

Eaton Vance Short Duration Diversified Income Fund
Form N-Q
March 31, 2011

UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549
Form N-Q
QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANIES
811-21563

Investment Company Act File Number
Eaton Vance Short Duration Diversified Income Fund

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant's Telephone Number, Including Area Code)

October 31

Date of Fiscal Year End

January 31, 2011

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance Short Duration Diversified Income Fund

as of January 31, 2011

CONSOLIDATED PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 44.0%

Principal

Amount*

(000 s omitted)

Borrower/Tranche Description

Value

Aerospace and Defense 0.7%

Aveos Fleet Performance, Inc.

| | | |
|----|---|-----------|
| 19 | Revolving Loan, 3.86%, Maturing March 12, 2013 ⁽²⁾ | \$ 18,516 |
| 12 | Term Loan, 11.25%, Maturing March 12, 2013 | 12,344 |
| 34 | Term Loan - Second Lien, 10.75%, Maturing March 12, 2015 ⁽³⁾ | 32,260 |

DAE Aviation Holdings, Inc.

| | | |
|-----|--|---------|
| 111 | Term Loan, 4.06%, Maturing July 31, 2014 | 110,344 |
| 115 | Term Loan, 4.06%, Maturing July 31, 2014 | 114,247 |

Doncasters (Dunde HoldCo 4 Ltd.)

| | | |
|-----|--|---------|
| 114 | Term Loan, 4.26%, Maturing July 13, 2015 | 108,080 |
| 114 | Term Loan, 4.76%, Maturing July 13, 2015 | 108,080 |

GBP

| | | |
|-----|---|---------|
| 250 | Term Loan - Second Lien, 6.60%, Maturing January 13, 2016 | 361,918 |
|-----|---|---------|

Evergreen International Aviation

| | | |
|-----|---|---------|
| 173 | Term Loan, 10.50%, Maturing October 31, 2011 ⁽³⁾ | 172,581 |
|-----|---|---------|

Hawker Beechcraft Acquisition

| | | |
|-----|---|---------|
| 422 | Term Loan, 2.27%, Maturing March 26, 2014 | 377,716 |
| 25 | Term Loan, 2.30%, Maturing March 26, 2014 | 22,640 |

International Lease Finance Co.

| | | |
|-----|---|---------|
| 500 | Term Loan, 6.75%, Maturing March 17, 2015 | 506,340 |
|-----|---|---------|

TransDigm, Inc.

| | | |
|-----|---|---------|
| 450 | Term Loan, 5.00%, Maturing December 6, 2016 | 457,791 |
|-----|---|---------|

\$ 2,402,857

Air Transport 0.1%

Delta Air Lines, Inc.

| | | |
|-----|---|------------|
| 495 | Term Loan, 2.25%, Maturing April 30, 2012 | \$ 493,454 |
|-----|---|------------|

\$ 493,454

Automotive 2.4%

Adesa, Inc.

| | | |
|-----|---|------------|
| 677 | Term Loan, 3.01%, Maturing October 18, 2013 | \$ 676,638 |
|-----|---|------------|

Allison Transmission, Inc.

| | | |
|-----|---|---------|
| 759 | Term Loan, 3.02%, Maturing August 7, 2014 | 759,030 |
|-----|---|---------|

Federal-Mogul Corp.

| | | |
|-----|--|---------|
| 947 | Term Loan, 2.20%, Maturing December 29, 2014 | 921,868 |
|-----|--|---------|

| | | |
|-----|--|---------|
| 559 | Term Loan, 2.20%, Maturing December 28, 2015 | 544,327 |
|-----|--|---------|

Ford Motor Co.

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| | | |
|--------------------------------------|---|---------------------|
| 787 | Term Loan, 3.02%, Maturing December 16, 2013 Goodyear Tire & Rubber Co. | 789,872 |
| 3,175 | Term Loan - Second Lien, 1.96%, Maturing April 30, 2014 HHI Holdings, LLC | 3,126,581 |
| 481 | Term Loan, 10.50%, Maturing March 30, 2015 Keystone Automotive Operations, Inc. | 489,693 |
| 233 | Term Loan, 3.76%, Maturing January 12, 2012 Metaldyne, LLC | 214,826 |
| 200 | Term Loan, 7.75%, Maturing October 28, 2016 TriMas Corp. | 204,488 |
| 357 | Term Loan, 6.00%, Maturing August 2, 2011 | 359,447 |
| 292 | Term Loan, 6.00%, Maturing December 15, 2015 | 293,926 |
| | | \$ 8,380,696 |
| Building and Development 0.3% | | |
| | Brickman Group Holdings, Inc. | |
| 250 | Term Loan, 7.25%, Maturing October 14, 2016 Building Materials Corp. of America | \$ 255,625 |
| 204 | Term Loan, 3.06%, Maturing February 24, 2014 | 206,015 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|---|---|---------------------|
| | Panolam Industries Holdings, Inc. | |
| 117 | Term Loan, 8.25%, Maturing December 31, 2013 | \$ 108,863 |
| | RE/MAX International, Inc. | |
| 447 | Term Loan, 5.50%, Maturing April 15, 2016 | 451,091 |
| | | \$ 1,021,594 |
| | | |
| Business Equipment and Services 4.0% | | |
| | Activant Solutions, Inc. | |
| 65 | Term Loan, 2.31%, Maturing May 2, 2013 | \$ 64,747 |
| 392 | Term Loan, 4.81%, Maturing February 2, 2016 | 395,435 |
| | Axiom Corp. | |
| 423 | Term Loan, 3.30%, Maturing March 15, 2015 | 426,913 |
| | Advantage Sales & Marketing, Inc. | |
| 375 | Term Loan, 5.25%, Maturing December 18, 2017 | 378,347 |
| | Affinion Group, Inc. | |
| 844 | Term Loan, 5.00%, Maturing October 10, 2016 | 850,479 |
| | Allied Barton Security Services | |
| 193 | Term Loan, 7.75%, Maturing February 18, 2015 | 193,278 |
| | Dealer Computer Services, Inc. | |
| 380 | Term Loan, 5.25%, Maturing April 21, 2017 | 383,388 |
| | Education Management, LLC | |
| 844 | Term Loan, 2.06%, Maturing June 3, 2013 | 831,155 |
| | Fifth Third Processing Solution | |
| 175 | Term Loan, 5.50%, Maturing November 3, 2016 | 177,975 |
| | First American Corp. | |
| 249 | Term Loan, 4.75%, Maturing April 12, 2016 | 251,082 |
| | Language Line, Inc. | |
| 450 | Term Loan, 6.25%, Maturing July 3, 2016 | 454,500 |
| | Mitchell International, Inc. | |
| 188 | Term Loan, 2.31%, Maturing March 28, 2014 | 177,353 |
| | NE Customer Service | |
| 398 | Term Loan, 6.00%, Maturing March 23, 2016 | 397,513 |
| | Protection One Alarm Monitor, Inc. | |
| 384 | Term Loan, 6.00%, Maturing May 16, 2016 | 385,080 |
| | Quintiles Transnational Corp. | |
| 874 | Term Loan, 2.31%, Maturing March 29, 2013 | 874,623 |
| | Sabre, Inc. | |
| 1,352 | Term Loan, 2.28%, Maturing September 30, 2014 | 1,266,209 |
| | Serena Software, Inc. | |
| 1,185 | Term Loan, 2.30%, Maturing March 10, 2013 | 1,185,494 |
| | Sitel (Client Logic) | |
| 165 | Term Loan, 5.80%, Maturing January 30, 2014 | 162,647 |
| | SunGard Data Systems, Inc. | |
| 79 | Term Loan, 2.01%, Maturing February 28, 2014 | 79,042 |

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| | | | | |
|--|-------|--|----|----------------------|
| | 2,238 | Term Loan, 3.91%, Maturing February 26, 2016 Travelport, LLC | | 2,252,101 |
| EUR | 526 | Term Loan, 5.50%, Maturing August 21, 2015 Valassis Communications, Inc. | | 689,298 |
| | 107 | Term Loan, 2.56%, Maturing March 2, 2014 | | 106,683 |
| | 470 | Term Loan, 2.56%, Maturing March 2, 2014 West Corp. | | 470,816 |
| | 140 | Term Loan, 2.74%, Maturing October 24, 2013 | | 140,191 |
| | 978 | Term Loan, 4.59%, Maturing July 15, 2016 | | 990,030 |
| | 344 | Term Loan, 4.61%, Maturing July 15, 2016 | | 347,836 |
| | | | | \$ 13,932,215 |
| Cable and Satellite Television 3.1% | | | | |
| | | Atlantic Broadband Finance, LLC | | |
| | 265 | Term Loan, 5.00%, Maturing November 27, 2015 | \$ | 267,923 |
| | | Bresnan Communications, LLC | | |
| | 225 | Term Loan, 4.50%, Maturing December 14, 2017 | | 227,531 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|---|----------------------|
| | Charter Communications Operating, LLC | |
| 784 | Term Loan, 2.26%, Maturing March 6, 2014 | \$ 784,756 |
| | CSC Holdings, Inc. | |
| 1,458 | Term Loan, 2.01%, Maturing March 29, 2016 | 1,465,887 |
| | Insight Midwest Holdings, LLC | |
| 946 | Term Loan, 2.02%, Maturing April 7, 2014 | 944,770 |
| | Kabel Deutschland GmbH | |
| EUR 978 | Term Loan, 3.12%, Maturing March 31, 2014 | 1,342,106 |
| | MCC Iowa, LLC | |
| 1,944 | Term Loan, 2.01%, Maturing January 31, 2015 | 1,895,696 |
| | ProSiebenSat.1 Media AG | |
| EUR 232 | Term Loan, 2.91%, Maturing June 26, 2015 | 308,774 |
| EUR 9 | Term Loan, 2.91%, Maturing July 3, 2015 | 12,531 |
| EUR 56 | Term Loan, 3.68%, Maturing March 6, 2015 | 69,925 |
| EUR 56 | Term Loan, 3.93%, Maturing March 4, 2016 | 69,925 |
| | UPC Broadband Holding B.V. | |
| EUR 1,394 | Term Loan, 4.54%, Maturing December 31, 2016 | 1,902,717 |
| EUR 604 | Term Loan, 4.79%, Maturing December 31, 2017 | 821,638 |
| | YPSO Holding SA | |
| EUR 97 | Term Loan, 4.62%, Maturing June 16, 2014 ⁽³⁾ | 112,823 |
| EUR 158 | Term Loan, 4.62%, Maturing June 16, 2014 ⁽³⁾ | 184,079 |
| EUR 251 | Term Loan, 4.62%, Maturing June 16, 2014 ⁽³⁾ | 292,349 |
| | | \$ 10,703,430 |

Chemicals and Plastics 2.9%

| | | |
|-----------|--|--------------|
| | Celanese Holdings, LLC | |
| 1,032 | Term Loan, 3.30%, Maturing October 31, 2016 | \$ 1,044,413 |
| | Huntsman International, LLC | |
| 2,114 | Term Loan, 1.80%, Maturing April 21, 2014 | 2,106,486 |
| | INEOS Group | |
| 1,117 | Term Loan, 7.50%, Maturing December 16, 2013 | 1,159,140 |
| 1,118 | Term Loan, 8.00%, Maturing December 16, 2014 | 1,159,852 |
| | Kraton Polymers, LLC | |
| 423 | Term Loan, 2.31%, Maturing May 13, 2013 | 419,619 |
| | MacDermid, Inc. | |
| EUR 342 | Term Loan, 3.07%, Maturing April 11, 2014 | 435,283 |
| | Millenium Inorganic Chemicals | |
| 175 | Term Loan, 2.55%, Maturing May 15, 2014 | 173,568 |
| | Momentive Performance Material | |
| 497 | Term Loan, 2.56%, Maturing December 4, 2013 | 495,777 |
| | Nalco Co. | |
| 299 | Term Loan, 4.50%, Maturing October 5, 2017 | 303,327 |
| | Rockwood Specialties Group, Inc. | |
| EUR 1,302 | Term Loan, 6.25%, Maturing May 15, 2014 | 1,779,836 |

| | | |
|-----|---|----------------------|
| | Solutia, Inc. | |
| 549 | Term Loan, 4.50%, Maturing March 17, 2017 | 554,818 |
| | Styron S.A.R.L. | |
| 488 | Term Loan, 7.50%, Maturing June 17, 2016 | 495,726 |
| | | \$ 10,127,845 |

Conglomerates 1.7%

| | | |
|-------|---|------------|
| | Goodman Global Holdings, Inc. | |
| 374 | Term Loan, 5.75%, Maturing October 28, 2016 | \$ 377,948 |
| | Jarden Corp. | |
| 843 | Term Loan, 3.55%, Maturing January 26, 2015 | 851,686 |
| | Manitowoc Company, Inc. (The) | |
| 526 | Term Loan, 5.31%, Maturing November 6, 2013 | 529,501 |
| 59 | Term Loan, 8.00%, Maturing November 6, 2014 | 60,459 |
| | RBS Global, Inc. | |
| 2,000 | Term Loan, 2.81%, Maturing July 19, 2013 | 1,994,376 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|---------------------|
| | RGIS Holdings, LLC | |
| 38 | Term Loan, 2.80%, Maturing April 30, 2014 | \$ 37,139 |
| 764 | Term Loan, 2.80%, Maturing April 30, 2014 | 742,781 |
| | Service Master Co. | |
| 45 | Term Loan, Maturing July 24, 2014 ⁽⁴⁾ | 44,737 |
| 455 | Term Loan, Maturing July 24, 2014 ⁽⁴⁾ | 449,236 |
| | US Investigations Services, Inc. | |
| 508 | Term Loan, 3.05%, Maturing February 21, 2015 | 504,720 |
| | Vertrue, Inc. | |
| 237 | Term Loan, 3.31%, Maturing August 16, 2014 | 214,714 |
| | | \$ 5,807,297 |
| Containers and Glass Products 1.0% | | |
| | Berry Plastics Corp. | |
| 526 | Term Loan, 2.28%, Maturing April 3, 2015 | \$ 516,415 |
| | Consolidated Container Co. | |
| 295 | Term Loan, 2.50%, Maturing March 28, 2014 | 281,342 |
| | Crown Americas, Inc. | |
| EUR 378 | Term Loan, 2.51%, Maturing November 15, 2012 | 509,201 |
| | Graham Packaging Holdings Co. | |
| 771 | Term Loan, 6.75%, Maturing April 5, 2014 | 784,560 |
| | Reynolds Group Holdings, Inc. | |
| 988 | Term Loan, 6.25%, Maturing May 5, 2016 | 995,866 |
| 250 | Term Loan, 6.50%, Maturing May 5, 2016 | 251,666 |
| | | \$ 3,339,050 |
| Cosmetics/Toiletries 0.7% | | |
| | Alliance Boots Holdings, Ltd. | |
| EUR 1,000 | Term Loan, 3.78%, Maturing July 5, 2015 | \$ 1,324,843 |
| | Bausch & Lomb, Inc. | |
| 114 | Term Loan, 3.51%, Maturing April 24, 2015 | 114,245 |
| 468 | Term Loan, 3.54%, Maturing April 24, 2015 | 470,523 |
| | Prestige Brands, Inc. | |
| 441 | Term Loan, 4.75%, Maturing March 24, 2016 | 445,609 |
| | | \$ 2,355,220 |
| Drugs 0.4% | | |
| | Pharmaceutical Holdings Corp. | |
| 29 | Term Loan, 4.51%, Maturing January 30, 2012 | \$ 28,658 |
| | Warner Chilcott Corp. | |
| 607 | Term Loan, 6.00%, Maturing October 30, 2014 | 609,067 |
| 13 | Term Loan, 6.25%, Maturing April 30, 2015 | 12,800 |

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| | | |
|-----|---|---------|
| 321 | Term Loan, 6.25%, Maturing April 30, 2015 | 323,973 |
| 528 | Term Loan, 6.25%, Maturing April 30, 2015 | 532,422 |

\$ 1,506,920

Ecological Services and Equipment 0.2%

| | | |
|-----|---|-----------|
| | Big Dumpster Merger Sub, Inc. | |
| 92 | Term Loan, 2.51%, Maturing February 5, 2013 | \$ 73,006 |
| | Sensus Metering Systems, Inc. | |
| 347 | Term Loan, 7.00%, Maturing June 3, 2013 | 349,804 |
| | Wastequip, Inc. | |
| 377 | Term Loan, 2.51%, Maturing February 5, 2013 | 300,341 |

\$ 723,151

Electronics/Electrical 1.4%

| | | |
|-----|---|------------|
| | Aspect Software, Inc. | |
| 372 | Term Loan, 6.25%, Maturing April 19, 2016 | \$ 376,530 |
| | Freescale Semiconductor, Inc. | |
| 942 | Term Loan, 4.51%, Maturing December 1, 2016 | 945,592 |
| | Infor Enterprise Solutions Holdings | |
| 378 | Term Loan, 6.01%, Maturing July 28, 2015 | 368,326 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value | |
|--|--|---|---------|
| 724 | Term Loan, 6.01%, Maturing July 28, 2015 | \$ 704,598 | |
| 250 | Term Loan - Second Lien, 5.76%, Maturing March 2, 2014 | 193,281 | |
| 92 | Term Loan - Second Lien, 6.51%, Maturing March 2, 2014 | 70,583 | |
| 158 | Term Loan - Second Lien, 6.51%, Maturing March 2, 2014 | 122,576 | |
| | Network Solutions, LLC | | |
| 496 | Term Loan, 2.51%, Maturing March 7, 2014 | 478,025 | |
| | Open Solutions, Inc. | | |
| 313 | Term Loan, 2.43%, Maturing January 23, 2014 | 273,917 | |
| | Sensata Technologies Finance Co. | | |
| 962 | Term Loan, 2.05%, Maturing April 26, 2013 | 962,217 | |
| | SS&C Technologies, Inc. | | |
| 299 | Term Loan, 2.30%, Maturing November 23, 2012 | 297,215 | |
| | | \$ 4,792,860 | |
| | | | |
| Farming/Agriculture | 0.0% | | |
| | CF Industries, Inc. | | |
| 113 | Term Loan, 4.25%, Maturing April 6, 2015 | \$ 113,572 | |
| | | \$ 113,572 | |
| | | | |
| Financial Intermediaries | 0.8% | | |
| | Citco III, Ltd. | | |
| 635 | Term Loan, 4.46%, Maturing June 30, 2014 | \$ 631,430 | |
| | HarbourVest Partners, LLC | | |
| 275 | Term Loan, 6.25%, Maturing December 14, 2016 | 278,438 | |
| | Jupiter Asset Management Group | | |
| GBP | 159 | Term Loan, 4.35%, Maturing March 17, 2015 | 253,693 |
| | LPL Holdings, Inc. | | |
| 114 | Term Loan, 2.04%, Maturing June 28, 2013 | 113,736 | |
| 357 | Term Loan, 4.25%, Maturing June 25, 2015 | 360,243 | |
| | MSCI, Inc. | | |
| 771 | Term Loan, 4.75%, Maturing June 1, 2016 | 780,282 | |
| | Nuveen Investments, Inc. | | |
| 231 | Term Loan, 3.30%, Maturing November 13, 2014 | 225,944 | |
| 269 | Term Loan, 5.80%, Maturing May 12, 2017 | 271,946 | |
| | | \$ 2,915,712 | |
| | | | |
| Food Products | 0.8% | | |
| | Acosta, Inc. | | |
| 597 | Term Loan, 2.51%, Maturing July 28, 2013 | \$ 596,502 | |
| | Dole Food Company, Inc. | | |
| 708 | Term Loan, 5.04%, Maturing March 2, 2017 | 715,711 | |
| 285 | Term Loan, 5.06%, Maturing March 2, 2017 | 288,157 | |

| | | | |
|---------------------|---|---|---------------------|
| | Pierre Foods, Inc. | | |
| 274 | Term Loan, 7.00%, Maturing September 30, 2016 | | 277,570 |
| | Pinnacle Foods Finance, LLC | | |
| 1,031 | Term Loan, 2.76%, Maturing April 2, 2014 | | 1,029,659 |
| | | | \$ 2,907,599 |
| Food Service | 1.8% | | |
| | Aramark Corp. | | |
| 43 | Term Loan, 2.14%, Maturing January 27, 2014 | \$ | 42,788 |
| 529 | Term Loan, 2.18%, Maturing January 27, 2014 | | 531,148 |
| GBP | 528 | Term Loan, 2.76%, Maturing January 27, 2014 | 820,404 |
| | 77 | Term Loan, 3.51%, Maturing July 26, 2016 | 77,510 |
| | 1,168 | Term Loan, 3.55%, Maturing July 26, 2016 | 1,178,592 |
| | Buffets, Inc. | | |
| | 33 | Term Loan, 7.55%, Maturing April 22, 2015 ⁽³⁾ | 25,621 |
| | 298 | Term Loan, 12.00%, Maturing April 21, 2015 ⁽³⁾ | 284,709 |
| | Burger King Corp. | | |
| | 600 | Term Loan, 6.25%, Maturing October 19, 2016 | 610,265 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|---|---------------------|
| | DineEquity, Inc. | |
| 381 | Term Loan, 6.00%, Maturing October 19, 2017 | \$ 388,109 |
| | Dunkin Brands, Inc. | |
| 425 | Term Loan, 5.75%, Maturing November 23, 2017 | 432,720 |
| | JRD Holdings, Inc. | |
| 592 | Term Loan, 2.51%, Maturing July 2, 2014 | 586,467 |
| | OSI Restaurant Partners, LLC | |
| 19 | Term Loan, 2.56%, Maturing June 14, 2013 | 18,508 |
| 183 | Term Loan, 2.63%, Maturing June 14, 2014 | 179,863 |
| | Selecta | |
| EUR 741 | Term Loan, 3.62%, Maturing June 28, 2015 | 868,988 |
| | | \$ 6,045,692 |
| Food/Drug Retailers 1.4% | | |
| | General Nutrition Centers, Inc. | |
| 767 | Term Loan, 2.54%, Maturing September 16, 2013 | \$ 764,920 |
| | NBTY, Inc. | |
| 450 | Term Loan, 6.25%, Maturing October 2, 2017 | 457,735 |
| | Rite Aid Corp. | |
| 980 | Term Loan, 2.02%, Maturing June 4, 2014 | 944,084 |
| 1,470 | Term Loan, 6.00%, Maturing June 4, 2014 | 1,480,336 |
| | Roundy's Supermarkets, Inc. | |
| 1,147 | Term Loan, 7.00%, Maturing November 3, 2013 | 1,155,192 |
| | | \$ 4,802,267 |
| Forest Products 0.5% | | |
| | Georgia-Pacific Corp. | |
| 1,188 | Term Loan, 2.30%, Maturing December 20, 2012 | \$ 1,192,096 |
| 420 | Term Loan, 3.55%, Maturing December 23, 2014 | 423,803 |
| | | \$ 1,615,899 |
| Health Care 4.9% | | |
| | Ascend Learning | |
| 225 | Term Loan, 7.75%, Maturing December 6, 2016 | \$ 222,094 |
| | Aveta Holdings, LLC | |
| 130 | Term Loan, 8.50%, Maturing April 14, 2015 | 131,238 |
| 130 | Term Loan, 8.50%, Maturing April 14, 2015 | 131,238 |
| | Biomet, Inc. | |
| 750 | Term Loan, 3.29%, Maturing March 25, 2015 | 753,510 |
| EUR 339 | Term Loan, 3.85%, Maturing March 25, 2015 | 462,180 |
| | Cardinal Health 409, Inc. | |
| 410 | Term Loan, 2.51%, Maturing April 10, 2014 | 400,043 |

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|-------|--|-----------|
| | Carestream Health, Inc. | |
| 812 | Term Loan, 2.26%, Maturing April 30, 2013 | 806,720 |
| | Carl Zeiss Vision Holding GmbH | |
| 360 | Term Loan, 1.87%, Maturing October 24, 2014 | 322,200 |
| 40 | Term Loan, 4.00%, Maturing September 30, 2019 | 31,600 |
| | Community Health Systems, Inc. | |
| 71 | Term Loan, 2.54%, Maturing July 25, 2014 | 70,456 |
| 1,373 | Term Loan, 2.54%, Maturing July 25, 2014 | 1,367,593 |
| 690 | Term Loan, 3.79%, Maturing January 25, 2017 | 695,866 |
| | Dako EQT Project Delphi | |
| 250 | Term Loan - Second Lien, 4.05%, Maturing December 12, 2016 | 219,375 |
| | DaVita, Inc. | |
| 650 | Term Loan, 4.50%, Maturing October 20, 2016 | 660,444 |
| | DJO Finance, LLC | |
| 160 | Term Loan, 3.26%, Maturing May 20, 2014 | 159,004 |
| | Fenwal, Inc. | |
| 72 | Term Loan, 2.54%, Maturing February 28, 2014 | 67,271 |
| 420 | Term Loan, 2.54%, Maturing February 28, 2014 | 392,415 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|---------------------------------------|--|----------------------|
| | Grifols SA | |
| 450 | Term Loan, Maturing November 23, 2016 ⁽⁴⁾ | \$ 457,641 |
| | HCA, Inc. | |
| 455 | Term Loan, 2.55%, Maturing November 18, 2013 | 454,746 |
| 1,091 | Term Loan, 3.55%, Maturing March 31, 2017 | 1,104,297 |
| | Health Management Associates, Inc. | |
| 1,014 | Term Loan, 2.05%, Maturing February 28, 2014 | 1,011,701 |
| | IM U.S. Holdings, LLC | |
| 803 | Term Loan, 2.26%, Maturing June 26, 2014 | 802,218 |
| | inVentiv Health, Inc. | |
| 498 | Term Loan, 6.50%, Maturing August 4, 2016 | 504,963 |
| | MPT Operating Partnership, L.P. | |
| 238 | Term Loan, 5.00%, Maturing May 17, 2016 | 239,106 |
| | Mylan, Inc. | |
| 202 | Term Loan, 3.56%, Maturing October 2, 2014 | 203,181 |
| | National Mentor Holdings, Inc. | |
| 17 | Term Loan, 2.15%, Maturing June 29, 2013 | 16,632 |
| 270 | Term Loan, 4.25%, Maturing June 29, 2013 | 267,752 |
| | Nyco Holdings | |
| EUR 290 | Term Loan, 4.87%, Maturing December 29, 2014 | 391,679 |
| EUR 290 | Term Loan, 5.37%, Maturing December 29, 2015 | 391,472 |
| | P&F Capital S.A.R.L. | |
| EUR 59 | Term Loan, 3.03%, Maturing December 20, 2013 | 80,553 |
| EUR 91 | Term Loan, 3.03%, Maturing December 20, 2013 | 124,227 |
| EUR 114 | Term Loan, 3.03%, Maturing December 20, 2013 | 155,134 |
| EUR 190 | Term Loan, 3.03%, Maturing December 20, 2013 | 259,196 |
| EUR 32 | Term Loan, 3.78%, Maturing December 22, 2014 | 43,528 |
| EUR 66 | Term Loan, 3.78%, Maturing December 22, 2014 | 90,215 |
| EUR 86 | Term Loan, 3.78%, Maturing December 22, 2014 | 116,966 |
| EUR 269 | Term Loan, 3.78%, Maturing December 22, 2014 | 367,549 |
| | RadNet Management, Inc. | |
| 248 | Term Loan, 5.75%, Maturing April 1, 2016 | 249,211 |
| | ReAble Therapeutics Finance, LLC | |
| 427 | Term Loan, 2.26%, Maturing November 18, 2013 | 425,527 |
| | Select Medical Holdings Corp. | |
| 362 | Term Loan, 4.04%, Maturing August 22, 2014 | 364,033 |
| 371 | Term Loan, 4.05%, Maturing August 22, 2014 | 373,273 |
| | Vanguard Health Holding Co., LLC | |
| 746 | Term Loan, 5.00%, Maturing January 29, 2016 | 754,028 |
| | VWR Funding, Inc. | |
| 931 | Term Loan, 2.76%, Maturing June 30, 2014 | 924,839 |
| | | \$ 17,066,914 |
| Home Furnishings | 0.3% | |

| | | | |
|-----|--|-----------|------------------|
| | National Bedding Co., LLC | | |
| 979 | Term Loan, 3.81%, Maturing November 28, 2013 | \$ | 984,212 |
| | Oreck Corp. | | |
| 85 | Term Loan - Second Lien, 3.80%, Maturing March 19, 2016 ⁽⁵⁾ | | 76,273 |
| | | \$ | 1,060,485 |

Industrial Equipment 1.2%

| | | | |
|-----|--|----|---------|
| | Brand Energy and Infrastructure Services, Inc. | | |
| 184 | Term Loan, 3.56%, Maturing February 7, 2014 | \$ | 183,584 |
| | EPD Holdings (Goodyear Engineering Products) | | |
| 85 | Term Loan, 2.76%, Maturing July 31, 2014 | | 78,934 |
| 593 | Term Loan, 2.76%, Maturing July 31, 2014 | | 551,112 |
| 200 | Term Loan - Second Lien, 6.01%, Maturing July 13, 2015 | | 176,125 |
| | Generac Acquisition Corp. | | |
| 262 | Term Loan, 2.80%, Maturing November 11, 2013 | | 262,186 |
| | Gleason Corp. | | |
| 175 | Term Loan, 2.05%, Maturing June 30, 2013 | | 171,414 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|---|---|---------------------|
| | John Maneely Co. | |
| 1,208 | Term Loan, 3.55%, Maturing December 9, 2013 | \$ 1,196,737 |
| | Pinafore, LLC | |
| 444 | Term Loan, 6.25%, Maturing September 29, 2016 | 451,470 |
| | Polypore, Inc. | |
| 801 | Term Loan, 2.26%, Maturing July 3, 2014 | 787,455 |
| | Sequa Corp. | |
| 397 | Term Loan, 3.56%, Maturing December 3, 2014 | 392,713 |
| | | \$ 4,251,730 |
| Insurance 0.9% | | |
| | Alliant Holdings I, Inc. | |
| 489 | Term Loan, 3.30%, Maturing August 21, 2014 | \$ 476,977 |
| | Applied Systems, Inc. | |
| 300 | Term Loan, 5.50%, Maturing December 8, 2016 | 302,000 |
| | CCC Information Services Group, Inc. | |
| 250 | Term Loan, 5.50%, Maturing November 11, 2015 | 253,047 |
| | Conseco, Inc. | |
| 300 | Term Loan, 7.50%, Maturing September 30, 2016 | 303,750 |
| | Crawford & Company | |
| 329 | Term Loan, 5.25%, Maturing October 30, 2013 | 326,319 |
| | Crump Group, Inc. | |
| 162 | Term Loan, 3.26%, Maturing August 1, 2014 | 159,949 |
| | HUB International Holdings, Inc. | |
| 128 | Term Loan, 2.80%, Maturing June 13, 2014 | 128,054 |
| 572 | Term Loan, 2.80%, Maturing June 13, 2014 | 569,679 |
| | U.S.I. Holdings Corp. | |
| 707 | Term Loan, 2.76%, Maturing May 5, 2014 | 694,159 |
| | | \$ 3,213,934 |
| Leisure Goods/Activities/Movies 2.3% | | |
| | AMC Entertainment, Inc. | |
| 1,944 | Term Loan, 3.51%, Maturing December 16, 2016 | \$ 1,959,224 |
| | Bombardier Recreational Products | |
| 524 | Term Loan, 2.81%, Maturing June 28, 2013 | 522,085 |
| | Cinemark, Inc. | |
| 980 | Term Loan, 3.53%, Maturing April 29, 2016 | 988,880 |
| | Miramax Film NY, LLC | |
| 200 | Term Loan, 7.75%, Maturing May 20, 2016 | 205,500 |
| | National CineMedia, LLC | |
| 725 | Term Loan, 2.06%, Maturing February 13, 2015 | 720,599 |
| | Regal Cinemas Corp. | |
| 1,300 | Term Loan, 3.80%, Maturing November 21, 2016 | 1,310,608 |

| | | |
|-----|---|---------------------|
| | Revolution Studios Distribution Co., LLC | |
| 280 | Term Loan, 4.01%, Maturing December 21, 2014 | 222,866 |
| 225 | Term Loan - Second Lien, 7.26%, Maturing June 21, 2015 ⁽⁵⁾ | 74,250 |
| | Six Flags Theme Parks, Inc. | |
| 605 | Term Loan, 5.50%, Maturing June 30, 2016 | 614,156 |
| | Universal City Development Partners, Ltd. | |
| 668 | Term Loan, 5.50%, Maturing November 6, 2014 | 677,297 |
| | Zuffa, LLC | |
| 483 | Term Loan, 2.31%, Maturing June 19, 2015 | 475,263 |
| | | \$ 7,770,728 |

Lodging and Casinos 1.2%

| | | |
|-------|---|------------|
| | Harrah s Operating Co. | |
| 403 | Term Loan, 3.30%, Maturing January 28, 2015 | \$ 376,636 |
| 1,569 | Term Loan, 3.30%, Maturing January 28, 2015 | 1,465,636 |
| | Herbst Gaming, Inc. | |
| 411 | Term Loan, 10.00%, Maturing December 31, 2015 | 428,489 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|---------------------|
| | Isle of Capri Casinos, Inc. | |
| 160 | Term Loan, 5.00%, Maturing November 25, 2013 | \$ 160,376 |
| 212 | Term Loan, 5.00%, Maturing November 25, 2013 | 212,728 |
| 531 | Term Loan, 5.00%, Maturing November 25, 2013 | 531,820 |
| | Las Vegas Sands, LLC | |
| 108 | Term Loan, 3.03%, Maturing November 23, 2016 | 107,097 |
| 532 | Term Loan, 3.04%, Maturing November 23, 2016 | 530,524 |
| | VML US Finance, LLC | |
| 110 | Term Loan, 4.80%, Maturing May 25, 2012 | 110,605 |
| 220 | Term Loan, 4.80%, Maturing May 27, 2013 | 221,210 |
| | | \$ 4,145,121 |
| Nonferrous Metals/Minerals | 0.2% | |
| | Noranda Aluminum Acquisition | |
| 341 | Term Loan, 2.01%, Maturing May 18, 2014 | \$ 340,004 |
| | Novelis, Inc. | |
| 425 | Term Loan, 5.25%, Maturing December 19, 2016 | 433,234 |
| | | \$ 773,238 |
| Oil and Gas | 1.0% | |
| | CITGO Petroleum Corp. | |
| 572 | Term Loan, 9.00%, Maturing June 23, 2017 | \$ 603,413 |
| | Dresser, Inc. | |
| 500 | Term Loan, 2.53%, Maturing May 4, 2014 | 499,375 |
| 300 | Term Loan - Second Lien, 6.03%, Maturing May 4, 2015 | 300,094 |
| | Dynegy Holdings, Inc. | |
| 74 | Term Loan, 4.01%, Maturing April 2, 2013 | 73,494 |
| 925 | Term Loan, 4.01%, Maturing April 2, 2013 | 922,409 |
| | Obsidian Natural Gas Trust | |
| 663 | Term Loan, 7.00%, Maturing November 2, 2015 | 677,748 |
| | Sheridan Production Partners I, LLC | |
| 25 | Term Loan, 7.50%, Maturing April 20, 2017 | 25,128 |
| 41 | Term Loan, 7.50%, Maturing April 20, 2017 | 41,138 |
| 307 | Term Loan, 7.50%, Maturing April 20, 2017 | 310,458 |
| | | \$ 3,453,257 |
| Publishing | 1.7% | |
| | Cengage Learning, Inc. | |
| 486 | Term Loan, 2.55%, Maturing July 3, 2014 | \$ 479,089 |
| | GateHouse Media Operating, Inc. | |
| 310 | Term Loan, 2.26%, Maturing August 28, 2014 | 148,904 |
| 738 | Term Loan, 2.26%, Maturing August 28, 2014 | 354,036 |

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| | | | |
|----------------------------------|-----|---|---------------------|
| | | Getty Images, Inc. | |
| 1,247 | | Term Loan, 5.25%, Maturing November 7, 2016 | 1,267,916 |
| | | Laureate Education, Inc. | |
| 58 | | Term Loan, 3.55%, Maturing August 17, 2014 | 56,694 |
| 388 | | Term Loan, 3.55%, Maturing August 17, 2014 | 378,684 |
| | | MediaNews Group, Inc. | |
| 37 | | Term Loan, 8.50%, Maturing March 19, 2014 | 36,632 |
| | | Nielsen Finance, LLC | |
| 1,629 | | Term Loan, 2.26%, Maturing August 9, 2013 | 1,631,500 |
| | | SGS International, Inc. | |
| 376 | | Term Loan, 3.96%, Maturing September 30, 2013 | 373,340 |
| | | Xsys, Inc. | |
| EUR | 793 | Term Loan, 3.39%, Maturing September 27, 2014 | 1,079,911 |
| | | | \$ 5,806,706 |
| | | | |
| Radio and Television 1.3% | | | |
| | | Block Communications, Inc. | |
| 261 | | Term Loan, 2.30%, Maturing December 22, 2011 | \$ 255,372 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|--|--|---------------------|
| | CMP KC, LLC | |
| 478 | Term Loan, 6.42%, Maturing May 3, 2011 ⁽³⁾⁽⁵⁾ | \$ 137,213 |
| | CMP Susquehanna Corp. | |
| 598 | Term Loan, 2.31%, Maturing May 5, 2013 | 578,474 |
| | Live Nation Worldwide, Inc. | |
| 521 | Term Loan, 4.50%, Maturing November 7, 2016 | 524,098 |
| | Mission Broadcasting, Inc. | |
| 126 | Term Loan, 5.00%, Maturing September 30, 2016 | 126,431 |
| | NEP II, Inc. | |
| 164 | Term Loan, 2.54%, Maturing February 16, 2014 | 161,596 |
| | New Young Broadcasting Holding Co., Inc. | |
| 108 | Term Loan, 8.00%, Maturing June 30, 2015 | 108,665 |
| | Nexstar Broadcasting, Inc. | |
| 197 | Term Loan, 5.00%, Maturing September 30, 2016 | 197,752 |
| | Tyrol Acquisition 2 SAS | |
| EUR 250 | Term Loan, 2.87%, Maturing January 30, 2015 | 324,638 |
| EUR 250 | Term Loan, 3.12%, Maturing January 29, 2016 | 324,638 |
| | Univision Communications, Inc. | |
| 672 | Term Loan, 2.51%, Maturing September 29, 2014 | 663,199 |
| 672 | Term Loan, 4.51%, Maturing March 31, 2017 | 660,310 |
| | Weather Channel | |
| 267 | Term Loan, 5.00%, Maturing September 14, 2015 | 268,681 |
| | | \$ 4,331,067 |
| Retailers (Except Food and Drug) 1.2% | | |
| | Amscan Holdings, Inc. | |
| 324 | Term Loan, 6.75%, Maturing December 4, 2017 | \$ 329,535 |
| | Dollar General Corp. | |
| 500 | Term Loan, 3.01%, Maturing July 7, 2014 | 501,704 |
| | Harbor Freight Tools USA, Inc. | |
| 375 | Term Loan, 6.50%, Maturing December 22, 2017 | 380,508 |
| | Michaels Stores, Inc. | |
| 463 | Term Loan, 2.56%, Maturing October 31, 2013 | 462,046 |
| | Neiman Marcus Group, Inc. | |
| 191 | Term Loan, 4.30%, Maturing April 6, 2016 | 192,028 |
| | Orbitz Worldwide, Inc. | |
| 796 | Term Loan, 3.28%, Maturing July 25, 2014 | 745,587 |
| | Oriental Trading Co., Inc. | |
| 300 | Term Loan - Second Lien, 0.00%, Maturing January 31, 2014 ⁽⁷⁾ | 9,000 |
| | PETCO Animal Supplies, Inc. | |
| 250 | Term Loan, 6.00%, Maturing November 24, 2017 | 253,809 |
| | Rent-A-Center, Inc. | |
| 1 | Term Loan, 2.06%, Maturing June 30, 2012 | 893 |
| 214 | Term Loan, 3.31%, Maturing March 31, 2015 | 214,482 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|---------------------|
| Surface Transport | 0.1% | |
| | Swift Transportation Co., Inc. | |
| 429 | Term Loan, 6.00%, Maturing December 16, 2016 | \$ 435,574 |
| | | \$ 435,574 |
| Telecommunications | 2.5% | |
| | Alaska Communications Systems Holdings, Inc. | |
| 375 | Term Loan, 5.50%, Maturing October 21, 2016 | \$ 378,633 |
| | Asurion Corp. | |
| 420 | Term Loan, 3.26%, Maturing July 3, 2014 | 409,753 |
| 275 | Term Loan, 6.75%, Maturing March 31, 2015 | 279,665 |
| | BCM Luxembourg, Ltd. | |
| EUR 368 | Term Loan, 2.75%, Maturing September 30, 2014 | 428,173 |
| EUR 369 | Term Loan, 3.00%, Maturing September 30, 2015 | 428,235 |
| EUR 500 | Term Loan - Second Lien, 5.12%, Maturing March 31, 2016 | 460,947 |
| | CommScope, Inc. | |
| 200 | Term Loan, 5.00%, Maturing January 14, 2018 | 204,500 |
| | Crown Castle Operating Co. | |
| 491 | Term Loan, 1.76%, Maturing March 6, 2014 | 490,492 |
| | Intelsat Jackson Holdings SA | |
| 2,150 | Term Loan, 5.25%, Maturing April 2, 2018 | 2,181,439 |
| | IPC Systems, Inc. | |
| GBP 241 | Term Loan, 3.01%, Maturing May 31, 2014 | 341,614 |
| | Macquarie UK Broadcast Ventures, Ltd. | |
| GBP 219 | Term Loan, 2.60%, Maturing December 1, 2014 | 312,449 |
| | Syniverse Technologies, Inc. | |
| 300 | Term Loan, 5.25%, Maturing December 21, 2017 | 305,125 |
| | Telesat Canada, Inc. | |
| 39 | Term Loan, 3.26%, Maturing October 31, 2014 | 39,200 |
| 456 | Term Loan, 3.26%, Maturing October 31, 2014 | 456,370 |
| | Wind Telecomunicazioni SpA | |
| EUR 750 | Term Loan, Maturing December 15, 2017 ⁽⁴⁾ | 1,030,999 |
| | Windstream Corp. | |
| 847 | Term Loan, 3.06%, Maturing December 17, 2015 | 854,096 |
| | | \$ 8,601,690 |
| Utilities | 0.9% | |
| | AEI Finance Holding, LLC | |
| 75 | Revolving Loan, 3.30%, Maturing March 30, 2012 | \$ 74,651 |
| 489 | Term Loan, 3.30%, Maturing March 30, 2014 | 483,566 |
| | NRG Energy, Inc. | |
| 139 | Term Loan, 2.04%, Maturing February 1, 2013 | 139,409 |
| 0 | Term Loan, 2.05%, Maturing February 1, 2013 ⁽⁸⁾ | 213 |

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| | | |
|-------|---|---------------------|
| 556 | Term Loan, 3.55%, Maturing August 31, 2015 | 559,811 |
| 662 | Term Loan, 3.55%, Maturing August 31, 2015 | 667,061 |
| | TXU Texas Competitive Electric Holdings Co., LLC | |
| 1,188 | Term Loan, 3.76%, Maturing October 10, 2014 | 983,073 |
| 218 | Term Loan, 3.79%, Maturing October 10, 2014 | 180,425 |
| | | \$ 3,088,209 |

Total Senior Floating-Rate Interests
(identified cost \$149,346,862) **\$ 152,322,036**

Collateralized Mortgage Obligations 6.0%

| Principal Amount (000 s omitted) | Security | Value |
|---|---|--------------|
| \$ 4,309 | Federal Home Loan Mortgage Corp.: Series 2113, Class QG, 6.00%, 1/15/29 | \$ 4,699,827 |

**Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|---------------------------------------|----------------------|
| \$ 2,412 | Series 2167, Class BZ, 7.00%, 6/15/29 | \$ 2,592,187 |
| 3,080 | Series 2182, Class ZB, 8.00%, 9/15/29 | 3,438,532 |
| | | \$ 10,730,546 |

Federal National Mortgage Association:

| | | |
|--------|--|----------------------|
| \$ 156 | Series 1989-89, Class H, 9.00%, 11/25/19 | \$ 180,803 |
| 418 | Series 1991-122, Class N, 7.50%, 9/25/21 | 472,310 |
| 3,581 | Series 1993-84, Class M, 7.50%, 6/25/23 | 4,072,150 |
| 1,262 | Series 1994-42, Class K, 6.50%, 4/25/24 | 1,403,210 |
| 1,059 | Series 1997-28, Class ZA, 7.50%, 4/20/27 | 1,218,118 |
| 978 | Series 1997-38, Class N, 8.00%, 5/20/27 | 1,137,107 |
| 1,466 | Series G-33, Class PT, 7.00%, 10/25/21 | 1,620,920 |
| | | \$ 10,104,618 |

**Total Collateralized Mortgage Obligations
(identified cost \$19,669,997)**

\$ 20,835,164

Commercial Mortgage-Backed Securities 2.6%

**Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|---|--------------|
| \$ 595 | CSFB, Series 2004-C3, Class A5, 5.113%, 7/15/36 ⁽⁹⁾ | \$ 636,656 |
| 1,250 | GECMC, Series 2004-C3, Class A4, 5.189%, 7/10/39 ⁽⁹⁾ | 1,342,676 |
| 1,250 | GSMS, Series 2004-GG2, Class A6, 5.396%, 8/10/38 ⁽⁹⁾ | 1,349,583 |
| 500 | JPMCC, Series 2010-C2, Class C, 5.531%, 11/15/43 ⁽⁹⁾⁽¹⁰⁾ | 492,407 |
| 1,000 | MLMT, Series 2004-BPC1, Class A4, 4.724%, 10/12/41 ⁽⁹⁾ | 1,048,733 |
| 500 | MSC, Series 2003-IQ6, Class A4, 4.97%, 12/15/41 | 532,707 |
| 675 | RBSCF, Series 2010-MB1, Class C, 4.667%, 4/15/24 ⁽⁹⁾⁽¹⁰⁾ | 685,736 |
| 2,225 | WBCMT, Series 2004-C12, Class A4, 5.305%, 7/15/41 ⁽⁹⁾ | 2,399,437 |
| 500 | WFCMT, Series 2010-C1, Class C, 5.59%, 11/15/43 ⁽⁹⁾⁽¹⁰⁾ | 505,617 |

**Total Commercial Mortgage-Backed Securities
(identified cost \$8,059,322)**

\$ 8,993,552

Mortgage Pass-Throughs 36.2%

| Principal Amount (000 s omitted) | Security | Value |
|---|---|----------------------|
| | Federal Home Loan Mortgage Corp.: | |
| \$ 5,968 | 3.108%, with maturity at 2035 ⁽¹¹⁾ | \$ 6,218,164 |
| 8,374 | 5.00%, with maturity at 2019 ⁽¹²⁾ | 8,957,313 |
| 6,672 | 6.00%, with various maturities to 2029 | 7,341,944 |
| 1,835 | 6.15%, with maturity at 2027 | 2,027,093 |
| 3,967 | 6.50%, with maturity at 2019 | 4,401,194 |
| 11,249 | 7.00%, with various maturities to 2035 | 12,680,210 |
| 4,641 | 7.50%, with various maturities to 2035 | 5,379,202 |
| 5,681 | 8.00%, with various maturities to 2032 | 6,692,883 |
| 4,902 | 8.50%, with various maturities to 2031 | 5,864,581 |
| 444 | 9.00%, with maturity at 2031 | 542,437 |
| 358 | 9.50%, with various maturities to 2022 | 417,765 |
| 649 | 11.50%, with maturity at 2019 | 690,044 |
| | | \$ 61,212,830 |
| | Federal National Mortgage Association: | |
| \$ 3,304 | 5.50%, with various maturities to 2029 | \$ 3,582,457 |
| 2,769 | 6.323%, with maturity at 2032 ⁽¹¹⁾ | 2,996,633 |
| 4,685 | 6.50%, with maturity at 2018 | 5,121,135 |
| 14,461 | 7.00%, with various maturities to 2033 | 16,312,173 |

**Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|---|---------------|
| \$ 10,846 | 7.50%, with various maturities to 2031 | \$ 12,554,694 |
| 2,989 | 8.00%, with various maturities to 2029 | 3,488,673 |
| 698 | 8.50%, with various maturities to 2027 | 817,633 |
| 1,434 | 9.00%, with various maturities to 2029 | 1,711,063 |
| 24 | 9.50%, with maturity at 2014 | 26,450 |
| 1,198 | 10.00%, with various maturities to 2031 | 1,393,578 |

\$ 48,004,489

Government National Mortgage Association:

| | | |
|----------|--|--------------|
| \$ 4,850 | 7.50%, with maturity at 2025 | \$ 5,607,228 |
| 5,220 | 8.00%, with various maturities to 2027 | 6,169,833 |
| 2,647 | 9.00%, with various maturities to 2026 | 3,214,643 |
| 425 | 9.50%, with maturity at 2025 | 507,121 |
| 488 | 11.00%, with maturity at 2018 | 537,377 |

\$ 16,036,202

**Total Mortgage Pass-Throughs
(identified cost \$117,728,372)**

\$ 125,253,521

Asset-Backed Securities 0.1%

**Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|---|--------------|
| \$ 500 | Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.053%, 7/17/19 ⁽¹¹⁾ | \$ 414,617 |

**Total Asset-Backed Securities
(identified cost \$500,000)**

\$ 414,617

Corporate Bonds & Notes 0.6%

**Principal
Amount***

| (000 s omitted) | Security | Value |
|------------------------|--|--------------|
| | Building and Development 0.2% | |
| | Grohe Holding GmbH, Variable Rate | |
| EUR 500 | 3.873%, 1/15/14 ⁽¹³⁾ | \$ 676,018 |

| | | | |
|--|---------------------------------|---------------------------------|---------------------|
| | | | \$ 676,018 |
| Utilities | 0.4% | | |
| | | Calpine Corp., Sr. Notes | |
| 575 | 7.50%, 2/15/21 ⁽¹⁰⁾ | | \$ 585,062 |
| 675 | 7.875%, 1/15/23 ⁽¹⁰⁾ | | 685,969 |
| | | | \$ 1,271,031 |
| Total Corporate Bonds & Notes | | | |
| (identified cost \$1,896,625) | | | \$ 1,947,049 |

Foreign Corporate Bonds & Notes 0.7%

| Principal Amount (000 s omitted) | Security | Value |
|--|---|---------------------|
| Chile 0.7% | | |
| | JPMorgan Chilean Inflation Linked Note | |
| \$ 2,395 | 3.80%, 11/17/15 ⁽¹⁴⁾ | \$ 2,597,533 |
| Total Chile | | \$ 2,597,533 |
| Total Foreign Corporate Bonds & Notes (identified cost \$2,000,000) | | \$ 2,597,533 |

Foreign Government Bonds 12.7%

| Principal Amount* (000 s omitted) | Security | Value |
|--|--|---------------------|
| Bermuda 0.8% | | |
| 2,600 | Government of Bermuda, 5.603%, 7/20/20 ⁽¹⁰⁾ | \$ 2,725,250 |
| Total Bermuda | | \$ 2,725,250 |
| Brazil 0.6% | | |
| BRL 3,310 | Nota Do Tesouro Nacional, 6.00%, 5/15/15 ⁽¹⁴⁾ | \$ 1,953,735 |
| Total Brazil | | \$ 1,953,735 |
| Chile 0.7% | | |
| CLP 1,280,000 | Government of Chile, 6.00%, 3/1/18 | \$ 2,541,545 |
| Total Chile | | \$ 2,541,545 |
| Colombia 0.5% | | |
| COP 933,900 | Titulos De Tesoreria B, 9.25%, 8/15/12 | \$ 534,720 |
| COP 2,430,000 | Titulos De Tesoreria B, 11.00%, 5/18/11 | 1,331,400 |
| Total Colombia | | \$ 1,866,120 |

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| | | | | |
|---------------------------------|-------------|--|----|------------------|
| Congo | 0.4% | | | |
| | 2,270 | Republic of Congo, 3.00%, 6/30/29 | \$ | 1,373,078 |
| Total Congo | | | \$ | 1,373,078 |
| Dominican Republic | 0.8% | | | |
| DOP | 94,600 | Dominican Republic Bonos Internos Total Return Linked Bond (Citibank, N.A.), 16.00%, 7/10/20 ⁽¹⁵⁾ | \$ | 2,632,772 |
| Total Dominican Republic | | | \$ | 2,632,772 |
| Georgia | 0.3% | | | |
| | 1,181 | Republic of Georgia, 7.50%, 4/15/13 | \$ | 1,237,098 |
| Total Georgia | | | \$ | 1,237,098 |
| Israel | 0.8% | | | |
| ILS | 2,464 | Israel Government Bond, 3.00%, 10/31/19 ⁽¹⁴⁾ | \$ | 722,048 |
| ILS | 6,059 | Israel Government Bond, 5.00%, 4/30/15 ⁽¹⁴⁾ | | 1,913,889 |
| Total Israel | | | \$ | 2,635,937 |
| Macedonia | 0.6% | | | |
| EUR | 1,716 | Republic of Macedonia, 4.625%, 12/8/15 | \$ | 2,215,754 |
| Total Macedonia | | | \$ | 2,215,754 |

| Principal Amount* (000 s omitted) | Security | Value |
|---|--|----------------------|
| Pakistan 0.2% | | |
| 757 | Republic of Pakistan, 7.125%, 3/31/16 ⁽¹³⁾ | \$ 651,804 |
| Total Pakistan | | \$ 651,804 |
| Philippines 0.6% | | |
| PHP 98,000 | Philippine Government International Bond, 6.25%, 1/14/36 | \$ 2,020,643 |
| Total Philippines | | \$ 2,020,643 |
| Poland 0.8% | | |
| PLN 7,594 | Poland Government Bond, 3.00%, 8/24/16 ⁽¹⁴⁾ | \$ 2,702,466 |
| Total Poland | | \$ 2,702,466 |
| South Africa 3.3% | | |
| ZAR 13,689 | Republic of South Africa, 2.50%, 1/31/17 ⁽¹⁴⁾ | \$ 1,951,765 |
| ZAR 14,927 | Republic of South Africa, 2.60%, 3/31/28 ⁽¹⁴⁾ | 2,052,952 |
| ZAR 2,972 | Republic of South Africa, 2.75%, 1/31/22 ⁽¹⁴⁾ | 415,969 |
| ZAR 2,669 | Republic of South Africa, 5.50%, 12/7/23 ⁽¹⁴⁾ | 484,390 |
| 5,854 | Republic of South Africa, 6.50%, 6/2/14 | 6,527,210 |
| Total South Africa | | \$ 11,432,286 |
| Taiwan 0.8% | | |
| TWD 50,000 | Taiwan Government Bond, 0.25%, 10/21/11 | \$ 1,719,733 |
| TWD 28,300 | Taiwan Government Bond, 0.25%, 2/10/12 | 972,571 |
| Total Taiwan | | \$ 2,692,304 |
| Uruguay 0.8% | | |
| UYU 51,651 | Republic of Uruguay, 5.00%, 9/14/18 ⁽¹⁴⁾ | \$ 2,958,946 |
| Total Uruguay | | \$ 2,958,946 |
| Venezuela 0.7% | | |
| 3,383 | Bolivarian Republic of Venezuela, 7.00%, 3/31/38 ⁽¹³⁾ | \$ 1,886,022 |
| 650 | Bolivarian Republic of Venezuela, 9.25%, 5/7/28 ⁽¹³⁾ | 438,750 |

Total Venezuela **\$ 2,324,772**

Total Foreign Government Bonds
(identified cost \$41,259,955) **\$ 43,964,510**

Common Stocks 1.2%

| Shares | Security | Value |
|--------------------------------------|--|---------------------|
| 3,371 | ACTS Aero Technical Support & Service, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | \$ 34,550 |
| 6,477 | Buffets, Inc. ⁽⁵⁾⁽¹⁶⁾ | 31,413 |
| 8,898 | Dayco Products, LLC ⁽¹⁶⁾⁽¹⁷⁾ | 516,084 |
| 234 | Euramax International, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | 72,447 |
| 30,203 | Hayes Lemmerz International, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | 1,600,759 |
| 23,498 | Herbst Gaming, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | 144,983 |
| 1,357 | Ion Media Networks, Inc. ⁽¹⁶⁾⁽¹⁷⁾ | 631,005 |
| 3,419 | KNIA Holdings, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | 39,631 |
| 3,023 | MediaNews Group, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | 57,437 |
| 19,828 | Metro-Goldwyn-Mayer Holdings, Inc. ⁽¹⁶⁾⁽¹⁷⁾ | 441,173 |
| 178 | New Young Broadcasting Holding Co., Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | 422,750 |
| 1,510 | Oreck Corp. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | 117,448 |
| 1,346 | SuperMedia, Inc. ⁽¹⁶⁾ | 9,570 |
| 154 | United Subcontractors, Inc. ⁽⁵⁾⁽¹⁶⁾⁽¹⁷⁾ | 15,871 |
| Total Common Stocks | | |
| (identified cost \$1,876,262) | | \$ 4,135,121 |

Precious Metals 0.8%

| Description | Troy Ounces | Value |
|---|-------------|---------------------|
| Gold | 1,983 | \$ 2,639,629 |
| Total Precious Metals (identified cost \$2,626,334) | | \$ 2,639,629 |

Currency Options Purchased 0.1%

| Description | Principal Amount of Contracts (000 s omitted) | Strike Price | Expiration Date | Value |
|--|--|--------------|-----------------|-------------------|
| Euro Put Option | EUR 11,837 | EUR 1.17 | 5/3/12 | \$ 269,695 |
| Total Currency Options Purchased (identified cost \$540,845) | | | | \$ 269,695 |

Put Options Purchased 0.0%

| Description | Number of Contracts | Strike Price | Expiration Date | Value |
|--|---------------------|--------------|-----------------|------------------|
| Light Sweet Crude Oil Future 12/11 | 5 | \$ 80 | 11/15/11 | \$ 18,750 |
| Total Put Options Purchased (identified cost \$34,750) | | | | \$ 18,750 |

Short-Term Investments 21.5%

Foreign Government Securities 17.6%

| Principal Amount* (000 s omitted) | Security | Value |
|--------------------------------------|---|--------------|
| Brazil 0.3% | | |
| BRL 1,903 | Letras Do Tesouro Nacional, 0.00%, 7/1/11 | \$ 1,088,977 |

| | | | |
|----------------------|-------|--|----------------------|
| Total Brazil | | | \$ 1,088,977 |
| Croatia 3.6% | | | |
| EUR | 1,810 | Croatia Treasury Bill, 0.00%, 3/31/11 | \$ 2,472,661 |
| EUR | 2,100 | Croatia Treasury Bill, 0.00%, 4/7/11 | 2,867,884 |
| EUR | 2,400 | Croatia Treasury Bill, 0.00%, 6/2/11 | 3,267,395 |
| EUR | 600 | Croatia Treasury Bill, 0.00%, 8/4/11 | 813,160 |
| EUR | 1,355 | Croatia Treasury Bill, 0.00%, 8/25/11 | 1,833,177 |
| EUR | 898 | Croatia Treasury Bill, 0.00%, 9/8/11 | 1,213,415 |
| Total Croatia | | | \$ 12,467,692 |
| Egypt 1.0% | | | |
| EGP | 2,300 | Egypt Treasury Bill, 0.00%, 5/24/11 ⁽⁵⁾ | \$ 371,667 |
| EGP | 1,400 | Egypt Treasury Bill, 0.00%, 6/14/11 ⁽⁵⁾ | 224,689 |
| EGP | 3,925 | Egypt Treasury Bill, 0.00%, 6/28/11 ⁽⁵⁾ | 626,900 |
| EGP | 4,025 | Egypt Treasury Bill, 0.00%, 7/12/11 ⁽⁵⁾ | 639,897 |
| EGP | 2,700 | Egypt Treasury Bill, 0.00%, 8/2/11 ⁽⁵⁾ | 426,265 |
| EGP | 8,250 | Egypt Treasury Bill, 0.00%, 8/9/11 ⁽⁵⁾ | 1,299,430 |
| Total Egypt | | | \$ 3,588,848 |
| Georgia 0.2% | | | |
| | 775 | Bank of Georgia Promissory Note, 9.00%, 12/7/11 | \$ 775,000 |
| Total Georgia | | | \$ 775,000 |

| Principal Amount* (000 s omitted) | Security | Value |
|---|--|----------------------|
| Iceland 1.1% | | |
| ISK 102,021 | Iceland Treasury Bill, 0.00%, 2/15/11 | \$ 746,918 |
| ISK 276,246 | Iceland Treasury Bill, 0.00%, 3/15/11 | 2,015,920 |
| ISK 125,773 | Iceland Treasury Bill, 0.00%, 4/15/11 | 916,013 |
| Total Iceland | | \$ 3,678,851 |
| Israel 4.9% | | |
| ILS 46,782 | Israel Treasury Bill, 0.00%, 4/6/11 | \$ 12,563,894 |
| ILS 8,362 | Israel Treasury Bill, 0.00%, 6/1/11 | 2,236,784 |
| ILS 2,843 | Israel Treasury Bill, 0.00%, 10/5/11 | 753,101 |
| ILS 5,500 | Israel Treasury Bill, 0.00%, 11/2/11 | 1,454,114 |
| Total Israel | | \$ 17,007,893 |
| Kazakhstan 1.3% | | |
| KZT 73,000 | Kazakhstan National Bank, 0.00%, 3/18/11 | \$ 496,275 |
| KZT 265,000 | Kazakhstan National Bank, 0.00%, 4/8/11 | 1,800,428 |
| KZT 42,993 | Kazakhstan National Bank, 0.00%, 4/15/11 | 292,027 |
| KZT 238,610 | Kazakhstan National Bank, 0.00%, 4/29/11 | 1,619,898 |
| KZT 44,535 | Kazakhstan National Bank, 0.00%, 7/22/11 | 301,025 |
| Total Kazakhstan | | \$ 4,509,653 |
| Lebanon 1.4% | | |
| LBP 1,862,980 | Lebanon Treasury Bill, 0.00%, 4/14/11 | \$ 1,231,715 |
| LBP 1,501,600 | Lebanon Treasury Bill, 0.00%, 6/30/11 | 983,620 |
| LBP 3,573,620 | Lebanon Treasury Bill, 0.00%, 7/28/11 | 2,382,465 |
| LBP 560,050 | Lebanon Treasury Bill, 0.00%, 9/22/11 | 362,814 |
| Total Lebanon | | \$ 4,960,614 |
| Malaysia 0.3% | | |
| MYR 1,412 | Malaysia Treasury Bill, 0.00%, 2/8/11 | \$ 460,930 |
| MYR 2,000 | Malaysia Treasury Bill, 0.00%, 3/2/11 | 651,792 |
| Total Malaysia | | \$ 1,112,722 |
| Mexico 0.4% | | |
| MXN 7,444 | Mexico Treasury Bill, 0.00%, 4/7/11 | \$ 608,744 |

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| | | | |
|------------------------|---------|---|---------------------|
| MXN | 6,298 | Mexico Treasury Bill, 0.00%, 4/14/11 | 514,909 |
| MXN | 4,657 | Mexico Treasury Bill, 0.00%, 4/20/11 | 380,230 |
| Total Mexico | | | \$ 1,503,883 |
| Serbia 0.1% | | | |
| RSD | 22,940 | Serbia Treasury Bill, 0.00%, 12/13/11 | \$ 266,047 |
| Total Serbia | | | \$ 266,047 |
| Sri Lanka 2.3% | | | |
| LKR | 28,430 | Sri Lanka Treasury Bill, 0.00%, 3/11/11 | \$ 253,999 |
| LKR | 36,270 | Sri Lanka Treasury Bill, 0.00%, 3/18/11 | 323,609 |
| LKR | 67,120 | Sri Lanka Treasury Bill, 0.00%, 3/25/11 | 598,057 |
| LKR | 61,000 | Sri Lanka Treasury Bill, 0.00%, 4/29/11 | 539,880 |
| LKR | 200,370 | Sri Lanka Treasury Bill, 0.00%, 5/13/11 | 1,768,594 |
| LKR | 230,890 | Sri Lanka Treasury Bill, 0.00%, 7/15/11 | 2,013,107 |
| LKR | 135,510 | Sri Lanka Treasury Bill, 0.00%, 8/5/11 | 1,176,681 |
| LKR | 35,800 | Sri Lanka Treasury Bill, 0.00%, 10/7/11 | 307,065 |
| LKR | 91,000 | Sri Lanka Treasury Bill, 0.00%, 1/20/12 | 764,597 |
| Total Sri Lanka | | | \$ 7,745,589 |

| Principal Amount* (000 s omitted) | Security | Value |
|--|---------------------------------------|----------------------|
| Uruguay 0.4% | | |
| UYU 9,800 | Uruguay Treasury Bill, 0.00%, 2/15/11 | \$ 497,411 |
| UYU 2,655 | Uruguay Treasury Bill, 0.00%, 7/5/11 | 130,922 |
| UYU 5,110 | Uruguay Treasury Bill, 0.00%, 8/11/11 | 250,190 |
| UYU 7,833 | Uruguay Treasury Bill, 0.00%, 8/30/11 | 381,872 |
| UYU 2,775 | Uruguay Treasury Bill, 0.00%, 9/16/11 | 134,759 |
| Total Uruguay | | \$ 1,395,154 |
| Zambia 0.3% | | |
| ZMK 745,000 | Zambia Treasury Bill, 0.00%, 3/14/11 | \$ 153,539 |
| ZMK 805,000 | Zambia Treasury Bill, 0.00%, 6/13/11 | 163,635 |
| ZMK 975,000 | Zambia Treasury Bill, 0.00%, 9/12/11 | 194,206 |
| ZMK 470,000 | Zambia Treasury Bill, 0.00%, 10/10/11 | 93,161 |
| ZMK 1,910,000 | Zambia Treasury Bill, 0.00%, 12/12/11 | 373,054 |
| Total Zambia | | \$ 977,595 |
| Total Foreign Government Securities (identified cost \$60,475,090) | | \$ 61,078,518 |

U.S. Treasury Obligations 0.1%

| Security | Principal Amount (000 s omitted) | Value |
|---|--|-------------------|
| U.S. Treasury Bill, 0.00%, 7/28/11 | \$ 220 | \$ 219,632 |
| Total U.S. Treasury Obligations (identified cost \$219,605) | | \$ 219,632 |

Other Securities 3.8%

| Description | Interest/ Principal Amount (000 s omitted) | Value |
|--------------------|--|--------------|
|--------------------|--|--------------|

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| | | | | |
|--|----|--------|----|------------|
| Eaton Vance Cash Reserves Fund, LLC, 0.21% ⁽¹⁸⁾ | \$ | 12,077 | \$ | 12,076,775 |
| State Street Bank and Trust Euro Time Deposit, 0.01%, 2/1/11 | | | | |