

EATON VANCE LTD DURATION INCOME FUND  
Form N-Q  
April 03, 2006

**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:

January 31, 2006

**Item 1. Schedule of Investments**

---

Eaton Vance Limited Duration Income Fund

as of January 31, 2006

## PORTFOLIO OF INVESTMENTS (Unaudited)

## Senior Floating Rate Interests 51.3% (1)

Principal Amount	Borrower/Tranche Description	Value
<b>Aerospace and Defense 1.2%</b>		
\$ 721,500	<b>Alliant Techsystems, Inc.</b> Term Loan, 5.78%, Maturing March 31, 2009	\$ 725,107
1,350,937	<b>CACI International, Inc.</b> Term Loan, 5.79%, Maturing May 3, 2011	1,365,010
2,000,000	<b>Delta Air Lines, Inc.</b> Term Loan, 13.51%, Maturing March 16, 2008	2,066,250
1,888,646	<b>Dresser Rand Group, Inc.</b> Term Loan, 6.39%, Maturing October 29, 2011	1,922,289
3,299,111	<b>Hexcel Corp.</b> Term Loan, 6.30%, Maturing March 1, 2012	3,334,850
2,250,000	<b>IAP Worldwide Services, Inc.</b> Term Loan, 7.63%, Maturing December 30, 2012	2,276,719
2,913,648	<b>K&amp;F Industries, Inc.</b> Term Loan, 6.87%, Maturing November 18, 2012	2,950,069
1,578,322	<b>Mid-Western Aircraft Systems, Inc.</b> Term Loan, 6.85%, Maturing December 31, 2011	1,601,504
639,680	<b>Standard Aero Holdings, Inc.</b> Term Loan, 6.89%, Maturing August 24, 2012	636,081
5,207,250	<b>Transdigm, Inc.</b> Term Loan, 6.58%, Maturing July 22, 2010	5,279,662
1,317,482	<b>Vought Aircraft Industries, Inc.</b> Term Loan, 7.07%, Maturing December 22, 2011	1,331,645
312,638	<b>Wyle Laboratories, Inc.</b> Term Loan, 7.02%, Maturing January 28, 2011	317,620
		<b>\$ 23,806,806</b>
<b>Air Transport 0.1%</b>		
900,000	<b>United Airlines, Inc.</b> DIP Loan, 0.00%, Maturing March 31, 2006 (2)	902,812
987,510	Term Loan, 8.62%, Maturing December 31, 2006	995,534
		<b>\$ 1,898,346</b>
<b>Automotive 2.4%</b>		
3,289,973	<b>Accuride Corp.</b> Term Loan, 6.55%, Maturing January 31, 2012	3,333,977
1,076,874	<b>Affina Group, Inc.</b> Term Loan, 7.67%, Maturing November 30, 2011	1,070,951
1,950,000	<b>Axletech International Holding, Inc.</b> Term Loan, 10.95%, Maturing April 21, 2013	1,963,812
881,938	<b>Collins &amp; Aikman Products Co.</b> Term Loan, 11.00%, Maturing August 31, 2011	853,905
1,012,599	<b>CSA Acquisition Corp.</b> Term Loan, 6.56%, Maturing December 23, 2011	1,016,903

1

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

\$ 643,087	Term Loan, 6.56%, Maturing December 23, 2011	\$ 645,820
	<b>Dayco Products, LLC</b>	
2,944,482	Term Loan, 7.30%, Maturing June 23, 2011	2,979,448
	<b>Delphi Corp.</b>	
1,000,000	Term Loan, 7.38%, Maturing October 8, 2007	1,015,417
	<b>Exide Technologies, Inc.</b>	
629,865	Term Loan, 9.38%, Maturing May 5, 2010	634,195
629,216	Term Loan, 9.39%, Maturing May 5, 2010	633,542
	<b>Federal-Mogul Corp.</b>	
1,950,000	DIP Loan, 6.56%, Maturing December 9, 2006	1,959,750
5,626,706	Term Loan, 8.31%, Maturing December 9, 2006	5,640,773
	<b>Goodyear Tire &amp; Rubber Co.</b>	
950,000	Term Loan, 5.94%, Maturing April 30, 2010	959,161
3,185,000	Term Loan, 7.06%, Maturing April 30, 2010	3,221,162
1,000,000	Term Loan, 7.81%, Maturing March 1, 2011	1,004,500
	<b>HLI Operating Co., Inc.</b>	
2,134,400	Term Loan, 7.65%, Maturing June 3, 2009	2,133,638
	<b>Key Automotive Group</b>	
1,085,747	Term Loan, 7.39%, Maturing June 29, 2010	1,085,747
	<b>Keystone Automotive Operations, Inc.</b>	
2,100,000	Term Loan, 7.06%, Maturing October 30, 2010	2,109,187
	<b>R.J. Tower Corp.</b>	
1,880,000	DIP Revolving Loan, 7.25%, Maturing February 2, 2007	1,920,287
	<b>Tenneco Automotive, Inc.</b>	
1,861,375	Term Loan, 6.63%, Maturing December 12, 2009	1,892,088
817,670	Term Loan, 6.64%, Maturing December 12, 2010	831,161
	<b>TI Automotive, Ltd.</b>	
1,371,884	Term Loan, 7.94%, Maturing June 30, 2011	1,353,020
	<b>Trimas Corp.</b>	
4,186,013	Term Loan, 8.38%, Maturing December 31, 2009	4,222,640
	<b>TRW Automotive, Inc.</b>	
1,980,000	Term Loan, 6.00%, Maturing October 31, 2010	1,988,415
2,302,480	Term Loan, 6.25%, Maturing June 30, 2012	2,306,477
	<b>United Components, Inc.</b>	
1,446,667	Term Loan, 6.81%, Maturing June 30, 2010	1,469,271
	<b>Visteon Corp.</b>	
650,000	Term Loan, 9.18%, Maturing June 20, 2007	656,419
		\$ 48,901,666
<b>Beverage and Tobacco 0.8%</b>		
	<b>Alliance One International, Inc.</b>	
957,763	Term Loan, 8.03%, Maturing May 13, 2010	961,354
	<b>Constellation Brands, Inc.</b>	
5,341,371	Term Loan, 5.90%, Maturing November 30, 2011	5,410,477
	<b>Culligan International Co.</b>	
1,188,000	Term Loan, 6.97%, Maturing September 30, 2011	1,204,582

	<b>National Dairy Holdings, L.P.</b>	
\$ 2,307,538	Term Loan, 6.57%, Maturing March 15, 2012	\$ 2,320,517
	<b>National Distribution Company</b>	
950,000	Term Loan, 11.06%, Maturing June 22, 2010	952,375
	<b>Southern Wine &amp; Spirits of America, Inc.</b>	
4,308,439	Term Loan, 6.03%, Maturing June 1, 2012	4,350,851
	<b>Sunny Delight Beverages Co.</b>	
444,706	Term Loan, 8.46%, Maturing August 20, 2010	441,371
		<b>\$ 15,641,527</b>
<b>Building and Development 3.6%</b>		
	<b>AP-Newkirk Holdings, LLC</b>	
2,550,000	Term Loan, 6.99%, Maturing December 21, 2007	2,572,312
	<b>Biomed Realty, L.P.</b>	
3,690,000	Term Loan, 6.64%, Maturing May 31, 2010	3,699,225
	<b>DMB / CH II LLC</b>	
492,800	Term Loan, 7.06%, Maturing September 9, 2009	494,032
	<b>EpcO / Fantome, LLC</b>	
1,975,000	Term Loan, 7.57%, Maturing November 23, 2010	1,977,469
	<b>Formica Corp.</b>	
96,826	Term Loan, 9.50%, Maturing June 10, 2010	97,311
78,132	Term Loan, 9.50%, Maturing June 10, 2010	78,523
189,334	Term Loan, 9.51%, Maturing June 10, 2010	190,281
271,595	Term Loan, 9.51%, Maturing June 10, 2010	272,953
	<b>FT-FIN Acquisition, LLC</b>	
1,413,217	Term Loan, 8.94%, Maturing November 17, 2007	1,416,750
	<b>Gables GP, Inc.</b>	
1,877,289	Term Loan, 6.16%, Maturing September 30, 2006	1,889,413
	<b>General Growth Properties, Inc.</b>	
9,919,300	Term Loan, 6.57%, Maturing November 12, 2008	9,948,849
	<b>Hovstone Holdings, LLC</b>	
1,485,000	Term Loan, 6.78%, Maturing February 28, 2009	1,488,712
	<b>Kyle Acquisition Group, LLC</b>	
802,819	Term Loan, 6.50%, Maturing July 20, 2010	808,338
	<b>Landsource Communities, LLC</b>	
1,002,000	Term Loan, 7.00%, Maturing March 31, 2010	1,012,646
	<b>LNR Property Corp.</b>	
4,272,239	Term Loan, 7.28%, Maturing February 3, 2008	4,308,954
1,399,850	Term Loan, 7.42%, Maturing February 3, 2008	1,408,599
	<b>LNR Property Holdings</b>	
1,045,000	Term Loan, 8.77%, Maturing March 3, 2008	1,055,450
	<b>MAAX Corp.</b>	
809,201	Term Loan, 7.51%, Maturing June 4, 2011	784,925
	<b>Mueller Group, Inc.</b>	
3,915,188	Term Loan, 6.75%, Maturing October 3, 2012	3,966,574
	<b>NCI Building Systems, Inc.</b>	
1,842,188	Term Loan, 5.85%, Maturing June 18, 2010	1,854,278

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

	<b>Newkirk Master, L.P.</b>	
\$ 4,519,482	Term Loan, 6.14%, Maturing August 11, 2008	\$ 4,559,027
	<b>Nortek, Inc.</b>	
4,024,375	Term Loan, 6.95%, Maturing August 27, 2011	4,060,848
	<b>Panolam Industries Holdings, Inc.</b>	
723,188	Term Loan, 7.28%, Maturing September 30, 2012	734,035
	<b>Ply Gem Industries, Inc.</b>	
799,005	Term Loan, 6.64%, Maturing February 12, 2011	804,997
1,808,169	Term Loan, 7.19%, Maturing February 12, 2011	1,821,731
312,539	Term Loan, 7.19%, Maturing February 12, 2011	314,883
	<b>Shea Capital I, LLC</b>	
700,000	Term Loan, 6.26%, Maturing October 27, 2011	701,750
	<b>South Edge, LLC</b>	
2,287,500	Term Loan, 6.57%, Maturing October 31, 2009	2,303,702
	<b>St. Marys Cement, Inc.</b>	
1,964,925	Term Loan, 6.53%, Maturing December 4, 2010	1,994,399
	<b>Stile Acquisition Corp.</b>	
974,301	Term Loan, 6.63%, Maturing April 6, 2013	951,669
	<b>Stile U.S. Acquisition Corp.</b>	
975,961	Term Loan, 6.63%, Maturing April 6, 2013	953,291
	<b>Sugarloaf Mills, L.P.</b>	
1,000,000	Term Loan, 6.26%, Maturing April 7, 2007	1,005,000
2,000,000	Term Loan, 7.42%, Maturing April 7, 2007	2,000,000
	<b>TE / Touse Senior, LLC</b>	
1,750,000	Term Loan, 7.19%, Maturing July 29, 2008	1,765,312
	<b>The Woodlands Community Property Co.</b>	
1,174,000	Term Loan, 6.78%, Maturing November 30, 2007	1,182,805
367,000	Term Loan, 8.78%, Maturing November 30, 2007	372,505
	<b>Touse/Kolter, LLC</b>	
2,330,000	Term Loan, 5.88%, Maturing January 7, 2008 (2)	2,341,650
	<b>Tru 2005 Re Holding Co.</b>	
5,325,000	Term Loan, 7.39%, Maturing December 9, 2008	5,303,924
	<b>Trustreet Properties, Inc.</b>	
1,800,000	Term Loan, 6.39%, Maturing April 8, 2010	1,818,000
		<b>\$ 74,315,122</b>
<b>Business Equipment and Services 2.0%</b>		
	<b>Acco Brands Corp.</b>	
2,240,550	Term Loan, 6.25%, Maturing August 17, 2012	2,270,236
	<b>Affinion Group, Inc.</b>	
2,588,372	Term Loan, 7.10%, Maturing October 17, 2012	2,575,430
	<b>Allied Security Holdings, LLC</b>	
782,202	Term Loan, 8.28%, Maturing June 30, 2010	791,980
	<b>Baker &amp; Taylor, Inc.</b>	
2,850,000	Term Loan, 11.00%, Maturing May 6, 2011	2,885,625
	<b>DynCorp International, LLC</b>	
1,349,800	Term Loan, 7.13%, Maturing February 11, 2011	1,363,861

	<b>Global Imaging Systems, Inc.</b>	
\$ 2,393,386	Term Loan, 5.99%, Maturing May 10, 2010	\$ 2,411,337
	<b>Info USA, Inc.</b>	
433,125	Term Loan, 9.25%, Maturing June 4, 2010	434,208
	<b>Iron Mountain, Inc.</b>	
2,649,201	Term Loan, 6.19%, Maturing April 2, 2011	2,673,624
1,980,000	Term Loan, 6.22%, Maturing April 2, 2011	1,996,087
	<b>Language Line, Inc.</b>	
2,853,438	Term Loan, 8.88%, Maturing June 11, 2011	2,873,055
	<b>Mitchell International, Inc.</b>	
838,600	Term Loan, 6.53%, Maturing August 15, 2011	851,179
	<b>Protection One, Inc.</b>	
1,089,611	Term Loan, 7.44%, Maturing April 18, 2011	1,101,188
	<b>Sungard Data Systems, Inc.</b>	
15,059,325	Term Loan, 6.81%, Maturing February 11, 2013	15,231,875
	<b>Transaction Network Services, Inc.</b>	
948,834	Term Loan, 6.48%, Maturing May 4, 2012	951,206
	<b>Western Inventory Services</b>	
625,000	Term Loan, 11.28%, Maturing October 14, 2011	629,687
	<b>Williams Scotsman, Inc.</b>	
2,250,000	Term Loan, 6.91%, Maturing June 28, 2010	2,280,470
		<b>\$ 41,321,048</b>
<b>Cable and Satellite Television 3.1%</b>		
	<b>Adelphia Communications Corp.</b>	
3,670,546	DIP Loan, 6.31%, Maturing March 31, 2006	3,688,898
	<b>Atlantic Broadband Finance, LLC</b>	
1,935,000	Term Loan, 7.20%, Maturing September 1, 2011	1,969,468
	<b>Bragg Communications, Inc.</b>	
2,160,162	Term Loan, 6.46%, Maturing August 31, 2011	2,183,114
	<b>Brentagg Holding GmbH and Co. KG</b>	
650,000	Term Loan, 6.46%, Maturing December 23, 2015	650,000
	<b>Bresnan Communications, LLC</b>	
6,500,000	Term Loan, 8.00%, Maturing September 30, 2010	6,593,438
	<b>Canadian Cable Acquisition</b>	
492,500	Term Loan, 7.53%, Maturing July 30, 2011	499,580
	<b>Cebridge Connections, Inc.</b>	
2,569,462	Term Loan, 10.43%, Maturing February 23, 2010	2,665,817
	<b>Charter Communications Operating, LLC</b>	
1,000,000	Term Loan, 7.67%, Maturing April 27, 2010	1,005,331
14,026,492	Term Loan, 7.92%, Maturing April 27, 2011	14,140,458
	<b>Insight Midwest Holdings, LLC</b>	
9,280,152	Term Loan, 6.56%, Maturing December 31, 2009	9,419,354
	<b>MCC Iowa, LLC</b>	
3,520,000	Term Loan, 5.87%, Maturing March 31, 2010	3,520,943
2,457,703	Term Loan, 6.45%, Maturing February 3, 2014	2,493,608

	<b>Mediacom Illinois, LLC</b>	
\$ 4,851,000	Term Loan, 6.64%, Maturing March 31, 2013	\$ 4,924,143
	<b>NTL, Inc.</b>	
2,600,000	Term Loan, 7.44%, Maturing April 13, 2012	2,614,625
	<b>UGS Corp.</b>	
4,738,802	Term Loan, 6.55%, Maturing March 31, 2012	4,803,960
	<b>UPC Broadband Holdings B.V.</b>	
2,560,000	Term Loan, 7.28%, Maturing September 30, 2012	2,591,314
		<b>\$ 63,764,051</b>
<b>Chemicals and Plastics</b>	<b>2.3%</b>	
	<b>Brenntag Holding GmbH and Co. KG</b>	
490,909	Term Loan, 6.92%, Maturing December 23, 2013	498,886
2,009,091	Term Loan, 6.92%, Maturing December 23, 2013	2,041,236
	<b>Celanese Holdings, LLC</b>	
4,966,473	Term Loan, 6.53%, Maturing April 6, 2011 (2)	5,025,450
	<b>Gentek, Inc.</b>	
602,642	Term Loan, 7.09%, Maturing February 25, 2011	608,443
875,000	Term Loan, 10.35%, Maturing February 25, 2012	873,359
	<b>Hercules, Inc.</b>	
1,822,762	Term Loan, 6.31%, Maturing October 8, 2010	1,846,686
	<b>Huntsman, LLC</b>	
6,655,927	Term Loan, 6.23%, Maturing August 16, 2012	6,699,610
	<b>Innophos, Inc.</b>	
519,750	Term Loan, 6.80%, Maturing August 13, 2010	527,113
	<b>Invista B.V.</b>	
3,269,128	Term Loan, 6.38%, Maturing April 29, 2011	3,308,629
1,661,803	Term Loan, 6.38%, Maturing April 29, 2011	1,681,882
	<b>ISP Chemco, Inc.</b>	
1,473,750	Term Loan, 6.47%, Maturing March 27, 2011	1,492,172
	<b>Kraton Polymer, LLC</b>	
2,663,109	Term Loan, 7.02%, Maturing December 23, 2010	2,703,055
	<b>Mosaic Co.</b>	
1,548,300	Term Loan, 6.18%, Maturing February 21, 2012	1,565,138
	<b>Nalco Co.</b>	
6,058,307	Term Loan, 6.56%, Maturing November 4, 2010	6,142,748
	<b>PQ Corp.</b>	
1,413,927	Term Loan, 6.56%, Maturing February 11, 2012	1,432,485
	<b>Rockwood Specialties Group, Inc.</b>	
3,776,850	Term Loan, 6.67%, Maturing December 10, 2012	3,827,305
	<b>Solo Cup Co.</b>	
4,405,506	Term Loan, 7.03%, Maturing February 27, 2011	4,450,478
	<b>Wellman, Inc.</b>	
1,250,000	Term Loan, 8.25%, Maturing February 10, 2009	1,268,750
		<b>\$ 45,993,425</b>



<b>Clothing / Textiles 0.1%</b>		
\$ 1,629,547	<b>St. John Knits International, Inc.</b> Term Loan, 7.06%, Maturing March 23, 2012	\$ 1,653,990
954,671	<b>The William Carter Co.</b> Term Loan, 6.49%, Maturing July 14, 2012	965,809
		<b>\$ 2,619,799</b>
<b>Conglomerates 1.6%</b>		
3,423,143	<b>Amsted Industries, Inc.</b> Term Loan, 7.10%, Maturing October 15, 2010	3,475,918
802,201	<b>Blount, Inc.</b> Term Loan, 7.00%, Maturing August 9, 2010	810,558
997,561	<b>Bushnell Performance Optics</b> Term Loan, 7.53%, Maturing August 19, 2011	1,007,953
827,206	<b>Euramax International, Inc.</b> Term Loan, 7.25%, Maturing June 28, 2012	824,449
501,316	Term Loan, 11.54%, Maturing June 28, 2013	473,743
248,684	Term Loan, 11.54%, Maturing June 28, 2013	235,007
1,201,018	<b>Goodman Global Holdings, Inc.</b> Term Loan, 6.94%, Maturing December 23, 2011	1,219,784
1,286,403	<b>Jarden Corp.</b> Term Loan, 6.28%, Maturing January 24, 2012	1,292,513
4,210,320	Term Loan, 6.53%, Maturing January 24, 2012	4,246,785
5,018,813	<b>Johnson Diversey, Inc.</b> Term Loan, 6.80%, Maturing December 16, 2011	5,070,256
4,350,000	<b>Polymer Group, Inc.</b> Term Loan, 6.77%, Maturing November 22, 2012	4,401,656
4,318,041	<b>PP Acquisition Corp.</b> Term Loan, 7.53%, Maturing November 12, 2011	4,298,251
3,253,575	<b>Rexnord Corp.</b> Term Loan, 6.49%, Maturing December 31, 2011	3,295,602
2,295,500	<b>US Investigations Services, Inc.</b> Term Loan, 7.00%, Maturing October 14, 2012	2,311,282
700,000	Term Loan, 7.04%, Maturing October 14, 2013	704,813
		<b>\$ 33,668,570</b>
<b>Containers and Glass Products 2.2%</b>		
4,244,381	<b>Berry Plastics Corp.</b> Term Loan, 6.45%, Maturing December 2, 2011	4,305,394
2,038,700	<b>BWAY Corp.</b> Term Loan, 6.56%, Maturing June 30, 2011	2,068,644
1,231,250	<b>Consolidated Container Holding, LLC</b> Term Loan, 7.50%, Maturing December 15, 2008	1,242,793
700,000	<b>Crown America, Inc.</b> Term Loan, 6.00%, Maturing November 15, 2012	705,469
3,366,541	<b>Dr. Pepper/Seven Up Bottling Group, Inc.</b> Term Loan, 6.48%, Maturing December 19, 2010	3,417,460

		<b>Graham Packaging Holdings Co.</b>	
\$	4,455,000	Term Loan, 6.84%, Maturing October 7, 2011	\$ 4,515,062
3,000,000		Term Loan, 8.81%, Maturing April 7, 2012	3,073,749
		<b>Graphic Packaging International, Inc.</b>	
10,792,061		Term Loan, 6.98%, Maturing August 8, 2010	10,970,810
		<b>IPG (US), Inc.</b>	
1,259,063		Term Loan, 6.74%, Maturing July 28, 2011	1,277,949
		<b>Owens-Illinois, Inc.</b>	
4,189,555		Term Loan, 6.18%, Maturing April 1, 2007	4,207,885
		<b>Smurfit-Stone Container Corp.</b>	
652,032		Term Loan, 4.29%, Maturing November 1, 2010	659,082
4,679,010		Term Loan, 6.71%, Maturing November 1, 2011	4,730,479
1,636,234		Term Loan, 6.73%, Maturing November 1, 2011	1,654,233
		<b>U.S. Can Corp.</b>	
1,473,750		Term Loan, 8.31%, Maturing January 15, 2010	1,488,488
			\$ 44,317,497
<b>Cosmetics / Toiletries</b>	<b>0.3%</b>		
		<b>American Safety Razor Co.</b>	
928,056		Term Loan, 7.15%, Maturing February 28, 2012	941,976
		<b>Prestige Brands, Inc.</b>	
3,243,938		Term Loan, 6.31%, Maturing April 6, 2011	3,276,377
		<b>Revlon Consumer Products Corp.</b>	
1,461,250		Term Loan, 10.23%, Maturing July 9, 2010	1,507,142
			\$ 5,725,495
<b>Drugs</b>	<b>0.3%</b>		
		<b>Warner Chilcott Corp.</b>	
55,205		Term Loan, 7.36%, Maturing January 31, 2006	55,315
11,041		Term Loan, 1.38%, Maturing June 30, 2006 (2)	11,063
3,476,293		Term Loan, 7.14%, Maturing January 18, 2012	3,495,576
1,400,777		Term Loan, 7.28%, Maturing January 18, 2012	1,408,547
647,119		Term Loan, 7.28%, Maturing January 18, 2012	650,709
			\$ 5,621,210
<b>Ecological Services and Equipment</b>	<b>0.8%</b>		
		<b>Alderwoods Group, Inc.</b>	
548,119		Term Loan, 6.36%, Maturing September 29, 2009	554,971
		<b>Allied Waste Industries, Inc.</b>	
1,598,250		Term Loan, 2.31%, Maturing January 15, 2012	1,613,135
4,116,604		Term Loan, 6.35%, Maturing January 15, 2012	4,153,266
		<b>Envirocare of Utah, LLC</b>	
4,015,665		Term Loan, 7.38%, Maturing April 15, 2010	4,069,206
		<b>Environmental Systems, Inc.</b>	
1,195,791		Term Loan, 8.07%, Maturing December 12, 2008	1,218,586
1,000,000		Term Loan, 14.52%, Maturing December 12, 2010	1,020,000
		<b>IESI Corp.</b>	
1,764,706		Term Loan, 6.56%, Maturing January 20, 2012	1,790,626

	<b>Sensus Metering Systems, Inc.</b>	
\$ 106,709	Term Loan, 6.81%, Maturing December 17, 2010	\$ 107,877
825,425	Term Loan, 6.84%, Maturing December 17, 2010	834,453
		<b>\$ 15,362,120</b>
<b>Electronics / Electrical</b>	<b>1.6%</b>	
	<b>AMI Semiconductor, Inc.</b>	
2,414,335	Term Loan, 6.06%, Maturing April 1, 2012	2,430,432
	<b>Aspect Software, Inc.</b>	
3,725,000	Term Loan, 6.56%, Maturing September 22, 2010	3,759,922
	<b>Communications &amp; Power, Inc.</b>	
2,402,778	Term Loan, 6.72%, Maturing July 23, 2010	2,425,804
	<b>Energys Capital, Inc.</b>	
1,551,375	Term Loan, 6.40%, Maturing March 17, 2011	1,569,798
	<b>Fairchild Semiconductor Corp.</b>	
8,938,463	Term Loan, 6.31%, Maturing December 31, 2010	9,061,367
	<b>Invensys International Holdings Ltd.</b>	
2,296,819	Term Loan, 7.79%, Maturing September 4, 2009	2,325,530
	<b>Rayovac Corp.</b>	
3,878,280	Term Loan, 6.91%, Maturing February 7, 2012	3,919,486
	<b>Security Co., Inc.</b>	
985,011	Term Loan, 9.50%, Maturing June 30, 2010	992,398
500,000	Term Loan, 12.06%, Maturing June 30, 2011	506,875
	<b>SSA Global Technologies, Inc.</b>	
497,500	Term Loan, 6.52%, Maturing September 22, 2011	501,231
	<b>Telcordia Technologies, Inc.</b>	
3,562,851	Term Loan, 6.91%, Maturing September 15, 2012	3,524,995
	<b>Vertafore, Inc.</b>	
500,000	Term Loan, 6.03%, Maturing December 22, 2011	505,000
	<b>Viasystems, Inc.</b>	
1,739,981	Term Loan, 8.83%, Maturing September 30, 2009	1,759,556
		<b>\$ 33,282,394</b>
<b>Equipment Leasing</b>	<b>0.5%</b>	
	<b>Ashtead Group, PLC</b>	
990,000	Term Loan, 6.13%, Maturing November 12, 2009	1,000,210
	<b>Maxim Crane Works, L.P.</b>	
1,030,730	Term Loan, 9.94%, Maturing January 28, 2012	1,059,504
	<b>The Hertz Corp.</b>	
612,044	Term Loan, 1.13%, Maturing December 21, 2012 (2)	620,418
522,222	Term Loan, 4.50%, Maturing December 21, 2012	530,234
3,565,733	Term Loan, 6.65%, Maturing December 21, 2012	3,620,435
	<b>United Rentals, Inc.</b>	
565,000	Term Loan, 4.39%, Maturing February 14, 2011	572,062
2,775,563	Term Loan, 6.79%, Maturing February 14, 2011	2,810,257
		<b>\$ 10,213,120</b>

<b>Farming / Agriculture 0.0%</b>			
	<b>Central Garden &amp; Pet Co.</b>		
\$	593,948	Term Loan, 6.28%, Maturing May 15, 2009	\$ 596,175
			<b>\$ 596,175</b>
<b>Financial Intermediaries 1.3%</b>			
	<b>AIMCO Properties, L.P.</b>		
1,550,000		Term Loan, 6.35%, Maturing November 2, 2009	1,571,798
5,500,000		Term Loan, 6.42%, Maturing November 2, 2009	5,584,222
	<b>Ameritrade Holding Corp.</b>		
5,125,000		Term Loan, 6.04%, Maturing December 31, 2012	5,157,672
	<b>Coinstar, Inc.</b>		
654,329		Term Loan, 6.55%, Maturing July 7, 2011	661,281
	<b>Fidelity National Information Solutions, Inc.</b>		
8,242,584		Term Loan, 6.19%, Maturing March 9, 2013	8,300,282
	<b>LPL Holdings, Inc.</b>		
4,700,000		Term Loan, 7.88%, Maturing June 30, 2013	4,684,335
	<b>The Macerich Partnership, L.P.</b>		
1,465,000		Term Loan, 5.94%, Maturing April 25, 2010	1,475,683
			<b>\$ 27,435,273</b>
<b>Food Products 1.1%</b>			
	<b>Acosta, Inc.</b>		
1,625,000		Term Loan, 6.82%, Maturing December 6, 2012	1,643,281
	<b>American Seafoods Group, LLC</b>		
1,481,250		Term Loan, 6.28%, Maturing September 30, 2011	1,502,543
	<b>BF Bolthouse HoldCo, LLC</b>		
1,475,000		Term Loan, 9.92%, Maturing December 16, 2013	1,511,260
	<b>Chiquita Brands, LLC</b>		
3,313,362		Term Loan, 6.56%, Maturing June 28, 2012	3,352,709
	<b>Del Monte Corp.</b>		
957,763		Term Loan, 6.14%, Maturing February 8, 2012	972,129
	<b>Doane Pet Care Co.</b>		
598,500		Term Loan, 6.77%, Maturing October 21, 2012	607,103
	<b>Dole Food Company, Inc.</b>		
1,288,823		Term Loan, 6.06%, Maturing April 18, 2012	1,295,728
	<b>Herbalife International, Inc.</b>		
289,519		Term Loan, 6.39%, Maturing December 21, 2010	292,293
	<b>MafCo Worldwide Corp.</b>		
1,459,091		Term Loan, 6.50%, Maturing December 8, 2011	1,474,594
	<b>Michael Foods, Inc.</b>		
1,771,673		Term Loan, 6.66%, Maturing November 21, 2010	1,796,402
	<b>Pinnacle Foods Holdings Corp.</b>		
4,478,784		Term Loan, 7.78%, Maturing November 25, 2010	4,542,607
	<b>Reddy Ice Group, Inc.</b>		
3,130,000		Term Loan, 6.32%, Maturing August 9, 2012	3,162,280
			<b>\$ 22,152,929</b>

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

<b>Food Service 1.0%</b>		
	<b>AFC Enterprises, Inc.</b>	
\$ 1,934,120	Term Loan, 6.81%, Maturing May 11, 2011	\$ 1,958,296
	<b>Buffets, Inc.</b>	
418,182	Term Loan, 3.60%, Maturing June 28, 2009	422,364
2,073,941	Term Loan, 8.18%, Maturing June 28, 2009	2,094,680
	<b>Burger King Corp.</b>	
1,064,650	Term Loan, 6.31%, Maturing June 30, 2012	1,077,293
	<b>Carrols Corp.</b>	
601,705	Term Loan, 7.00%, Maturing December 31, 2010	610,730
	<b>CKE Restaurants, Inc.</b>	
1,245,093	Term Loan, 6.50%, Maturing May 1, 2010	1,259,100
	<b>Denny s, Inc.</b>	
529,655	Term Loan, 7.61%, Maturing September 30, 2009	540,138
	<b>Domino s, Inc.</b>	
8,088,339	Term Loan, 6.06%, Maturing June 25, 2010	8,184,388
	<b>Gate Gourmet Borrower, LLC</b>	
963,491	Term Loan, 11.92%, Maturing December 31, 2008	965,900
	<b>Jack in the Box, Inc.</b>	
1,470,000	Term Loan, 5.92%, Maturing January 8, 2011	1,485,618
	<b>Maine Beverage Co., LLC</b>	
909,375	Term Loan, 6.28%, Maturing June 30, 2010	907,102
	<b>Weight Watchers International, Inc.</b>	
938,125	Term Loan, 6.10%, Maturing March 31, 2010	949,460
		<b>\$ 20,455,069</b>
<b>Food / Drug Retailers 0.9%</b>		
	<b>Cumberland Farms, Inc.</b>	
1,509,977	Term Loan, 6.79%, Maturing September 8, 2008	1,513,752
3,945,684	Term Loan, 6.88%, Maturing September 8, 2008	3,967,878
	<b>General Nutrition Centers, Inc.</b>	
2,261,653	Term Loan, 7.49%, Maturing December 7, 2009	2,293,459
	<b>Giant Eagle, Inc.</b>	
2,075,000	Term Loan, 5.98%, Maturing November 7, 2012	2,087,645
	<b>Roundy s Supermarkets, Inc.</b>	
3,800,000	Term Loan, 7.46%, Maturing November 3, 2011	3,790,500
	<b>The Jean Coutu Group (PJC), Inc.</b>	
2,905,323	Term Loan, 6.94%, Maturing July 30, 2011	2,943,255
	<b>The Pantry, Inc.</b>	
975,000	Term Loan, 6.14%, Maturing January 2, 2012	986,883
		<b>\$ 17,583,372</b>
<b>Forest Products 0.9%</b>		
	<b>Appleton Papers, Inc.</b>	
2,299,215	Term Loan, 6.58%, Maturing June 11, 2010	2,324,794
	<b>Boise Cascade Holdings, LLC</b>	
6,328,683	Term Loan, 6.29%, Maturing October 29, 2011	6,420,449



	<b>Buckeye Technologies, Inc.</b>	
\$ 711,483	Term Loan, 6.28%, Maturing March 15, 2008	\$ 717,856
	<b>NewPage Corp.</b>	
3,084,500	Term Loan, 7.56%, Maturing May 2, 2011	3,123,056
	<b>RLC Industries Co.</b>	
2,035,352	Term Loan, 6.03%, Maturing February 24, 2010	2,046,801
	<b>Xerium Technologies, Inc.</b>	
3,320,819	Term Loan, 6.53%, Maturing November 19, 2011	3,322,894
		<b>\$ 17,955,850</b>
<b>Healthcare 3.4%</b>		
	<b>Accellent, Inc.</b>	
1,450,000	Term Loan, 6.39%, Maturing November 22, 2012	1,462,688
	<b>Alliance Imaging, Inc.</b>	
2,274,402	Term Loan, 7.13%, Maturing December 29, 2011	2,280,372
	<b>AMN Healthcare, Inc.</b>	
600,000	Term Loan, 6.53%, Maturing November 2, 2011	606,375
	<b>AMR HoldCo, Inc.</b>	
1,319,289	Term Loan, 6.71%, Maturing February 10, 2012	1,335,780
	<b>Colgate Medical, Ltd.</b>	
169,468	Term Loan, 6.60%, Maturing December 30, 2008	170,422
	<b>Community Health Systems, Inc.</b>	
11,704,853	Term Loan, 6.16%, Maturing August 19, 2011	11,871,893
	<b>Concentra Operating Corp.</b>	
5,214,438	Term Loan, 6.69%, Maturing September 30, 2011	5,285,051
	<b>Conmed Corp.</b>	
1,323,754	Term Loan, 6.76%, Maturing December 31, 2007	1,339,749
	<b>Davita, Inc.</b>	
8,354,063	Term Loan, 6.76%, Maturing October 5, 2012	8,483,175
	<b>Encore Medical IHC, Inc.</b>	
1,490,949	Term Loan, 7.49%, Maturing October 4, 2010	1,507,722
	<b>FHC Health Systems, Inc.</b>	
1,857,143	Term Loan, 10.41%, Maturing December 18, 2009	1,894,286
1,300,000	Term Loan, 12.41%, Maturing December 18, 2009	1,326,000
	<b>Genoa Healthcare Group, LLC</b>	
453,976	Term Loan, 7.75%, Maturing August 12, 2012	458,091
	<b>Hanger Orthopedic Group, Inc.</b>	
491,206	Term Loan, 8.27%, Maturing September 30, 2009	497,960
	<b>Healthcare Partners, LLC</b>	
433,125	Term Loan, 6.89%, Maturing March 2, 2011	437,321
	<b>Healthsouth Corp.</b>	
3,116,344	Term Loan, 7.07%, Maturing June 14, 2007	3,130,953
855,303	Term Loan, 2.50%, Maturing March 21, 2010	859,312
	<b>Kinetic Concepts, Inc.</b>	
2,367,551	Term Loan, 6.28%, Maturing August 11, 2010	2,396,158
	<b>Leiner Health Products, Inc.</b>	
1,108,125	Term Loan, 7.70%, Maturing May 27, 2011	1,125,786

	<b>Lifecare Holdings, Inc.</b>	
\$ 972,563	Term Loan, 6.65%, Maturing August 11, 2012	\$ 881,182
	<b>Lifepoint Hospitals, Inc.</b>	
4,692,103	Term Loan, 6.19%, Maturing April 15, 2012	4,725,989
	<b>Magellan Health Services, Inc.</b>	
277,778	Term Loan, 4.28%, Maturing August 15, 2008	280,903
347,222	Term Loan, 6.74%, Maturing August 15, 2008	351,128
	<b>Medcath Holdings Corp.</b>	
202,500	Term Loan, 7.11%, Maturing July 2, 2011	203,766
	<b>National Mentor, Inc.</b>	
802,833	Term Loan, 6.81%, Maturing September 30, 2011	813,370
	<b>PER-SE Technologies, Inc.</b>	
1,400,000	Term Loan, 6.79%, Maturing January 6, 2013	1,415,750
	<b>Radiation Therapy Service, Inc.</b>	
1,675,000	Term Loan, 6.53%, Maturing December 15, 2012	1,686,516
	<b>Renal Advantage, Inc.</b>	
399,000	Term Loan, 6.97%, Maturing October 5, 2012	403,738
	<b>Select Medical Holding Corp.</b>	
2,059,437	Term Loan, 6.12%, Maturing February 24, 2012	2,042,276
	<b>Sunrise Medical Holdings, Inc.</b>	
2,999,773	Term Loan, 7.65%, Maturing May 13, 2010	3,003,523
	<b>Talecris Biotherapeutics, Inc.</b>	
1,186,038	Term Loan, 7.63%, Maturing March 31, 2010	1,183,072
	<b>Vanguard Health Holding Co., LLC</b>	
2,259,774	Term Loan, 6.95%, Maturing September 23, 2011	2,291,316
	<b>Ventiv Health, Inc.</b>	
997,500	Term Loan, 6.03%, Maturing October 5, 2011	1,004,358
	<b>VWR International, Inc.</b>	
1,939,933	Term Loan, 7.12%, Maturing April 7, 2011	1,970,852
		\$ 68,726,833
<b>Home Furnishings 0.9%</b>		
	<b>Interline Brands, Inc.</b>	
3,389,674	Term Loan, 6.78%, Maturing December 31, 2010	3,423,571
	<b>Knoll, Inc.</b>	
1,925,175	Term Loan, 6.53%, Maturing October 3, 2012	1,953,752
	<b>National Bedding Company, LLC</b>	
550,000	Term Loan, 9.53%, Maturing August 31, 2012	550,688
	<b>Oreck Corp.</b>	
1,994,962	Term Loan, 7.28%, Maturing February 2, 2012	2,017,406
	<b>Sealy Mattress Co.</b>	
4,879,203	Term Loan, 6.14%, Maturing April 6, 2012	4,938,671
	<b>Simmons Co.</b>	
4,644,452	Term Loan, 7.35%, Maturing December 19, 2011	4,709,767
		\$ 17,593,855



<b>Industrial Equipment 0.5%</b>		
	<b>Alliance Laundry Holdings, LLC</b>	
\$ 517,725	Term Loan, 6.73%, Maturing January 27, 2012	\$ 525,167
	<b>Colfax Corp.</b>	
2,284,538	Term Loan, 6.56%, Maturing December 19, 2011	2,309,764
	<b>Douglas Dynamics Holdings, Inc.</b>	
1,997,490	Term Loan, 6.28%, Maturing December 16, 2010	2,012,471
	<b>Flowserve Corp.</b>	
2,365,183	Term Loan, 6.36%, Maturing August 10, 2012	2,397,336
	<b>Gleason Corp.</b>	
456,303	Term Loan, 6.97%, Maturing July 27, 2011	462,006
1,243,750	Term Loan, 10.04%, Maturing January 31, 2012	1,265,516
	<b>Itron, Inc.</b>	
202,771	Term Loan, 6.38%, Maturing December 17, 2010	204,039
	<b>Mainline, L.P.</b>	
764,444	Term Loan, 6.88%, Maturing December 17, 2011	766,356
	<b>MTD Products, Inc.</b>	
985,000	Term Loan, 6.19%, Maturing June 1, 2010	993,619
		<b>\$ 10,936,274</b>
<b>Insurance 0.7%</b>		
	<b>ARG Holding, Inc.</b>	
2,375,000	Term Loan, 7.22%, Maturing November 30, 2011	2,403,203
	<b>CCC Information Services Group, Inc.</b>	
1,098,898	Term Loan, 7.31%, Maturing August 20, 2010	1,101,645
	<b>Conseco, Inc.</b>	
3,417,828	Term Loan, 6.47%, Maturing June 22, 2010	3,447,734
	<b>Hilb, Rogal &amp; Hobbs Co.</b>	
1,955,000	Term Loan, 6.81%, Maturing June 30, 2007	1,975,772
	<b>U.S.I. Holdings Corp.</b>	
5,850,000	Term Loan, 7.07%, Maturing August 11, 2007	5,875,594
		<b>\$ 14,803,948</b>
<b>Leisure Goods / Activities / Movies 2.5%</b>		
	<b>24 Hour Fitness Worldwide, Inc.</b>	
2,020,000	Term Loan, 7.62%, Maturing June 8, 2012	2,048,618
	<b>Alliance Atlantis Communications, Inc.</b>	
712,615	Term Loan, 6.07%, Maturing December 20, 2011	719,296
	<b>AMF Bowling Worldwide, Inc.</b>	
1,589,092	Term Loan, 7.52%, Maturing August 27, 2009	1,603,494
	<b>Cinemark, Inc.</b>	
1,965,000	Term Loan, 6.53%, Maturing March 31, 2011	1,993,984
	<b>Fender Musical Instruments Co.</b>	
1,330,000	Term Loan, 8.72%, Maturing March 30, 2012	1,336,650
	<b>HEI Acquisition, LLC</b>	
725,000	Term Loan, 7.08%, Maturing December 31, 2011	733,156
14		

	<b>Metro-Goldwyn-Mayer Holdings, Inc.</b>	
\$ 10,875,000	Term Loan, 6.78%, Maturing April 8, 2012	\$ 10,999,812
	<b>Regal Cinemas Corp.</b>	
9,768,056	Term Loan, 6.53%, Maturing November 10, 2010	9,891,378
	<b>Riddell Bell Holdings, Inc.</b>	
493,750	Term Loan, 7.03%, Maturing September 30, 2011	501,979
	<b>Six Flags Theme Parks, Inc.</b>	
8,213,028	Term Loan, 6.95%, Maturing June 30, 2009	8,318,902
	<b>Southwest Sports Group, LLC</b>	
1,450,000	Term Loan, 7.06%, Maturing December 22, 2010	1,468,125
	<b>Universal City Development Partners, Ltd.</b>	
3,116,081	Term Loan, 6.50%, Maturing June 9, 2011	3,155,680
	<b>WMG Acquisition Corp.</b>	
900,000	Revolving Loan, 0.00%, Maturing February 28, 2010 (2)	875,925
7,115,298	Term Loan, 6.50%, Maturing February 28, 2011	7,191,453
	<b>Yankees Holdings &amp; YankeeNets, LLC</b>	
455,714	Term Loan, 6.85%, Maturing June 25, 2007	457,993
		<b>\$ 51,296,445</b>
<b>Lodging and Casinos 2.0%</b>		
	<b>Alliance Gaming Corp.</b>	
5,860,675	Term Loan, 8.18%, Maturing September 4, 2009	5,869,836
	<b>Boyd Gaming Corp.</b>	
4,910,225	Term Loan, 5.86%, Maturing June 30, 2011	4,966,486
	<b>CCM Merger, Inc.</b>	
2,625,568	Term Loan, 6.49%, Maturing July 13, 2012	2,644,275
	<b>Columbia Entertainment</b>	
1,710,000	Term Loan, 7.03%, Maturing October 24, 2011	1,723,360
	<b>Globalcash Access, LLC</b>	
766,327	Term Loan, 6.82%, Maturing March 10, 2010	776,625
	<b>Isle of Capri Casinos, Inc.</b>	
2,494,800	Term Loan, 6.29%, Maturing February 4, 2011	2,527,232
	<b>Marina District Finance Co., Inc.</b>	
2,821,500	Term Loan, 6.31%, Maturing October 20, 2011	2,841,338
	<b>Penn National Gaming, Inc.</b>	
7,905,188	Term Loan, 6.34%, Maturing October 3, 2012	8,018,825
	<b>Pinnacle Entertainment, Inc.</b>	
925,000	Term Loan, 0.00%, Maturing December 14, 2011 (2)	929,047
1,800,000	Term Loan, 6.49%, Maturing December 14, 2011	1,817,626
	<b>Resorts International Holdings, LLC</b>	
1,753,557	Term Loan, 7.53%, Maturing April 26, 2012	1,724,185
1,024,652	Term Loan, 12.03%, Maturing April 26, 2013	928,335
	<b>Venetian Casino Resort, LLC</b>	
4,104,268	Term Loan, 6.28%, Maturing June 15, 2011	4,144,990
846,241	Term Loan, 6.28%, Maturing June 15, 2011	854,638

	<b>Wynn Las Vegas, LLC</b>	
\$ 1,410,000	Term Loan, 6.69%, Maturing December 14, 2011	\$ 1,426,391
		<b>\$ 41,193,189</b>
<b>Nonferrous Metals / Minerals 0.8%</b>		
	<b>Alpha Natural Resources, LLC</b>	
2,950,000	Term Loan, 6.32%, Maturing October 26, 2012	2,965,364
	<b>Carmeuse Lime, Inc.</b>	
721,875	Term Loan, 6.43%, Maturing May 2, 2011	725,484
	<b>Foundation Coal Corp.</b>	
1,425,532	Term Loan, 6.35%, Maturing July 30, 2011	1,451,468
	<b>ICG, LLC</b>	
139,497	Term Loan, 7.41%, Maturing November 5, 2010	139,846
	<b>International Mill Service, Inc.</b>	
2,000,000	Term Loan, 10.53%, Maturing October 26, 2011	2,030,000
	<b>Magnequench International, Inc.</b>	
2,378,375	Term Loan, 8.00%, Maturing August 31, 2009	2,384,321
	<b>Murray Energy Corp.</b>	
972,650	Term Loan, 7.56%, Maturing January 28, 2010	975,690
	<b>Novelis, Inc.</b>	
1,350,156	Term Loan, 6.01%, Maturing January 6, 2012	1,367,666
2,347,090	Term Loan, 6.01%, Maturing January 6, 2012	2,377,529
	<b>Trout Coal Holdings, LLC</b>	
496,250	Term Loan, 7.35%, Maturing March 23, 2011	490,357
1,600,000	Term Loan, 10.83%, Maturing March 23, 2012	1,600,000
		<b>\$ 16,507,725</b>
<b>Oil and Gas 2.2%</b>		
	<b>Citgo Petroleum Corp.</b>	
2,150,000	Term Loan, 5.92%, Maturing November 15, 2012	2,172,844
	<b>Coffeyville Resources, LLC</b>	
400,601	Term Loan, 3.87%, Maturing June 24, 2011	406,235
597,901	Term Loan, 7.07%, Maturing June 24, 2012	606,309
850,000	Term Loan, 11.31%, Maturing June 24, 2013	877,625
	<b>Dresser, Inc.</b>	
579,524	Term Loan, 7.07%, Maturing March 31, 2007	589,665
	<b>El Paso Corp.</b>	
4,769,875	Term Loan, 4.29%, Maturing November 23, 2009	4,795,713
3,707,463	Term Loan, 7.31%, Maturing November 23, 2009	3,737,070
	<b>Epco Holdings, Inc.</b>	
3,796,650	Term Loan, 6.78%, Maturing August 18, 2010	3,852,711
	<b>Key Energy Services, Inc.</b>	
1,000,000	Term Loan, 4.07%, Maturing June 30, 2012	1,014,792
1,380,000	Term Loan, 7.68%, Maturing June 30, 2012	1,401,275
	<b>LB Pacific, L.P.</b>	
1,585,531	Term Loan, 7.09%, Maturing March 3, 2012	1,609,314
	<b>Lyondell-Citgo Refining, L.P.</b>	
2,947,619	Term Loan, 6.53%, Maturing May 21, 2007	2,977,095

		<b>Targa Resources, Inc.</b>	
\$	1,885,000	Term Loan, 6.83%, Maturing October 31, 2007	\$ 1,892,069
	1,409,032	Term Loan, 4.40%, Maturing October 31, 2012	1,424,884
	2,524,640	Term Loan, 6.74%, Maturing October 31, 2012	2,553,043
		<b>Universal Compression, Inc.</b>	
	2,148,767	Term Loan, 6.03%, Maturing February 15, 2012	2,174,283
		<b>Williams Production RMT Co.</b>	
	12,129,803	Term Loan, 6.72%, Maturing May 30, 2008	12,273,844
			<b>\$ 44,358,771</b>
<b>Publishing</b>	<b>1.9%</b>		
		<b>CBD Media, LLC</b>	
	1,463,952	Term Loan, 6.99%, Maturing December 31, 2009	1,486,370
		<b>Dex Media East, LLC</b>	
	4,253,781	Term Loan, 6.19%, Maturing May 8, 2009	4,295,111
		<b>Dex Media West, LLC</b>	
	7,261,784	Term Loan, 6.25%, Maturing March 9, 2010	7,337,430
		<b>Hanley-Wood, LLC</b>	
	170,252	Term Loan, 1.13%, Maturing August 1, 2012 (2)	171,174
	1,429,748	Term Loan, 6.56%, Maturing August 1, 2012	1,437,493
		<b>Herald Media, Inc.</b>	
	304,400	Term Loan, 7.28%, Maturing July 22, 2011	305,922
	625,000	Term Loan, 10.28%, Maturing January 22, 2012	633,203
		<b>Liberty Group Operating, Inc.</b>	
	1,445,638	Term Loan, 6.69%, Maturing February 28, 2012	1,459,733
		<b>Merrill Communications, LLC</b>	
	1,481,602	Term Loan, 6.81%, Maturing May 5, 2011	1,500,353
		<b>Nebraska Book Co., Inc.</b>	
	943,200	Term Loan, 6.52%, Maturing March 4, 2011	947,327
		<b>R.H. Donnelley Corp.</b>	
	973,669	Term Loan, 6.27%, Maturing December 31, 2009	978,316
	4,918,892	Term Loan, 6.26%, Maturing June 30, 2011	4,961,932
		<b>SGS International, Inc.</b>	
	925,000	Term Loan, 7.17%, Maturing December 30, 2011	936,563
		<b>Source Media, Inc.</b>	
	2,553,250	Term Loan, 6.85%, Maturing November 8, 2011	2,586,762
		<b>SP Newsprint Co.</b>	
	1,305,204	Term Loan, 4.56%, Maturing January 9, 2010	1,324,782
	504,641	Term Loan, 6.81%, Maturing January 9, 2010	512,211
		<b>Sun Media Corp.</b>	
	2,548,228	Term Loan, 6.67%, Maturing February 7, 2009	2,585,389
		<b>Xerox Corp.</b>	
	4,500,000	Term Loan, 6.22%, Maturing September 30, 2008	4,543,313
			<b>\$ 38,003,384</b>
<b>Radio and Television</b>	<b>2.5%</b>		
		<b>Adams Outdoor Advertising, L.P.</b>	
	2,349,153	Term Loan, 6.62%, Maturing November 18, 2012	2,384,390

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

	<b>ALM Media Holdings, Inc.</b>	
\$ 1,161,225	Term Loan, 7.03%, Maturing March 5, 2010	\$ 1,161,709
	<b>Blockcommunications, Inc.</b>	
2,100,000	Term Loan, 6.53%, Maturing December 22, 2011	2,128,875
	<b>DirecTV Holdings, LLC</b>	
4,210,000	Term Loan, 6.01%, Maturing April 13, 2013	4,258,348
	<b>Emmis Operating Co.</b>	
3,723,778	Term Loan, 6.29%, Maturing November 10, 2011	3,747,342
	<b>Entravision Communications Corp.</b>	
1,521,188	Term Loan, 6.03%, Maturing September 29, 2013	1,532,913
	<b>Gray Television, Inc.</b>	
3,291,750	Term Loan, 6.03%, Maturing November 22, 2015	3,318,495
	<b>HIT Entertainment, Inc.</b>	
1,990,000	Term Loan, 6.86%, Maturing March 20, 2012	1,999,701
	<b>NEP Supershooters, L.P.</b>	
1,916,927	Term Loan, 12.53%, Maturing August 3, 2011	1,907,342
	<b>Nexstar Broadcasting, Inc.</b>	
2,161,845	Term Loan, 6.28%, Maturing October 1, 2012	2,174,907
2,200,651	Term Loan, 6.28%, Maturing October 1, 2012	2,213,947
	<b>NextMedia Operating, Inc.</b>	
138,115	Term Loan, 6.40%, Maturing November 15, 2012	139,180
310,760	Term Loan, 6.47%, Maturing November 15, 2012	313,155
	<b>PanAmSat Corp.</b>	
6,200,692	Term Loan, 6.49%, Maturing August 20, 2011	6,281,301
	<b>Patriot Media and Communications CNJ, LLC</b>	
600,000	Term Loan, 9.50%, Maturing October 6, 2013	613,125
	<b>Paxson Communications Corp.</b>	
3,250,000	Term Loan, 7.78%, Maturing January 15, 2012	3,260,156
	<b>Rainbow National Services, LLC</b>	
3,105,198	Term Loan, 7.19%, Maturing March 31, 2012	3,144,659
	<b>Raycom TV Broadcasting, Inc.</b>	
2,350,000	Term Loan, 6.56%, Maturing February 24, 2012	2,358,813
	<b>SFX Entertainment</b>	
1,825,000	Term Loan, 6.76%, Maturing June 21, 2013	1,827,852
	<b>Spanish Broadcasting System, Inc.</b>	
1,500,000	Term Loan, 8.02%, Maturing June 10, 2013	1,522,812
	<b>Susquehanna Media Co.</b>	
1,985,000	Term Loan, 6.01%, Maturing March 9, 2012	1,985,000
	<b>Young Broadcasting, Inc.</b>	
2,381,791	Term Loan, 6.70%, Maturing November 3, 2012 (2)	2,387,374
		<b>\$ 50,661,396</b>
<b>Rail Industries 0.3%</b>		
	<b>Kansas City Southern Industries, Inc.</b>	
762,300	Term Loan, 5.91%, Maturing March 30, 2008	766,827
18		

	<b>Railamerica, Inc.</b>	
\$ 4,103,419	Term Loan, 6.69%, Maturing September 29, 2011	\$ 4,168,388
485,069	Term Loan, 6.69%, Maturing September 29, 2011	492,749
		<b>\$ 5,427,964</b>
<b>Retailers (Except Food and Drug) 1.8%</b>		
	<b>American Achievement Corp.</b>	
564,950	Term Loan, 6.95%, Maturing March 25, 2011	574,130
	<b>Amscan Holdings, Inc.</b>	
1,850,000	Term Loan, 7.51%, Maturing December 23, 2012	1,832,271
	<b>Coinmach Laundry Corp.</b>	
4,550,000	Term Loan, 3.58%, Maturing December 15, 2012 (2)	4,622,040
	<b>FTD, Inc.</b>	
741,504	Term Loan, 6.90%, Maturing February 28, 2011	750,541
	<b>Harbor Freight Tools USA, Inc.</b>	
2,140,605	Term Loan, 6.94%, Maturing July 15, 2010	2,165,221
	<b>Home Interiors &amp; Gifts, Inc.</b>	
1,077,338	Term Loan, 9.56%, Maturing March 31, 2011	994,741
	<b>Josten's Corp.</b>	
2,557,428	Term Loan, 6.78%, Maturing October 4, 2010	2,594,723
	<b>Mapco Express, Inc.</b>	
2,713,844	Term Loan, 7.26%, Maturing April 28, 2011	2,749,463
	<b>Movie Gallery, Inc.</b>	
1,278,575	Term Loan, 8.28%, Maturing April 27, 2011	1,223,779
	<b>Neiman Marcus Group, Inc.</b>	
1,068,038	Term Loan, 6.95%, Maturing April 5, 2013	1,081,029
	<b>Oriental Trading Co., Inc.</b>	
4,975,481	Term Loan, 6.81%, Maturing August 4, 2010	5,010,722
	<b>Rent-A-Center, Inc.</b>	
2,551,833	Term Loan, 6.27%, Maturing June 30, 2010	2,581,179
	<b>Savers, Inc.</b>	
741,592	Term Loan, 7.61%, Maturing August 4, 2009	749,472
1,000,000	Term Loan, 12.22%, Maturing August 4, 2010	1,021,250
	<b>School Specialty, Inc.</b>	
5,725,000	Term Loan, 8.50%, Maturing April 12, 2006	5,732,156
	<b>Travelcenters of America, Inc.</b>	
3,710,000	Term Loan, 6.28%, Maturing November 30, 2008	3,753,129
		<b>\$ 37,435,846</b>
<b>Steel 0.1%</b>		
	<b>Gibraltar Industries, Inc.</b>	
1,125,000	Term Loan, 6.28%, Maturing December 8, 2010	1,133,438
		<b>\$ 1,133,438</b>

<b>Surface Transport 0.1%</b>		
	<b>Horizon Lines, LLC</b>	
\$ 970,225	Term Loan, 6.78%, Maturing July 7, 2011	\$ 983,161
	<b>Sirva Worldwide, Inc.</b>	
2,006,087	Term Loan, 8.52%, Maturing December 1, 2010	1,930,859
		<b>\$ 2,914,020</b>
<b>Telecommunications 2.1%</b>		
	<b>AAT Communications Corp.</b>	
1,420,000	Term Loan, 7.16%, Maturing July 29, 2013	1,438,045
	<b>Alaska Communications Systems Holdings, Inc.</b>	
2,100,000	Term Loan, 6.53%, Maturing February 11, 2012	2,123,888
	<b>Ameristar Casinos, Inc.</b>	
1,200,000	Term Loan, 5.87%, Maturing November 10, 2012	1,211,063
	<b>Cellular South, Inc.</b>	
2,244,304	Term Loan, 6.37%, Maturing May 4, 2011	2,272,358
	<b>Centennial Cellular Operating Co., LLC</b>	
3,533,773	Term Loan, 6.62%, Maturing February 9, 2011	3,585,797
	<b>Cincinnati Bell, Inc.</b>	
748,125	Term Loan, 5.90%, Maturing August 31, 2012	754,320
	<b>Consolidated Communications, Inc.</b>	
2,648,439	Term Loan, 6.24%, Maturing April 14, 2011	2,681,545
	<b>Fairpoint Communications, Inc.</b>	
3,200,000	Term Loan, 6.31%, Maturing February 8, 2012	3,211,200
	<b>Hawaiian Telecom Communications, Inc.</b>	
1,105,000	Term Loan, 6.78%, Maturing October 31, 2012	1,115,705
	<b>Intelsat, Ltd.</b>	
990,001	Term Loan, 6.31%, Maturing July 28, 2011	1,000,829
	<b>Iowa Telecommunications Services</b>	
2,458,000	Term Loan, 6.30%, Maturing November 23, 2011	2,487,189
	<b>IPC Acquisition Corp.</b>	
1,439,133	Term Loan, 7.27%, Maturing August 5, 2011	1,456,223
	<b>Madison River Capital, LLC</b>	
1,310,310	Term Loan, 6.80%, Maturing July 31, 2012	1,323,823
	<b>NTelos, Inc.</b>	
1,801,800	Term Loan, 7.07%, Maturing February 18, 2011	1,820,719
	<b>Qwest Corp.</b>	
5,000,000	Term Loan, 9.22%, Maturing June 4, 2007	5,125,940
	<b>Stratos Global Corp.</b>	
1,629,540	Term Loan, 6.81%, Maturing December 3, 2010	1,629,540
	<b>Triton PCS, Inc.</b>	
4,552,791	Term Loan, 7.82%, Maturing November 18, 2009	4,577,831
	<b>Valor Telecom Enterprise, LLC</b>	
3,110,000	Term Loan, 6.04%, Maturing February 14, 2012	3,124,334

20

	<b>Westcom Corp.</b>	
\$ 929,688	Term Loan, 7.54%, Maturing December 17, 2010	\$ 931,431
1,000,000	Term Loan, 11.79%, Maturing May 17, 2011	1,017,500
		<b>\$ 42,889,280</b>
<b>Utilities 1.4%</b>		
	<b>Allegheny Energy Supply Co., LLC</b>	
4,201,823	Term Loan, 5.63%, Maturing July 21, 2011	4,243,842
	<b>Cellnet Technology, Inc.</b>	
706,450	Term Loan, 7.53%, Maturing April 26, 2012	717,047
	<b>Cogentrix Delaware Holdings, Inc.</b>	
1,230,191	Term Loan, 6.28%, Maturing April 14, 2012	1,245,312
	<b>Covanta Energy Corp.</b>	
1,263,252	Term Loan, 4.53%, Maturing June 24, 2012	1,283,780
851,998	Term Loan, 7.52%, Maturing June 24, 2012	865,843
875,000	Term Loan, 10.03%, Maturing June 24, 2013	891,953
	<b>Energy Transfer Company, L.P.</b>	
1,925,450	Term Loan, 7.44%, Maturing June 16, 2012	1,932,070
	<b>KGen, LLC</b>	
962,725	Term Loan, 7.15%, Maturing August 5, 2011	962,725
	<b>La Paloma Generating Co., LLC</b>	
349,909	Term Loan, 6.28%, Maturing August 16, 2012	353,495
27,868	Term Loan, 6.28%, Maturing August 16, 2012	28,153
59,016	Term Loan, 6.32%, Maturing August 16, 2012	59,621
	<b>Mirant North America, LLC</b>	
1,400,000	Term Loan, 8.25%, Maturing January 3, 2013	1,410,500
	<b>NRG Energy, Inc.</b>	
2,091,996	Term Loan, 4.43%, Maturing December 24, 2011	2,099,623
	<b>Pike Electric, Inc.</b>	
696,151	Term Loan, 6.25%, Maturing July 1, 2012	704,853
924,024	Term Loan, 6.25%, Maturing July 1, 2012	935,574
	<b>Plains Resources, Inc.</b>	
2,067,333	Term Loan, 6.40%, Maturing August 12, 2011	2,094,467
	<b>Reliant Energy, Inc.</b>	
1,637,809	Term Loan, 6.09%, Maturing December 22, 2010	1,636,657
	<b>Texas Genco, LLC</b>	
3,818,384	Term Loan, 6.47%, Maturing December 14, 2011	3,825,544
1,581,141	Term Loan, 6.47%, Maturing December 14, 2011	1,584,106
	<b>Wolf Hollow I LP</b>	
100,000	Term Loan, 6.68%, Maturing June 22, 2012	101,000
925,000	Term Loan, 6.68%, Maturing June 22, 2012	935,406
1,025,000	Term Loan, 6.75%, Maturing June 22, 2012	1,036,531
		<b>\$ 28,948,102</b>
<b>Total Senior Floating Rate Interests</b>		
<b>(identified cost \$1,037,561,204)</b>		<b>\$ 1,045,461,334</b>



**Mortgage Pass-Throughs 51.5%**

<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
	<b>Federal Home Loan Mortgage Corp.:</b>	
\$ 1,755	4.007%, with maturity at 2025 (3)	\$ 1,772,930
1,335	6.00%, with maturity at 2026	1,362,294
23,566	6.50%, with various maturities to 2025	24,441,966
136,939	7.00%, with various maturities to 2027	141,897,864
1,231	7.13%, with maturity at 2023	1,301,233
63,678	7.50%, with various maturities to 2029	67,800,538
1,631	7.65%, with maturity at 2022	1,747,710
485	7.70%, with maturity at 2022	520,766
28,634	8.00%, with various maturities to 2030	30,946,426
27,073	8.50%, with various maturities to 2031	29,378,968
214	8.75%, with maturity at 2010	221,812
8,771	9.00%, with various maturities to 2031	9,584,632
7,819	9.50%, with various maturities to 2025	8,733,052
3,673	10.00%, with various maturities to 2022	4,124,887
2,408	10.50%, with various maturities to 2021	2,713,712
131	11.00%, with maturity at 2015	144,450
190	11.50%, with various maturities to 2020	212,366
2,221	12.00%, with various maturities to 2020	2,524,299
913	12.50%, with various maturities to 2015	1,044,137
373	13.00%, with maturity at 2015	434,528
31	13.50%, with maturity at 2014	34,640
113	14.00%, with maturity at 2014	136,244
		<b>\$ 331,079,454</b>
	<b>Federal National Mortgage Assn.:</b>	
10,211	4.354%, with maturity at 2036 (3)	10,262,424
22,089	5.50%, with maturity at 2014 (4)	22,281,281
7,834	5.563%, with maturity at 2022 (3)	7,955,423
1,027	6.00%, with maturity at 2023	1,047,561
85,578	6.50%, with various maturities to 2029 (4)	88,294,908
1,015	6.75%, with maturity at 2023	1,056,623
108,390	7.00%, with various maturities to 2028	112,906,709
19,413	7.50%, with various maturities to 2031	20,669,761
21,700	8.00%, with various maturities to 2029	23,329,286
134	8.25%, with maturity at 2018	143,568
5,255	8.45%, with maturity at 2027 (3)	5,775,414
22,078	8.50%, with various maturities to 2028	24,076,007
2,627	8.651%, with maturity at 2028	2,877,040
1,620	8.761%, with maturity at 2029 (3)	1,790,508
2,447	8.783%, with maturity at 2027 (3)	2,688,520
22,836	9.00%, with various maturities to 2027	25,171,938
1,111	9.304%, with maturity at 2024 (3)	1,208,625
12,778	9.50%, with various maturities to 2030	14,254,184
22		

\$	4,667	10.00%, with various maturities to 2021	\$	5,262,100
	2,959	10.246%, with maturity at 2025 (3)		3,333,377
	3,369	10.328%, with maturity at 2019 (3)		3,747,787
	4,168	10.50%, with various maturities to 2025		4,707,711
	1,359	11.00%, with various maturities to 2020		1,535,155
	134	11.25%, with maturity at 2016		150,371
	3,796	11.50%, with various maturities to 2021		4,328,348
	14	11.75%, with maturity at 2014		14,988
	592	12.00%, with various maturities to 2016		682,617
	449	12.50%, with various maturities to 2015		513,152
	556	13.00%, with various maturities to 2015		644,830
	165	13.50%, with various maturities to 2017		194,729
	78	14.50%, with maturity at 2014		93,195
			\$	<b>390,998,140</b>
		<b>Government National Mortgage Assn.:</b>		
	6,873	6.00%, with maturity at 2024		7,023,626
	56,644	6.50%, with various maturities to 2024 (4)		58,836,589
	10,860	7.00%, with various maturities to 2024		11,422,009
	12,648	7.50%, with various maturities to 2028		13,471,526
	45,130	8.00%, with various maturities to 2027		48,637,428
	1,895	8.30%, with maturity at 2020		2,063,174
	3,074	8.50%, with various maturities to 2022		3,370,238
	14,356	9.00%, with various maturities to 2026		15,896,896
	20,698	9.50%, with various maturities to 2026		23,240,006
	1,390	10.00%, with maturity at 2019		1,577,897
			\$	<b>185,539,389</b>
		<b>Collateralized Mortgage Obligations:</b>		
	4,392	Federal Home Loan Mortgage Corp., Series 1497, Class K, 7.00%, 4/15/23		4,566,512
	7,256	Federal Home Loan Mortgage Corp., Series 1529, Class Z, 7.00%, 6/15/23		7,521,229
	5,882	Federal Home Loan Mortgage Corp., Series 1620, Class Z, 6.00%, 11/15/23		6,029,115
	1,031	Federal Home Loan Mortgage Corp., Series 1720, Class PJ, 7.25%, 1/15/24		1,047,771
	971	Federal Home Loan Mortgage Corp., Series 2167, Class BZ, 7.00%, 6/15/29		1,010,664
	8,035	Federal Home Loan Mortgage Corp., Series 2182, Class ZB, 8.00%, 9/15/29		8,586,531
	3,270	Federal Home Loan Mortgage Corp., Series 2198, Class ZA, 8.50%, 11/15/29		3,663,626
	25,639	Federal Home Loan Mortgage Corp., Series 2245, Class A, 8.00%, 8/15/27 (4)		27,457,202
	3,691	Federal Home Loan Mortgage Corp., Series 24, Class J, 6.25%, 11/25/23		3,787,494
	23			

\$ 843	Federal National Mortgage Assn., Series 1988-14, Class I, 9.20%, 6/25/18	\$ 910,611
852	Federal National Mortgage Assn., Series 1989-1, Class D, 10.30%, 1/25/19	944,093
1,685	Federal National Mortgage Assn., Series 1989-34, Class Y, 9.85%, 7/25/19	1,870,946
1,048	Federal National Mortgage Assn., Series 1990-17, Class G, 9.00%, 2/25/20	1,130,669
471	Federal National Mortgage Assn., Series 1990-27, Class Z, 9.00%, 3/25/20	514,693
401	Federal National Mortgage Assn., Series 1990-29, Class J, 9.00%, 3/25/20	436,628
2,006	Federal National Mortgage Assn., Series 1990-43, Class Z, 9.50%, 4/25/20	2,244,495
626	Federal National Mortgage Assn., Series 1991-98, Class J, 8.00%, 8/25/21	662,710
385	Federal National Mortgage Assn., Series 1992-103, Class Z, 7.50%, 6/25/22	405,183
719	Federal National Mortgage Assn., Series 1992-113, Class Z, 7.50%, 7/25/22	757,431
1,368	Federal National Mortgage Assn., Series 1992-185, Class ZB, 7.00%, 10/25/22	1,428,523
5,550	Federal National Mortgage Assn., Series 1992-77, Class ZA, 8.00%, 5/25/22	5,913,732
2,842	Federal National Mortgage Assn., Series 1993-16, Class Z, 7.50%, 2/25/23	3,009,562
2,641	Federal National Mortgage Assn., Series 1993-22, Class PM, 7.40%, 2/25/23	2,779,526
3,735	Federal National Mortgage Assn., Series 1993-25, Class J, 7.50%, 3/25/23	3,939,544
8,183	Federal National Mortgage Assn., Series 1993-30, Class PZ, 7.50%, 3/25/23	8,675,366
6,016	Federal National Mortgage Assn., Series 1994-89, Class ZQ, 8.00%, 7/25/24	6,462,298
6,213	Federal National Mortgage Assn., Series 1996-57, Class Z, 7.00%, 12/25/26	6,502,978
3,594	Federal National Mortgage Assn., Series 1997-77, Class Z, 7.00%, 11/18/27	3,763,794
4,143	Federal National Mortgage Assn., Series 2001-37, Class GA, 8.00%, 7/25/16	4,349,722
2,295	Federal National Mortgage Assn., Series 2002-1, Class G, 7.00%, 7/25/23	2,395,118
1,220	Federal National Mortgage Assn., Series G92-44, Class Z, 8.00%, 7/25/22	1,298,489
1,986	Federal National Mortgage Assn., Series G92-44, Class ZQ, 8.00%, 7/25/22	2,118,269

24

\$	9,000	Government National Mortgage Assn., Series 2002-45, Class PG, 6.00%, 3/17/32	\$	9,155,605
1,262		Government National Mortgage Assn., Series 2005-72, Class E, 12.00%, 11/16/15		1,464,697
2,543		Merrill Lynch Trust, Series 45, Class Z, 9.10%, 9/20/20		2,543,477
			\$	<b>139,348,303</b>
		<b>Total Mortgage Pass-Throughs (identified cost \$1,061,396,282)</b>	\$	<b>1,046,965,286</b>

**Corporate Bonds & Notes 49.5%**

Principal Amount (000 s omitted)	Security	Value
<b>Aerospace and Defense 0.6%</b>		
\$	<b>Argo Tech Corp., Sr. Notes</b> 9.25%, 6/1/11	\$
1,815		1,937,512
	<b>Armor Holdings, Inc., Sr. Sub. Notes</b> 8.25%, 8/15/13	
1,895		2,056,075
	<b>Delta Air Lines, Inc.</b> 9.50%, 11/18/08 (5)(6)	
1,916		1,705,240
	<b>DRS Technologies, Inc., Sr. Sub. Notes</b> 7.625%, 2/1/18	
875		892,500
	<b>Sequa Corp.</b> 8.875%, 4/1/08	
5,350		5,697,750
		\$
		<b>12,289,077</b>
<b>Air Transport 0.2%</b>		
	<b>American Airlines</b> 7.80%, 10/1/06	
3,615		3,591,409
	<b>AMR Corp.</b> 9.00%, 8/1/12	
1,216		1,114,160
		\$
		<b>4,705,569</b>
<b>Automotive 3.4%</b>		
	<b>Altra Industrial Motion, Inc.</b> 9.75%, 12/1/11 (6)	
665		663,337
	<b>Commercial Vehicle Group, Inc., Sr. Notes</b> 8.00%, 7/1/13 (6)	
1,100		1,116,500
	<b>Dana Credit Corp.</b> 8.375%, 8/15/07 (6)	
1,125		1,057,500
	<b>Ford Motor Credit Co.</b> 6.50%, 1/25/07	
2,190		2,166,944
9,165		8,581,529
4,355		4,101,648

		<b>Ford Motor Credit Co., Variable Rate</b>	
\$	10,995	7.26%, 11/2/07	\$ 10,780,059
		<b>General Motors Acceptance Corp.</b>	
2,770		6.125%, 9/15/06	2,741,026
435		7.00%, 2/1/12	414,702
10,850		8.00%, 11/1/31	11,093,420
		<b>Keystone Automotive Operations, Inc., Sr. Sub. Notes</b>	
1,080		9.75%, 11/1/13	939,600
		<b>Metaldyne, Inc.</b>	
1,175		10.00%, 11/1/13	1,081,000
		<b>Tenneco Automotive, Global Shares, Series B</b>	
10,855		10.25%, 7/15/13	12,211,875
		<b>Tenneco Automotive, Inc., Sr. Sub. Notes</b>	
2,680		8.625%, 11/15/14	2,706,800
		<b>TRW Automotive, Inc., Sr. Notes</b>	
2,230		9.375%, 2/15/13	2,436,275
		<b>TRW Automotive, Inc., Sr. Sub. Notes</b>	
3,900		11.00%, 2/15/13	4,446,000
		<b>United Components, Inc., Sr. Sub. Notes</b>	
990		9.375%, 6/15/13	992,475
		<b>Visteon Corp., Sr. Notes</b>	
2,025		8.25%, 8/1/10	1,716,187
			<b>\$ 69,246,877</b>
	<b>Brokers / Dealers / Investment Houses</b>	<b>0.1%</b>	
		<b>E*Trade Financial Corp., Sr. Notes</b>	
785		8.00%, 6/15/11	820,325
		<b>Residential Capital Corp.</b>	
1,735		6.875%, 6/30/15 (6)	1,868,009
			<b>\$ 2,688,334</b>
	<b>Building and Development</b>	<b>1.9%</b>	
		<b>CB Richard Ellis Services, Inc., Sr. Notes</b>	
695		9.75%, 5/15/10	757,550
		<b>CB Richard Ellis Services, Inc., Sr. Sub. Notes</b>	
2,600		11.25%, 6/15/11	2,808,000
		<b>Coleman Cable, Inc., Sr. Notes</b>	
1,060		9.875%, 10/1/12 (6)	885,100
		<b>Dayton Superior Corp., Sr. Notes</b>	
2,975		10.75%, 9/15/08	2,945,250
		<b>General Cable Corp., Sr. Notes</b>	
2,520		9.50%, 11/15/10	2,696,400
		<b>MAAX Corp., Sr. Sub. Notes</b>	
1,150		9.75%, 6/15/12	971,750
		<b>Mueller Group, Inc., Sr. Sub. Notes</b>	
2,625		10.00%, 5/1/12	2,795,625
		<b>Mueller Holdings, Inc., Disc. Notes</b>	
1,440		14.75%, 4/15/14	1,108,800
26			

	<b>Nortek, Inc., Sr. Sub Notes</b>	
\$ 5,715	8.50%, 9/1/14	\$ 5,586,412
	<b>NTK Holdings, Inc., Sr. Disc. Notes</b>	
2,575	10.75%, 3/1/14 (6)	1,657,656
	<b>Panolam Industries International, Sr. Sub. Notes</b>	
2,995	10.75%, 10/1/13 (6)	2,852,737
	<b>Ply Gem Industries, Inc., Sr. Sub. Notes</b>	
590	9.00%, 2/15/12 (6)	513,300
	<b>RMCC Acquisition Co., Sr. Sub. Notes</b>	
6,310	9.50%, 11/1/12 (6)	6,436,200
	<b>Stanley-Martin Co.</b>	
870	9.75%, 8/15/15 (6)	809,100
	<b>WCI Communities, Inc., Sr. Sub. Notes</b>	
6,000	7.875%, 10/1/13	5,880,000
		<b>\$ 38,703,880</b>
<b>Business Equipment and Services 2.4%</b>		
	<b>Hydrochem Industrial Services, Inc., Sr. Sub Notes</b>	
2,430	9.25%, 2/15/13 (6)	2,369,250
	<b>Knowledge Learning Center, Sr. Sub. Notes</b>	
2,200	7.75%, 2/1/15 (6)	2,112,000
	<b>Muzak, LLC / Muzak Finance, Sr. Notes</b>	
5,250	10.00%, 2/15/09	4,672,500
	<b>Norcross Safety Products, LLC / Norcross Capital Corp., Sr. Sub. Notes, Series B</b>	
5,100	9.875%, 8/15/11	5,316,750
	<b>NSP Holdings / NSP Holdings Capital Corp., Sr. Notes (PIK)</b>	
5,097	11.75%, 1/1/12	5,160,697
	<b>Quintiles Transnational Corp., Sr. Sub. Notes</b>	
9,690	10.00%, 10/1/13	10,804,350
	<b>Safety Products Holdings, Sr. Notes (PIK)</b>	
1,043	11.75%, 1/1/12 (6)	1,055,904
	<b>Sungard Data Systems, Inc., Sr. Notes</b>	
4,590	9.125%, 8/15/13 (6)	4,796,550
	<b>Sungard Data Systems, Inc., Sr. Notes, Variable Rate</b>	
1,100	8.525%, 8/15/13 (6)	1,146,750
	<b>Sungard Data Systems, Inc., Sr. Sub. Notes</b>	
10,420	10.25%, 8/15/15 (6)	10,524,200
		<b>\$ 47,958,951</b>
<b>Cable and Satellite Television 2.9%</b>		
	<b>Adelphia Communications Corp.</b>	
2,500	10.25%, 6/15/11 (5)	1,756,250
	<b>CCO Holdings, LLC / CCO Capital Corp., Sr. Notes</b>	
2,000	8.75%, 11/15/13	1,930,000
8,295	8.75%, 11/15/13 (6)	8,004,675

		<b>CSC Holdings, Inc., Sr. Notes</b>	
\$	2,970	7.875%, 12/15/07	\$ 3,029,400
5,000		8.125%, 7/15/09	5,100,000
		<b>CSC Holdings, Inc., Sr. Notes, Series B</b>	
1,140		7.625%, 4/1/11	1,147,125
		<b>CSC Holdings, Inc., Sr. Sub. Notes</b>	
3,130		10.50%, 5/15/16	3,345,187
		<b>Insight Communications, Sr. Disc. Notes</b>	
16,450		12.25%, 2/15/11	17,395,875
		<b>Kabel Deutschland GMBH</b>	
4,965		10.625%, 7/1/14 (6)	5,238,075
		<b>Rainbow National Services, LLC, Sr. Notes</b>	
1,805		8.75%, 9/1/12 (6)	1,942,631
		<b>Rainbow National Services, LLC, Sr. Sub. Debs.</b>	
6,490		10.375%, 9/1/14 (6)	7,301,250
		<b>UGS Corp.</b>	
3,130		10.00%, 6/1/12	3,458,650
			<b>\$ 59,649,118</b>
<b>Chemicals and Plastics</b>	<b>3.7%</b>		
		<b>BCP Crystal Holdings Corp., Sr. Sub. Notes</b>	
3,172		9.625%, 6/15/14	3,536,780
		<b>Borden U.S. Finance / Nova Scotia Finance, Sr. Notes</b>	
1,765		9.00%, 7/15/14 (6)	1,800,300
		<b>Crystal US Holdings / US Holdings 3, LLC, Sr. Disc. Notes, Series B</b>	
3,357		10.50%, 10/1/14	2,500,965
		<b>Equistar Chemical, Sr. Notes</b>	
7,000		10.625%, 5/1/11	7,735,000
		<b>Huntsman International</b>	
6,000		9.875%, 3/1/09	6,330,000
		<b>Huntsman, LLC</b>	
4,426		11.625%, 10/15/10	5,089,900
		<b>IMC Global, Inc.</b>	
6,775		11.25%, 6/1/11	7,317,000
		<b>Ineos Group Holdings PLC</b>	
6,610		8.50%, 2/15/16 (6)	6,610,000
		<b>Koppers, Inc.</b>	
1,835		9.875%, 10/15/13	2,000,150
		<b>Lyondell Chemical Co.</b>	
995		11.125%, 7/15/12	1,121,862
		<b>Lyondell Chemical Co., Sr. Notes</b>	
1,892		10.50%, 6/1/13	2,142,690
		<b>Nalco Co., Sr. Sub. Notes</b>	
2,960		8.875%, 11/15/13 (6)	3,108,000
		<b>Nova Chemicals Corp., Sr. Notes, Variable Rate</b>	
3,255		7.561%, 11/15/13 (6)	3,311,962

28

	<b>OM Group, Inc.</b>	
\$ 11,180	9.25%, 12/15/11	\$ 11,235,900
	<b>Polyone Corp., Sr. Notes</b>	
4,245	10.625%, 5/15/10	4,536,844
685	8.875%, 5/1/12	671,300
	<b>PQ Corp.</b>	
1,125	7.50%, 2/15/13 (6)	1,065,937
	<b>Rhodia SA, Sr. Notes</b>	
565	10.25%, 6/1/10	628,562
	<b>Rockwood Specialties Group, Sr. Sub. Notes</b>	
991	10.625%, 5/15/11	1,087,622
	<b>Solo Cup Co., Sr. Sub. Notes</b>	
3,105	8.50%, 2/15/14	2,755,687
		<b>\$ 74,586,461</b>
<b>Clothing / Textiles</b>	<b>1.9%</b>	
	<b>Levi Strauss &amp; Co., Sr. Notes</b>	
7,070	12.25%, 12/15/12	8,059,800
4,765	9.75%, 1/15/15	5,044,944
	<b>Levi Strauss &amp; Co., Sr. Notes, Variable Rate</b>	
2,575	9.28%, 4/1/12	2,652,250
	<b>Oxford Industries, Inc., Sr. Notes</b>	
10,775	8.875%, 6/1/11	11,084,781
	<b>Perry Ellis International, Inc., Sr. Sub. Notes</b>	
5,865	8.875%, 9/15/13	5,821,012
	<b>Phillips Van-Heusen, Sr. Notes</b>	
1,700	7.25%, 2/15/11	1,742,500
2,500	8.125%, 5/1/13	2,650,000
	<b>Quiksilver, Inc.</b>	
1,525	6.875%, 4/15/15	1,471,625
		<b>\$ 38,526,912</b>
<b>Conglomerates</b>	<b>0.5%</b>	
	<b>Amsted Industries, Inc., Sr. Notes</b>	
7,150	10.25%, 10/15/11 (6)	7,722,000
	<b>Goodman Global Holdings, Sr. Notes, Variable Rate</b>	
3,315	7.491%, 6/15/12 (6)	3,344,006
		<b>\$ 11,066,006</b>
<b>Containers and Glass Products</b>	<b>0.7%</b>	
	<b>Anchor Glass Container Corp.</b>	
5,000	11.00%, 2/15/13 (5)	3,975,000
	<b>Graphic Packaging International Corp., Sr. Sub. Notes</b>	
3,265	9.50%, 8/15/13	3,085,425
	<b>Intertape Polymer US, Inc., Sr. Sub. Notes</b>	
3,235	8.50%, 8/1/14	3,202,650
	<b>Pliant Corp. (PIK)</b>	
2,499	11.625%, 6/15/09 (6)	2,729,875
29		



	<b>US Can Corp., Sr. Notes</b>	
\$ 820	10.875%, 7/15/10	\$ 865,100
		<b>\$ 13,858,050</b>
<b>Cosmetics / Toiletries 0.3%</b>	<b>Aeero Co. I, Sr. Sub. Notes</b>	
1,665	8.25%, 4/15/12	1,706,625
	<b>Samsonite Corp., Sr. Sub. Notes</b>	
2,280	8.875%, 6/1/11	2,416,800
	<b>WH Holdings Ltd./WH Capital Corp., Sr. Notes</b>	
1,119	9.50%, 4/1/11	1,211,317
		<b>\$ 5,334,742</b>
<b>Ecological Services and Equipment 0.5%</b>	<b>Aleris International, Inc.</b>	
2,635	10.375%, 10/15/10	2,911,675
2,568	9.00%, 11/15/14	2,696,400
	<b>Waste Services, Inc., Sr. Sub Notes</b>	
3,530	9.50%, 4/15/14 (6)	3,582,950
		<b>\$ 9,191,025</b>
<b>Electronics / Electrical 1.0%</b>	<b>Advanced Micro Devices, Inc., Sr. Notes</b>	
6,625	7.75%, 11/1/12	7,005,937
	<b>Amkor Technologies, Inc., Sr. Notes</b>	
1,680	7.125%, 3/15/11	1,495,200
5,455	7.75%, 5/15/13	4,827,675
	<b>CPI Holdco, Inc., Sr. Notes, Variable Rate</b>	
1,320	9.672%, 2/1/15	1,359,600
	<b>Sanmina-SCI Corp., Sr. Notes</b>	
5,000	10.375%, 1/15/10	5,506,250
	<b>Stratus Technologies, Inc., Sr. Notes</b>	
775	10.375%, 12/1/08	809,875
		<b>\$ 21,004,537</b>
<b>Equipment Leasing 1.0%</b>	<b>The Hertz Corp., Sr. Notes</b>	
8,645	8.875%, 1/1/14 (6)	8,969,187
	<b>The Hertz Corp., Sr. Sub. Notes</b>	
5,315	10.50%, 1/1/16 (6)	5,580,750
	<b>United Rentals North America, Inc.</b>	
745	6.50%, 2/15/12	737,550
	<b>United Rentals North America, Inc., Sr. Sub. Notes</b>	
5,590	7.00%, 2/15/14	5,324,475
		<b>\$ 20,611,962</b>

<b>Farming / Agriculture 0.2%</b>			
		<b>UAP Holding Corp., Sr. Disc. Notes</b>	
\$	5,535	10.75%, 7/15/12	\$ 4,939,987
			<b>\$ 4,939,987</b>
<b>Financial Intermediaries 0.4%</b>			
		<b>Alzette, Variable Rate</b>	
750		8.691%, 12/15/20 (6)	769,219
		<b>Avalon Capital Ltd. 3, Series 1A, Class D, Variable Rate</b>	
760		6.344%, 2/24/19 (6)	760,722
		<b>Babson Ltd., Series 2005-1A, Class C1, Variable Rate</b>	
1,000		6.55%, 4/15/19 (6)	1,000,000
		<b>Bryant Park CDO Ltd., Series 2005-1A, Class C, Variable Rate</b>	
1,000		6.65%, 1/15/19 (6)	1,003,880
		<b>Carlyle High Yield Partners, Series 2004-6A, Class C, Variable Rate</b>	
974		6.782%, 8/11/16 (6)	986,362
		<b>Centurion CDO 8 Ltd., Series 2005 8A, Class D, Variable Rate</b>	
1,000		9.957%, 3/8/17	1,018,750
		<b>Centurion CDO 9 Ltd., Series 2005-9A</b>	
500		8.30%, 7/17/19	497,150
		<b>Dryden Leveraged Loan, Series 2004-6A, Class C1, Variable Rate</b>	
1,500		7.21%, 7/30/16 (6)	1,528,710
		<b>Stanfield Vantage Ltd., Series 2005-1A, Class D, Variable Rate</b>	
1,000		6.55%, 3/21/17 (6)	1,003,100
			<b>\$ 8,567,893</b>
<b>Food Products 0.6%</b>			
		<b>American Seafoods Group, LLC</b>	
440		10.125%, 4/15/10	465,300
		<b>ASG Consolidated, LLC / ASG Finance, Inc., Sr. Disc. Notes</b>	
4,240		11.50%, 11/1/11	3,434,400
		<b>Pierre Foods, Inc., Sr. Sub. Notes</b>	
3,225		9.875%, 7/15/12	3,305,625
		<b>Pinnacle Foods Holdings Corp., Sr. Sub. Notes</b>	
4,380		8.25%, 12/1/13	4,237,650
			<b>\$ 11,442,975</b>
<b>Food Service 0.1%</b>			
		<b>EPL Finance Corp., Sr. Notes</b>	
2,300		11.75%, 11/15/13 (6)	2,346,000
			<b>\$ 2,346,000</b>

31

<b>Food / Drug Retailers 0.5%</b>		
	<b>Rite Aid Corp.</b>	
\$ 3,775	7.125%, 1/15/07	\$ 3,803,312
3,610	6.125%, 12/15/08 (6)	3,465,600
2,170	8.125%, 5/1/10	2,224,250
		<b>\$ 9,493,162</b>
<b>Forest Products 2.9%</b>		
	<b>Caraustar Industries, Inc., Sr. Sub. Notes</b>	
1,870	9.875%, 4/1/11	1,975,187
	<b>Georgia-Pacific Corp.</b>	
15,225	9.50%, 12/1/11	16,404,937
	<b>JSG Funding PLC, Sr. Notes</b>	
17,860	9.625%, 10/1/12	18,529,750
	<b>Newark Group, Inc., Sr. Sub. Notes</b>	
2,100	9.75%, 3/15/14	1,869,000
	<b>NewPage Corp.</b>	
7,180	10.00%, 5/1/12 (6)	7,287,700
	<b>Stone Container Corp.</b>	
4,230	7.375%, 7/15/14	3,796,425
	<b>Stone Container Corp., Sr. Notes</b>	
9,360	9.25%, 2/1/08	9,664,200
		<b>\$ 59,527,199</b>
<b>Healthcare 2.7%</b>		
	<b>Accellent, Inc.</b>	
3,900	10.50%, 12/1/13 (6)	4,095,000
	<b>AMR HoldCo, Inc./Emcare HoldCo, Inc., Sr. Sub. Notes</b>	
3,955	10.00%, 2/15/15	4,231,850
	<b>CDRV Investors, Inc., Sr. Disc. Notes</b>	
4,580	9.625%, 1/1/15	2,988,450
	<b>Concentra Operating Corp., Sr. Notes</b>	
7,000	9.50%, 8/15/10	7,297,500
	<b>Healthsouth Corp., Sr. Notes</b>	
3,125	7.375%, 10/1/06	3,156,250
	<b>Inverness Medical Innovations, Inc., Sr. Sub. Notes</b>	
3,175	8.75%, 2/15/12	3,159,125
	<b>National Mentor, Inc.</b>	
2,470	9.625%, 12/1/12	2,630,550
	<b>Res-Care, Inc., Sr. Notes</b>	
2,160	7.75%, 10/15/13 (6)	2,181,600
	<b>Service Corp. International, Sr. Notes</b>	
1,110	7.50%, 6/15/17 (6)	1,132,200
	<b>Tenet Healthcare Corp., Sr. Notes</b>	
6,500	9.25%, 2/1/15 (6)	6,402,500
32		

		<b>US Oncology, Inc.</b>	
\$	2,205	9.00%, 8/15/12	\$ 2,353,837
4,365		10.75%, 8/15/14	4,845,150
		<b>Vanguard Health Holding Co. II, LLC, Sr. Sub. Notes</b>	
4,730		9.00%, 10/1/14	5,013,800
		<b>Ventas Realty L.P. / Capital Corp., Sr. Notes</b>	
1,600		7.125%, 6/1/15	1,682,000
		<b>VWR International, Inc., Sr. Sub. Notes</b>	
4,125		8.00%, 4/15/14	4,109,531
			<b>\$ 55,279,343</b>
<b>Home Furnishings</b>	<b>0.1%</b>		
		<b>Fedders North America, Inc.</b>	
2,585		9.875%, 3/1/14	1,589,775
			<b>\$ 1,589,775</b>
<b>Industrial Equipment</b>	<b>1.0%</b>		
		<b>Case New Holland, Inc., Sr. Notes</b>	
7,695		9.25%, 8/1/11	8,272,125
		<b>Chart Industries, Inc., Sr. Sub. Notes</b>	
2,170		9.125%, 10/15/15 (6)	2,251,375
		<b>Manitowoc Co., Inc. (The)</b>	
975		10.50%, 8/1/12	1,087,125
		<b>Milacron Escrow Corp.</b>	
1,635		11.50%, 5/15/11	1,483,762
		<b>Terex Corp.</b>	
5,265		10.375%, 4/1/11	5,594,062
		<b>Thermadyne Holdings Corp., Sr. Sub. Notes</b>	
2,825		9.25%, 2/1/14	2,500,125
			<b>\$ 21,188,574</b>
<b>Leisure Goods / Activities / Movies</b>	<b>1.7%</b>		
		<b>AMC Entertainment, Inc.</b>	
2,165		11.00%, 2/1/16 (6)	2,175,825
		<b>AMC Entertainment, Inc., Sr. Sub. Notes</b>	
2,235		9.875%, 2/1/12	2,134,425
		<b>AMC Entertainment, Inc., Variable Rate</b>	
650		8.59%, 8/15/10	671,125
		<b>Marquee Holdings, Inc., Sr. Disc. Notes</b>	
5,965		12.00%, 8/15/14 (6)	3,668,475
		<b>Six Flags Theme Parks, Inc., Sr. Notes</b>	
2,325		8.875%, 2/1/10	2,371,500
		<b>Universal City Development Partners, Sr. Notes</b>	
15,200		11.75%, 4/1/10	16,986,000
		<b>Universal City Florida Holding, Sr. Notes, Variable Rate</b>	
6,690		9.00%, 5/1/10	6,756,900
			<b>\$ 34,764,250</b>
33			

<b>Lodging and Casinos 3.0%</b>		
	<b>CCM Merger, Inc.</b>	
\$ 1,350	8.00%, 8/1/13 (6)	\$ 1,323,000
	<b>Chukchansi EDA, Sr. Notes, Variable Rate</b>	
3,080	8.06%, 11/15/12 (6)(7)	3,164,700
	<b>Greektown Holdings, LLC, Sr. Notes</b>	
2,215	10.75%, 12/1/13 (6)	2,215,000
	<b>Host Marriot L.P., Series O</b>	
445	6.375%, 3/15/15	441,662
	<b>Inn of the Mountain Gods, Sr. Notes</b>	
4,655	12.00%, 11/15/10	4,573,537
	<b>Majestic Star Casino, LLC</b>	
2,325	9.50%, 10/15/10	2,493,562
2,825	9.75%, 1/15/11 (6)	2,902,688
	<b>Meristar Hospitality Corp.</b>	
1,810	9.00%, 1/15/08	1,882,400
1,380	9.125%, 1/15/11	1,500,750
	<b>Meristar Hospitality Operations / Finance</b>	
4,910	10.50%, 6/15/09	5,180,050
	<b>Mohegan Tribal Gaming Authority, Sr. Sub. Notes</b>	
1,335	8.00%, 4/1/12	1,413,431
	<b>OED Corp./Diamond Jo, LLC</b>	
3,830	8.75%, 4/15/12	3,772,550
	<b>San Pasqual Casino</b>	
3,405	8.00%, 9/15/13 (6)	3,464,588
	<b>Trump Entertainment Resorts, Inc.</b>	
12,820	8.50%, 6/1/15	12,675,775
	<b>Tunica-Biloxi Gaming Authority, Sr. Notes</b>	
2,670	9.00%, 11/15/15 (6)(7)	2,720,063
	<b>Waterford Gaming, LLC, Sr. Notes</b>	
8,826	8.625%, 9/15/12 (6)	9,443,820
	<b>Wynn Las Vegas, LLC</b>	
1,210	6.625%, 12/1/14	1,184,288
		<b>\$ 60,351,864</b>
<b>Nonferrous Metals / Minerals 0.3%</b>		
	<b>Alpha Natural Resources, Sr. Notes</b>	
1,370	10.00%, 6/1/12	1,513,850
	<b>Novelis, Inc., Sr. Notes</b>	
4,010	7.50%, 2/15/15 (6)	3,809,500
		<b>\$ 5,323,350</b>
<b>Oil and Gas 3.3%</b>		
	<b>Allis-Chalmers Energy, Inc., Sr. Notes</b>	
2,840	9.00%, 1/15/14 (6)	2,868,400
	<b>Aventine Renewable Energy Holdings, Inc., Variable Rate</b>	
2,490	10.491%, 12/15/11 (6)	2,602,050

34

	<b>Clayton Williams Energy, Inc.</b>	
\$ 1,325	7.75%, 8/1/13 (6)	\$ 1,310,094
	<b>Copano Energy, LLC, Sr. Sub. Notes</b>	
760	8.125%, 3/1/16 (6)	760,000
	<b>Denbury Resources, Inc., Sr. Sub. Notes</b>	
1,085	7.50%, 12/15/15	1,131,113
	<b>Dresser, Inc.</b>	
13,145	9.375%, 4/15/11	13,900,838
	<b>El Paso Corp.</b>	
345	7.50%, 8/15/06 (6)	349,313
2,305	9.625%, 5/15/12 (6)	2,621,938
	<b>El Paso Production Holding Co.</b>	
500	7.75%, 6/1/13	531,250
	<b>Encore Acquisition Co., Sr. Sub. Notes</b>	
2,600	7.25%, 12/1/17	2,626,000
	<b>Giant Industries</b>	
850	8.00%, 5/15/14	888,250
	<b>Hanover Compressor Co., Sr. Sub. Notes</b>	
6,755	0.00%, 3/31/07	6,163,938
	<b>Inergy L.P. / Finance, Sr. Notes</b>	
3,980	6.875%, 12/15/14 (6)	3,771,050
	<b>Ocean Rig Norway AS, Sr. Notes</b>	
1,120	8.375%, 7/1/13 (6)	1,204,000
	<b>Parker Drilling Co., Sr. Notes</b>	
1,930	9.625%, 10/1/13	2,176,075
	<b>Semgroup L.P., Sr. Notes</b>	
2,890	8.75%, 11/15/15 (6)	2,991,150
	<b>Sonat, Inc.</b>	
5,000	7.625%, 7/15/11	5,237,500
	<b>Transmontaigne, Inc., Sr. Sub. Notes</b>	
6,115	9.125%, 6/1/10	6,267,875
	<b>United Refining Co., Sr. Notes</b>	
4,855	10.50%, 8/15/12	5,219,125
	<b>Verasun Energy Corp.</b>	
3,360	9.875%, 12/15/12 (6)	3,460,800