,750
			\$ 9,382,950
Food/Drug Retailers	1.1%		
		General Nutrition Centers, Inc.	
\$	895	8.625%, 1/15/11	\$ 948,700
		General Nutrition Centers, Inc., Sr. Sub. Notes	
2,195		8.50%, 12/1/10	2,288,287
		GNC Parent Corp., Variable Rate	
5,060		12.14%, 12/1/11 (8)	5,186,500
		Rite Aid Corp.	
11,142		6.125%, 12/15/08 (8)	11,128,072
3,190		8.125%, 5/1/10	3,277,725
			\$ 22,829,284
Forest Products	1.6%		
		Georgia-Pacific Corp.	
\$	1,450	9.50%, 12/1/11	\$ 1,602,250
		Jefferson Smurfit Corp.	
820		7.50%, 6/1/13	795,400
		JSG Funding PLC, Sr. Notes	
17,860		9.625%, 10/1/12	19,065,550

		NewPage Corp.	
\$	5,550	10.00%, 5/1/12 (8)	\$ 6,077,250
		NewPage Corp., Variable Rate	
1,545		11.621%, 5/1/12	1,699,500
		Stone Container Corp.	
4,225		7.375%, 7/15/14	4,056,000
			\$ 33,295,950
Healthcare	3.1%		
		Accellent, Inc.	
\$	2,715	10.50%, 12/1/13	\$ 2,837,175
		AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes	
4,270		10.00%, 2/15/15	4,686,325
		CDRV Investors, Inc., Sr. Disc. Notes, (0.00% until 2010)	
2,575		9.625%, 1/1/15	2,066,437
		CDRV Investors, Inc., Sr. Notes, Variable Rate	
2,950		9.86%, 12/1/11	2,913,125
		Concentra Operating Corp., Sr. Notes	
7,000		9.50%, 8/15/10	7,402,500
		HCA, Inc.	
1,400		8.75%, 9/1/10	1,463,000
6,655		9.25%, 11/15/16 (8)	7,087,575
		Inverness Medical Innovations, Inc., Sr. Sub. Notes	
4,165		8.75%, 2/15/12	4,404,487
		Multiplan, Inc., Sr. Sub. Notes	
4,155		10.375%, 4/15/16 (8)	4,196,550
		National Mentor Holdings, Inc., Sr. Sub. Notes	
2,130		11.25%, 7/1/14 (8)	2,316,375
		Res-Care, Inc., Sr. Notes	
2,160		7.75%, 10/15/13	2,203,200
		Service Corp. International, Sr. Notes	
1,110		7.00%, 6/15/17	1,104,450
		Triad Hospitals, Inc., Sr. Notes	
4,650		7.00%, 5/15/12	4,789,500
		US Oncology, Inc.	
2,205		9.00%, 8/15/12	2,348,325
5,350		10.75%, 8/15/14	5,965,250
		Vanguard Health Holdings Co., LLC, Sr. Disc. Notes, (0.00% until 2009)	
1,185		11.25%, 10/1/15	956,887
		VWR International, Inc., Sr. Sub. Notes	
5,540		8.00%, 4/15/14	5,664,650
			\$ 62,405,811

Home Furnishings 0.2%		
	Interline Brands, Inc., Sr. Sub. Notes	
\$ 1,475	8.125%, 6/15/14	\$ 1,515,563
	Steinway Musical Instruments, Sr. Notes	
1,745	7.00%, 3/1/14 (8)	1,727,550
		\$ 3,243,113
Industrial Equipment 0.7%		
	Case New Holland, Inc., Sr. Notes	
\$ 6,810	9.25%, 8/1/11	\$ 7,252,650
665	7.125%, 3/1/14	684,950
	Chart Industries, Inc., Sr. Sub. Notes	
2,170	9.125%, 10/15/15 (8)	2,311,050
	Esco Corp., Sr. Notes	
1,595	8.625%, 12/15/13 (8)	1,650,825
	Esco Corp., Sr. Notes, Variable Rate	
1,595	9.235%, 12/15/13 (8)	1,638,863
	Manitowoc Co., Inc. (The)	
975	10.50%, 8/1/12	1,046,906
		\$ 14,585,244
Leisure Goods/Activities/Movies 2.2%		
	AMC Entertainment, Inc., Sr. Sub. Notes	
\$ 4,450	9.875%, 2/1/12	\$ 4,700,313
	AMC Entertainment, Inc., Variable Rate	
650	9.624%, 8/15/10	674,375
	HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp.	
2,170	12.50%, 4/1/13 (8)	2,180,850
	HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp., Variable Rate	
3,975	10.12%, 4/1/12 (8)	3,994,875
	Marquee Holdings, Inc., Sr. Disc. Notes, (0.00% until 2009)	
8,180	12.00%, 8/15/14 (8)	6,993,900
	Universal City Development Partners, Sr. Notes	
16,215	11.75%, 4/1/10	17,370,319
	Universal City Florida Holdings, Sr. Notes, Variable Rate	
8,605	10.121%, 5/1/10	8,927,688
		\$ 44,842,320
Lodging and Casinos 3.6%		
	Buffalo Thunder Development Authority	
\$ 4,080	9.375%, 12/15/14 (8)	\$ 4,166,700
	CCM Merger, Inc.	
2,620	8.00%, 8/1/13 (8)	2,616,725
	Chukchansi EDA, Sr. Notes, Variable Rate	
3,080	8.877%, 11/15/12 (8)	3,176,250
36		

		Galaxy Entertainment Finance	
\$	1,600	9.875%, 12/15/12 (8)	\$ 1,740,000
		Greektown Holdings, LLC, Sr. Notes	
2,215		10.75%, 12/1/13 (8)	2,381,125
		Host Hotels & Resorts L.P., Sr. Notes	
2,030		6.875%, 11/1/14 (8)	2,047,763
		Inn of the Mountain Gods, Sr. Notes	
5,795		12.00%, 11/15/10	6,345,525
		Las Vegas Sands Corp.	
3,165		6.375%, 2/15/15	3,093,788
		Majestic HoldCo, LLC, (0.00% until 2008)	
1,540		12.50%, 10/15/11 (8)	1,043,350
		Majestic Star Casino, LLC	
3,500		9.50%, 10/15/10	3,675,000
		Mohegan Tribal Gaming Authority, Sr. Sub. Notes	
1,335		8.00%, 4/1/12	1,393,406
		OED Corp./Diamond Jo, LLC	
5,115		8.75%, 4/15/12	5,089,425
		Pokagon Gaming Authority, Sr. Notes	
390		10.375%, 6/15/14 (8)	429,975
		San Pasqual Casino	
3,405		8.00%, 9/15/13 (8)	3,490,125
		Station Casinos, Inc.	
560		7.75%, 8/15/16	574,000
		Station Casinos, Inc., Sr. Notes	
1,050		6.00%, 4/1/12	998,813
		Trump Entertainment Resorts, Inc.	
16,880		8.50%, 6/1/15	16,795,600
		Tunica-Biloxi Gaming Authority, Sr. Notes	
3,405		9.00%, 11/15/15 (8)	3,558,225
		Turning Stone Resort Casinos, Sr. Notes	
830		9.125%, 9/15/14 (8)	858,013
		Waterford Gaming, LLC, Sr. Notes	
8,357		8.625%, 9/15/12 (8)	8,900,205
		Wynn Las Vegas, LLC	
1,210		6.625%, 12/1/14	1,203,950
			\$ 73,577,963
	Nonferrous Metals/Minerals 0.6%		
		Alpha Natural Resources, Sr. Notes	
\$	1,370	10.00%, 6/1/12	\$ 1,489,875
		FMG Finance PTY, Ltd., Variable Rate	
1,815		9.369%, 9/1/11	1,864,913
3,115		10.625%, 9/1/16 (8)	3,449,863
37			

	Novelis, Inc.	
\$ 4,830	7.25%, 2/15/15	\$ 4,974,900
		\$ 11,779,551
Oil and Gas 2.3%		
	Clayton Williams Energy, Inc.	
\$ 1,325	7.75%, 8/1/13 (8)	\$ 1,238,875
	Copano Energy, LLC, Sr. Notes	
760	8.125%, 3/1/16	786,600
	Dynegy Holdings, Inc.	
2,165	8.375%, 5/1/16 (8)	2,300,313
	El Paso Corp., Sr. Notes	
2,305	9.625%, 5/15/12 (8)	2,621,938
	El Paso Production Holding Co.	
500	7.75%, 6/1/13	520,000
	Encore Acquisition Co., Sr. Sub. Notes	
1,730	7.25%, 12/1/17	1,652,150
	Giant Industries	
850	8.00%, 5/15/14	916,938
	Inergy L.P. / Finance, Sr. Notes	
3,980	6.875%, 12/15/14 (8)	3,870,550
	Ocean Rig Norway AS, Sr. Notes	
2,565	8.375%, 7/1/13 (8)	2,731,725
	Parker Drilling Co., Sr. Notes	
1,930	9.625%, 10/1/13	2,115,763
	Quicksilver Resources, Inc.	
2,295	7.125%, 4/1/16	2,243,363
	Semgroup L.P., Sr. Notes	
5,990	8.75%, 11/15/15 (8)	6,034,925
	Sonat, Inc.	
5,000	7.625%, 7/15/11	5,250,000
	Stewart & Stevenson, LLC, Sr. Notes	
3,390	10.00%, 7/15/14 (8)	3,542,550
	United Refining Co., Sr. Notes	
6,900	10.50%, 8/15/12	7,176,000
	Verasun Energy Corp.	
3,360	9.875%, 12/15/12	3,528,000
		\$ 46,529,690
Publishing 0.8%		
	American Media Operations, Inc., Series B	
\$ 2,620	10.25%, 5/1/09	\$ 2,521,750
	CBD Media, Inc., Sr. Sub. Notes	
1,335	8.625%, 6/1/11	1,381,725
	Dex Media West, LLC, Sr. Sub. Notes	
4,565	9.875%, 8/15/13	4,987,263
38		

		Idearc, Inc., Sr. Notes	
\$	2,440	8.00%, 11/15/16 (8)	\$ 2,491,850
		MediaNews Group, Inc., Sr. Sub. Notes	
1,070		6.875%, 10/1/13	979,050
		R.H. Donnelley Corp., Sr. Disc. Notes	
1,605		6.875%, 1/15/13	1,544,813
1,740		6.875%, 1/15/13	1,674,750
			\$ 15,581,201
Radio and Television	1.4%		
		Advanstar Communications, Inc.	
\$	8,550	10.75%, 8/15/10	\$ 9,234,000
		CanWest Media, Inc.	
2,156		8.00%, 9/15/12	2,247,809
		LBI Media, Inc.	
1,820		10.125%, 7/15/12	1,940,575
		Rainbow National Services, LLC, Sr. Notes	
1,805		8.75%, 9/1/12 (8)	1,931,350
		Rainbow National Services, LLC, Sr. Sub. Debs.	
6,490		10.375%, 9/1/14 (8)	7,333,700
		Sirius Satellite Radio, Sr. Notes	
6,150		9.625%, 8/1/13	6,150,000
			\$ 28,837,434
Rail Industries	0.2%		
		Kansas City Southern Mexico, Sr. Notes	
\$	2,345	7.625%, 12/1/13 (8)	\$ 2,356,725
		Kansas City Southern Railway Co.	
1,035		9.50%, 10/1/08	1,089,338
			\$ 3,446,063
Retailers (Except Food and Drug)	2.4%		
		Amscan Holdings, Inc., Sr. Sub. Notes	
\$	2,800	8.75%, 5/1/14	\$ 2,758,000
		Bon-Ton Department Stores, Inc.	
2,460		10.25%, 3/15/14	2,558,400
		GameStop Corp.	
13,885		8.00%, 10/1/12	14,752,813
		GameStop Corp., Variable Rate	
4,105		9.235%, 10/1/11	4,279,463
		Michaels Stores, Inc., Sr. Notes	
6,485		10.00%, 11/1/14 (8)	6,955,163
		Michaels Stores, Inc., Sr. Sub. Notes	
1,420		11.375%, 11/1/16 (8)	1,540,700
		Neiman Marcus Group, Inc.	
5,375		9.00%, 10/15/15	5,912,500
3,145		10.375%, 10/15/15	3,530,263

		Penny (JC) Co., Inc.	
\$	1,875	8.00%, 3/1/10	\$ 2,000,357
		Sally Holdings, LLC, Sr. Notes	
1,010		9.25%, 11/15/14 (8)	1,041,563
		Toys R Us	
3,355		7.375%, 10/15/18	2,860,138
			\$ 48,189,360
Steel	0.5%		
		AK Steel Corp.	
\$	2,000	7.75%, 6/15/12	\$ 2,035,000
		Ispat Inland ULC, Sr. Notes	
2,102		9.75%, 4/1/14	2,347,776
		RathGibson, Inc.	
4,720		11.25%, 2/15/14	5,026,800
			\$ 9,409,576
Surface Transport	0.3%		
		H-Lines Finance Holding, Sr. Disc. Notes, (0.00% until 2008)	
\$	1,531	11.00%, 4/1/13 (8)	\$ 1,427,658
		Horizon Lines, LLC	
3,967		9.00%, 11/1/12 (8)	4,195,103
			\$ 5,622,761
Telecommunications	3.3%		
		Alamosa Delaware, Inc., Sr. Notes	
\$	6,230	11.00%, 7/31/10	\$ 6,696,689
		Centennial Cellular Operating Co. / Centennial Communication Corp., Sr. Notes	
2,820		10.125%, 6/15/13	3,056,175
		Digicel, Ltd., Sr. Notes	
3,225		9.25%, 9/1/12 (8)	3,466,875
		Intelsat Bermuda, Ltd.	
3,560		9.25%, 6/15/16 (8)	3,924,900
		Intelsat Bermuda, Ltd., Sr. Notes	
15,690		5.25%, 11/1/08	15,376,200
		Level 3 Financing, Inc., Sr. Notes	
2,480		9.25%, 11/1/14 (8)	2,548,200
		Qwest Capital Funding, Inc.	
1,855		7.00%, 8/3/09	1,896,738
		Qwest Communications International, Inc.	
6,540		7.50%, 2/15/14	6,785,250
		Qwest Communications International, Inc., Sr. Notes	
670		7.50%, 11/1/08	683,400
		Qwest Corp.	
3,615		8.875%, 3/15/12	4,030,725
		Qwest Corp., Sr. Notes	
1,940		7.625%, 6/15/15	2,087,925

		Qwest Corp., Sr. Notes, Variable Rate	
\$	1,645	8.61%, 6/15/13	\$ 1,801,275
		Rogers Wireless, Inc., Variable Rate	
1,314		8.485%, 12/15/10	1,343,565
		UbiquiTel Operating Co., Sr. Notes	
3,995		9.875%, 3/1/11	4,295,212
		West Corp., Sr. Notes	
5,690		9.50%, 10/15/14 (8)	5,789,575
		Windstream Corp.	
3,140		8.125%, 8/1/13	3,395,125
635		8.625%, 8/1/16	696,119
			\$ 67,873,948
Utilities	2.4%		
		AES Corp., Sr. Notes	
\$	6,000	9.50%, 6/1/09	\$ 6,390,000
4,005		8.75%, 5/15/13 (8)	4,290,356
5,445		9.00%, 5/15/15 (8)	5,853,375
		Mission Energy Holding Co.	
3,290		13.50%, 7/15/08	3,623,113
		NGC Corp.	
4,395		7.625%, 10/15/26	4,285,125
		NRG Energy, Inc.	
1,465		7.25%, 2/1/14	1,472,325
5,040		7.375%, 1/15/17	5,052,600
		NRG Energy, Inc., Sr. Notes	
2,015		7.375%, 2/1/16	2,022,556
		Orion Power Holdings, Inc., Sr. Notes	
12,415		12.00%, 5/1/10	14,308,288
		Reliant Energy, Inc.	
1,775		9.25%, 7/15/10	1,872,625
			\$ 49,170,363
Total Corporate Bonds & Notes			
(identified cost \$947,986,079)			\$ 985,983,799
Convertible Bonds	0.2%		
Principal Amount		Security	Value
Aerospace and Defense	0.2%		
\$	3,540,000	L-3 Communications Corp. (6)	\$ 3,690,450
			\$ 3,690,450
Radio and Television	0.0%		
\$	1,515,000	XM Satellite Radio Holdings, Inc.	\$ 1,291,537
			\$ 1,291,537
Total Convertible Bonds			
(identified cost, \$5,071,844)			\$ 4,981,987

Common Stocks 0.5%

Shares	Security	Value
Containers and Glass Products 1.7%		
142,857	Anchor Glass Container Corp. (3)	\$ 3,874,996
		\$ 3,874,996
Lodging and Casinos 1.5%		
331,790	Trump Entertainment Resorts, Inc. (8)	\$ 5,892,591
		\$ 5,892,591
Total Common Stocks (identified cost, \$9,733,636)		\$ 9,767,587

Convertible Preferred Stocks 0.1%

Shares	Security	Value
11,070	Chesapeake Energy Corp., 4.50%	\$ 1,059,842
10,058	Crown Castle International Corp., (PIK)	563,248
Total Convertible Preferred Stocks (identified cost, \$1,554,502)		\$ 1,623,090

Short-Term Investments 1.7%

Description	Interest (000 s omitted)	Value
Investment in Cash Management Portfolio, 4.73% (10)	\$ 34,819	\$ 34,818,931
Total Short-Term Investments (at amortized cost \$34,818,931)		\$ 34,818,931
Gross Investments 152.2% (identified cost \$3,076,605,987)		\$ 3,107,098,770
Less Unfunded Loan Commitments (0.2)%		\$ (3,656,861)
Net Investments 152.0% (identified cost \$3,072,949,126)		\$ 3,103,441,909
Other Assets, Less Liabilities (12.8)%		\$ (262,011,267)
Auction Preferred Shares Plus Cumulative Unpaid Dividends (39.2)%		\$ (800,307,811)
Net Assets Applicable to Common Shares 100.0%		\$ 2,041,122,831

EUR Euro
 GBP British Pound
 PIK Payment In Kind.
 42

- (1) Senior floating-rate interests often require prepayments from excess cash flows or permit the borrower to repay at its 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, it is anticipated that the senior floating-rate interests will have an expected average life of approximately two to three years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London-Interbank Offered Rate (LIBOR), and secondarily the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.
- (2) Unfunded Loan Commitments. The Fund may enter into certain credit agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the Borrower's discretion.
- (3) Defaulted security. Currently the issuer is in default with respect to interest payments.
- (4) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (5) Adjustable rate mortgage.
- (6) All or a portion of these securities were on loan at January 31, 2007.
- (7) Weighted average coupon that resets monthly.
- (8) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At January 31, 2007, the aggregate value of the securities is \$271,055,873 or 13.3% of the net assets.
- (9) Non-income producing security.
- (10) Affiliated investment investing in high quality, U.S. Dollar denominated money market instruments, and that is available to Eaton Vance portfolios and funds. The rate shown is the annualized seven-day yield as of January 31, 2007.

A summary of financial instruments at January 31, 2007 is as follows:

Forward Foreign Currency Exchange Contracts

Sales

Settlement Date	Deliver	In Exchange For	Net Unrealized Depreciation
02/28/07	Euro 2,900,000	United States Dollar 3,748,250	\$ (24,760)
02/28/07	Euro 13,750,000	United States Dollar 17,826,875	(62,387)
2/28/07	Great British Pound 15,610,000	United States Dollar 30,563,600	9,312 \$ (77,835)

Credit Default Swaps

Notional Amount	Expiration Date	Description	Net Unrealized Appreciation
2,000,000	3/20/2010	Agreement with Lehman Brothers dated 5/18/05 to sell a credit default swap. The Fund will receive 2.4% per year, paid quarterly, times the notional amount. The Fund makes a payment of the notional amount only upon a default event on the reference entity, a Revolving Credit Agreement issued by Inergy, L.P.	\$ 76,764

At January 31, 2007, the Fund had sufficient cash and/or securities segregated to cover commitments under these contracts.

The cost and unrealized appreciation (depreciation) in value of the investments owned at January 31, 2007, as computed on a federal income tax basis, were as follows:

Aggregate cost	\$	3,083,498,631
Gross unrealized appreciation	\$	48,131,124
Gross unrealized depreciation	(28,187,846)
Net unrealized appreciation	\$	19,943,278

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/ Thomas E. Faust, Jr.
Thomas E. Faust Jr.
President
Date: March 23, 2007

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/ Thomas E. Faust, Jr.
Thomas E. Faust Jr.
President
Date: March 23, 2007
By: /s/ Barbara E. Campbell
Barbara E. Campbell
Treasurer
Date: March 23, 2007
