

Eaton Vance Short Duration Diversified Income Fund
Form N-Q
September 28, 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

July 31, 2011

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance
Short Duration Diversified Income Fund
July 31, 2011

CONSOLIDATED PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 43.1%

| Principal Amount* | Borrower/Tranche Description | Value |
|-----------------------------------|---|---------------------|
| (000 s omitted) | | |
| Aerospace and Defense 0.6% | | |
| | DAE Aviation Holdings, Inc. | |
| 110 | Term Loan, 5.26%, Maturing July 31, 2014 | \$ 110,210 |
| 115 | Term Loan, 5.26%, Maturing July 31, 2014 | 114,702 |
| | Delos Aircraft, Inc. | |
| 300 | Term Loan, 7.00%, Maturing March 17, 2016 | 302,143 |
| | Doncasters (Dundee HoldCo 4 Ltd.) | |
| 113 | Term Loan, 4.19%, Maturing May 15, 2015 | 106,577 |
| 113 | Term Loan, 4.69%, Maturing May 13, 2016 | 106,577 |
| GBP 250 | Term Loan - Second Lien, 6.64%, Maturing January 13, 2016 | 381,637 |
| | International Lease Finance Co. | |
| 500 | Term Loan, 6.75%, Maturing March 17, 2015 | 503,170 |
| | TransDigm, Inc. | |
| 448 | Term Loan, 4.00%, Maturing February 14, 2017 | 448,869 |
| | | \$ 2,073,885 |
| | | |
| Automotive 2.2% | | |
| | Allison Transmission, Inc. | |
| 738 | Term Loan, 2.94%, Maturing August 7, 2014 | \$ 724,231 |
| | Chrysler Group, LLC | |
| 650 | Term Loan, 6.00%, Maturing May 24, 2017 | 633,954 |
| | Delphi Corp. | |
| 385 | Term Loan, 3.50%, Maturing March 31, 2017 | 386,826 |
| | Federal-Mogul Corp. | |
| 942 | Term Loan, 2.13%, Maturing December 29, 2014 | 899,265 |
| 556 | Term Loan, 2.13%, Maturing December 28, 2015 | 530,980 |
| | Ford Motor Co. | |
| 342 | Term Loan, 2.94%, Maturing December 16, 2013 | 341,920 |
| | Goodyear Tire & Rubber Co. | |
| 3,175 | Term Loan - Second Lien, 1.94%, Maturing April 30, 2014 | 3,067,275 |
| | KAR Auction Services, Inc. | |
| 575 | Term Loan, 5.00%, Maturing May 19, 2017 | 578,183 |
| | Metaldyne, LLC | |
| 299 | Term Loan, 5.25%, Maturing May 18, 2017 | 299,063 |
| | | \$ 7,461,697 |

Brokers, Dealers and Investment Houses 0.1%

| | | | |
|-----|---|----|----------------|
| | Mondrian Investment Partners, Ltd. | | |
| 275 | Term Loan, 5.50%, Maturing July 12, 2018 | \$ | 275,000 |
| | | \$ | 275,000 |

Building and Development 0.2%

| | | | |
|-----|--|----|----------------|
| | Brickman Group Holdings, Inc. | | |
| 249 | Term Loan, 7.25%, Maturing October 14, 2016 | \$ | 252,248 |
| | Panolam Industries Holdings, Inc. | | |
| 112 | Term Loan, 8.25%, Maturing December 31, 2013 | | 109,057 |
| | RE/MAX International, Inc. | | |
| 414 | Term Loan, 5.50%, Maturing April 15, 2016 | | 415,670 |
| | | \$ | 776,975 |

Business Equipment and Services 3.7%

| | | | |
|-----|---|----|---------|
| | Axiom Corp. | | |
| 291 | Term Loan, 3.23%, Maturing March 15, 2015 | \$ | 290,048 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|--------------------------------------|---|----------------------|
| | Advantage Sales & Marketing, Inc. | |
| 373 | Term Loan, 5.25%, Maturing December 18, 2017 | \$ 375,875 |
| | Affinion Group, Inc. | |
| 1,038 | Term Loan, 5.00%, Maturing October 10, 2016 | 1,036,559 |
| | Dealer Computer Services, Inc. | |
| 475 | Term Loan, 3.75%, Maturing April 20, 2018 | 476,484 |
| | Education Management, LLC | |
| 840 | Term Loan, 2.00%, Maturing June 3, 2013 | 828,609 |
| | Language Line, LLC | |
| 440 | Term Loan, 6.25%, Maturing June 20, 2016 | 443,020 |
| | Mitchell International, Inc. | |
| 187 | Term Loan, 2.25%, Maturing March 28, 2014 | 180,808 |
| | NE Customer Service | |
| 392 | Term Loan, 6.00%, Maturing March 23, 2016 | 391,607 |
| | Protection One Alarm Monitor, Inc. | |
| 360 | Term Loan, 6.00%, Maturing June 4, 2016 | 361,127 |
| | Quintiles Transnational Corp. | |
| 850 | Term Loan, 5.00%, Maturing June 8, 2018 | 847,875 |
| | Sabre, Inc. | |
| 1,337 | Term Loan, 2.21%, Maturing September 30, 2014 | 1,205,614 |
| | Serena Software, Inc. | |
| 1,185 | Term Loan, 4.25%, Maturing March 10, 2016 | 1,156,856 |
| | Sitel (Client Logic) | |
| 165 | Term Loan, 7.00%, Maturing January 30, 2017 | 166,158 |
| | SunGard Data Systems, Inc. | |
| 79 | Term Loan, 1.94%, Maturing February 28, 2014 | 77,396 |
| 2,238 | Term Loan, 3.85%, Maturing February 26, 2016 | 2,231,888 |
| | TASC, Inc. | |
| 299 | Term Loan, 4.50%, Maturing December 18, 2015 | 299,812 |
| | Town Sports International, Inc. | |
| 200 | Term Loan, 7.00%, Maturing May 4, 2018 | 200,498 |
| | Travelport, LLC | |
| EUR 370 | Term Loan, 6.04%, Maturing August 21, 2015 | 511,261 |
| | Vantiv, LLC | |
| 249 | Term Loan, 4.50%, Maturing November 3, 2016 | 249,001 |
| | West Corp. | |
| 139 | Term Loan, 2.63%, Maturing October 24, 2013 | 138,834 |
| 339 | Term Loan, 4.50%, Maturing July 15, 2016 | 340,667 |
| 965 | Term Loan, 4.50%, Maturing July 15, 2016 | 968,298 |
| | | \$ 12,778,295 |
| | Cable and Satellite Television 3.0% | |
| | Atlantic Broadband Finance, LLC | |
| 245 | Term Loan, 4.00%, Maturing March 8, 2016 | \$ 246,036 |

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| | | | |
|-----|-------|--|-----------|
| | | Bresnan Communications, LLC | |
| | 224 | Term Loan, 4.50%, Maturing December 14, 2017 | 224,180 |
| | | CSC Holdings, Inc. | |
| | 1,451 | Term Loan, 1.94%, Maturing March 29, 2016 | 1,436,812 |
| | | DG FastChannel, Inc. | |
| | 300 | Term Loan, Maturing July 26, 2018 ⁽²⁾ | 297,938 |
| | | Insight Midwest Holdings, LLC | |
| | 946 | Term Loan, 1.96%, Maturing April 7, 2014 | 939,246 |
| | | Kabel Deutschland GmbH | |
| EUR | 761 | Term Loan, 3.69%, Maturing March 31, 2014 | 1,093,464 |
| | | MCC Iowa, LLC | |
| | 1,934 | Term Loan, 1.91%, Maturing January 30, 2015 | 1,856,810 |
| | | NDS Finance, Ltd. | |
| | 274 | Term Loan, 4.00%, Maturing March 12, 2018 | 271,998 |
| | | ProSiebenSat.1 Media AG | |
| EUR | 56 | Term Loan, 4.20%, Maturing March 6, 2015 | 73,187 |

| Principal Amount* | | Borrower/Tranche Description | Value |
|--------------------------|-------|---|----------------------|
| (000 s omitted) | | | |
| EUR | 232 | Term Loan, 3.31%, Maturing June 26, 2015 | \$ 318,696 |
| EUR | 9 | Term Loan, 3.31%, Maturing July 3, 2015 | 12,934 |
| EUR | 56 | Term Loan, 4.45%, Maturing March 4, 2016 | 73,187 |
| | | UPC Broadband Holding B.V. | |
| EUR | 1,394 | Term Loan, 5.07%, Maturing December 31, 2016 | 1,954,429 |
| EUR | 604 | Term Loan, 5.32%, Maturing December 31, 2017 | 851,060 |
| | | YPSO Holding SA | |
| EUR | 93 | Term Loan, 5.19%, Maturing June 16, 2014 ⁽³⁾ | 121,918 |
| EUR | 151 | Term Loan, 5.19%, Maturing June 16, 2014 ⁽³⁾ | 198,918 |
| EUR | 226 | Term Loan, 5.19%, Maturing June 16, 2014 ⁽³⁾ | 297,222 |
| | | | \$ 10,268,035 |

Chemicals and Plastics 2.4%

| | | | |
|-----|-------|--|---------------------|
| | | Ashland, Inc. | |
| | 400 | Term Loan, Maturing July 30, 2018 ⁽²⁾ | \$ 401,156 |
| | | Celanese Holdings, LLC | |
| | 1,027 | Term Loan, 3.25%, Maturing October 31, 2016 | 1,031,962 |
| | | Huntsman International, LLC | |
| | 567 | Term Loan, 1.72%, Maturing April 21, 2014 | 552,263 |
| | 1,547 | Term Loan, 2.72%, Maturing April 19, 2017 | 1,505,451 |
| | | INEOS Group | |
| | 751 | Term Loan, 7.50%, Maturing December 16, 2013 | 778,245 |
| | 751 | Term Loan, 8.00%, Maturing December 16, 2014 | 778,723 |
| | | MacDermid, Inc. | |
| EUR | 320 | Term Loan, 3.64%, Maturing April 11, 2014 | 453,739 |
| | | Momentive Performance Materials | |
| | 495 | Term Loan, 3.69%, Maturing May 5, 2015 | 486,468 |
| | | Nalco Co. | |
| | 298 | Term Loan, 4.50%, Maturing October 5, 2017 | 298,378 |
| | | Norit NV | |
| | 250 | Term Loan, 7.50%, Maturing July 7, 2017 | 251,250 |
| | | Rockwood Specialties Group, Inc. | |
| | 475 | Term Loan, 3.75%, Maturing February 9, 2018 | 477,932 |
| | | Solutia, Inc. | |
| | 509 | Term Loan, 3.50%, Maturing August 1, 2017 | 510,941 |
| | | Styron S.A.R.L. | |
| | 398 | Term Loan, 6.00%, Maturing August 2, 2017 | 398,705 |
| | | Univar, Inc. | |
| | 299 | Term Loan, 5.00%, Maturing June 30, 2017 | 298,367 |
| | | | \$ 8,223,580 |

Conglomerates 1.4%

Goodman Global Holdings, Inc.

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| | | | |
|-------|--|----|------------------|
| 372 | Term Loan, 5.75%, Maturing October 28, 2016 | \$ | 374,487 |
| | Jarden Corp. | | |
| 528 | Term Loan, 3.25%, Maturing March 30, 2018 | | 530,201 |
| | RBS Global, Inc. | | |
| 2,000 | Term Loan, 2.77%, Maturing July 19, 2013 | | 1,987,500 |
| | RGIS Holdings, LLC | | |
| 37 | Term Loan, 2.75%, Maturing April 30, 2014 | | 35,644 |
| 731 | Term Loan, 2.75%, Maturing April 30, 2014 | | 712,879 |
| | Service Master Co. | | |
| 45 | Term Loan, 2.69%, Maturing July 24, 2014 | | 43,628 |
| 452 | Term Loan, 2.71%, Maturing July 24, 2014 | | 438,099 |
| | US Investigations Services, Inc. | | |
| 404 | Term Loan, 3.00%, Maturing February 21, 2015 | | 396,849 |
| | Walter Industries, Inc. | | |
| 449 | Term Loan, 4.00%, Maturing April 2, 2018 | | 449,792 |
| | | \$ | 4,969,079 |

| Principal Amount* | | Value |
|--------------------------|---|---------------------|
| (000 s omitted) | Borrower/Tranche Description | |
| | Containers and Glass Products 0.9% | |
| | Berry Plastics Corp. | |
| 523 | Term Loan, 2.26%, Maturing April 3, 2015 | \$ 494,209 |
| | Consolidated Container Co. | |
| 292 | Term Loan, 2.44%, Maturing March 28, 2014 | 283,100 |
| | Graham Packaging Holdings Co. | |
| 767 | Term Loan, 6.75%, Maturing April 4, 2014 | 769,068 |
| | Reynolds Group Holdings, Inc. | |
| 988 | Term Loan, 4.25%, Maturing February 9, 2018 | 981,765 |
| 550 | Term Loan, Maturing August 9, 2018 ⁽²⁾ | 544,844 |
| | | \$ 3,072,986 |
| | Cosmetics/Toiletries 0.7% | |
| | Alliance Boots Holdings, Ltd. | |
| EUR 1,000 | Term Loan, 4.30%, Maturing July 9, 2015 | \$ 1,393,792 |
| | Bausch & Lomb, Inc. | |
| 113 | Term Loan, 3.44%, Maturing April 24, 2015 | 112,726 |
| 466 | Term Loan, 3.48%, Maturing April 24, 2015 | 463,099 |
| | Prestige Brands, Inc. | |
| 358 | Term Loan, 4.76%, Maturing March 24, 2016 | 360,608 |
| | | \$ 2,330,225 |
| | Drugs 0.3% | |
| | Endo Pharmaceuticals Holdings, Inc. | |
| 275 | Term Loan, 4.00%, Maturing June 18, 2018 | \$ 276,056 |
| | Warner Chilcott Corp. | |
| 154 | Term Loan, 4.25%, Maturing March 15, 2018 | 154,213 |
| 308 | Term Loan, 4.25%, Maturing March 15, 2018 | 308,425 |
| | WC Luxco S.A.R.L. | |
| 212 | Term Loan, 4.25%, Maturing March 15, 2018 | 212,042 |
| | | \$ 950,736 |
| | Ecological Services and Equipment 0.2% | |
| | Big Dumpster Merger Sub, Inc. | |
| 92 | Term Loan, 2.44%, Maturing February 5, 2013 | \$ 79,190 |
| | Sensus Metering Systems, Inc. | |
| 125 | Term Loan, 4.75%, Maturing May 9, 2017 | 125,311 |
| | Wastequip, Inc. | |
| 377 | Term Loan, 2.44%, Maturing February 5, 2013 | 325,782 |
| | | \$ 530,283 |

Electronics/Electrical 1.8%

| | | | |
|-----|--|----|---------|
| | Aspect Software, Inc. | | |
| 370 | Term Loan, 6.25%, Maturing May 6, 2016 | \$ | 371,238 |
| | Eagle Parent, Inc. | | |
| 525 | Term Loan, 5.00%, Maturing May 16, 2018 | | 513,188 |
| | Edwards (Cayman Island II), Ltd. | | |
| 224 | Term Loan, 5.50%, Maturing May 31, 2016 | | 223,502 |
| | Freescale Semiconductor, Inc. | | |
| 936 | Term Loan, 4.44%, Maturing December 1, 2016 | | 932,644 |
| | Infor Enterprise Solutions Holdings | | |
| 250 | Term Loan, 5.69%, Maturing March 3, 2014 | | 216,250 |
| 376 | Term Loan, 5.94%, Maturing July 28, 2015 | | 364,291 |
| 720 | Term Loan, 5.94%, Maturing July 28, 2015 | | 702,719 |
| 92 | Term Loan - Second Lien, 6.44%, Maturing March 3, 2014 | | 80,361 |
| 158 | Term Loan - Second Lien, 6.44%, Maturing March 3, 2014 | | 138,591 |
| | Network Solutions, LLC | | |
| 417 | Term Loan, 2.44%, Maturing March 7, 2014 | | 404,892 |
| | NXP B.V. | | |
| 549 | Term Loan, 4.50%, Maturing March 7, 2017 | | 549,311 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|---------------------|
| | Open Solutions, Inc. | |
| 311 | Term Loan, 2.38%, Maturing January 23, 2014 | \$ 271,094 |
| | Sensata Technologies Finance Company, LLC | |
| 700 | Term Loan, 4.00%, Maturing May 11, 2018 | 700,312 |
| | Spectrum Brands, Inc. | |
| 589 | Term Loan, 5.00%, Maturing June 17, 2016 | 593,973 |
| | SS&C Technologies, Inc. | |
| 286 | Term Loan, 2.24%, Maturing November 23, 2012 | 282,759 |
| | | \$ 6,345,125 |
| Equipment Leasing | 0.2% | |
| | Hertz Corp. | |
| 698 | Term Loan, 3.75%, Maturing March 9, 2018 | \$ 697,539 |
| | | \$ 697,539 |
| Financial Intermediaries | 0.8% | |
| | Citco III, Ltd. | |
| 325 | Term Loan, 6.25%, Maturing June 29, 2018 | \$ 323,984 |
| | HarbourVest Partners, LLC | |
| 249 | Term Loan, 6.25%, Maturing December 14, 2016 | 250,710 |
| | Interactive Data Corp. | |
| 449 | Term Loan, 4.75%, Maturing February 12, 2018 | 449,331 |
| | Jupiter Asset Management Group | |
| GBP 114 | Term Loan, 4.46%, Maturing March 17, 2015 | 185,062 |
| | LPL Holdings, Inc. | |
| 113 | Term Loan, 1.95%, Maturing June 28, 2013 | 112,828 |
| 356 | Term Loan, 4.25%, Maturing June 25, 2015 | 357,819 |
| | MSCI, Inc. | |
| 688 | Term Loan, 3.75%, Maturing March 14, 2017 | 692,409 |
| | Nuveen Investments, Inc. | |
| 231 | Term Loan, 3.25%, Maturing November 13, 2014 | 226,671 |
| 269 | Term Loan, 5.75%, Maturing May 12, 2017 | 269,504 |
| | | \$ 2,868,318 |
| Food Products | 0.6% | |
| | Acosta, Inc. | |
| 249 | Term Loan, 4.75%, Maturing March 1, 2018 | \$ 248,596 |
| | Dole Food Company, Inc. | |
| 193 | Term Loan, 5.05%, Maturing July 6, 2018 | 193,142 |
| 358 | Term Loan, 5.06%, Maturing July 6, 2018 | 358,692 |
| | Pierre Foods, Inc. | |
| 273 | Term Loan, 7.00%, Maturing September 30, 2016 | 275,837 |

Pinnacle Foods Finance, LLC

1,031 Term Loan, 2.69%, Maturing April 2, 2014 1,022,500

\$ 2,098,767

Food Service 2.3%

Aramark Corp.

43 Term Loan, 2.06%, Maturing January 27, 2014 \$ 42,066

529 Term Loan, 2.12%, Maturing January 27, 2014 522,177

GBP 525 Term Loan, 2.83%, Maturing January 27, 2014 838,462

77 Term Loan, 3.44%, Maturing July 26, 2016 76,502

1,168 Term Loan, 3.50%, Maturing July 26, 2016 1,163,258

Buffets, Inc.

297 Term Loan, 12.00%, Maturing April 21, 2015⁽³⁾ 256,726

35 Term Loan, 7.50%, Maturing April 22, 2015⁽³⁾ 27,357

Burger King Corp.

597 Term Loan, 4.50%, Maturing October 19, 2016 596,463

Del Monte Corp.

750 Term Loan, 4.50%, Maturing March 8, 2018 747,723

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|---------------------|
| | DineEquity, Inc. | |
| 321 | Term Loan, 4.25%, Maturing October 19, 2017 | \$ 321,898 |
| | Dunkin' Brands, Inc. | |
| 547 | Term Loan, 4.25%, Maturing November 23, 2017 | 547,852 |
| | JRD Holdings, Inc. | |
| 552 | Term Loan, 2.47%, Maturing July 2, 2014 | 547,106 |
| | OSI Restaurant Partners, LLC | |
| 63 | Term Loan, 2.50%, Maturing June 14, 2013 | 60,663 |
| 635 | Term Loan, 2.50%, Maturing June 14, 2014 | 612,494 |
| | Selecta | |
| EUR 741 | Term Loan, 4.15%, Maturing June 28, 2015 | 946,870 |
| | U.S. Foodservice, Inc. | |
| 499 | Term Loan, 2.69%, Maturing July 3, 2014 | 473,392 |
| | | \$ 7,781,009 |
| Food/Drug Retailers | 1.2% | |
| | General Nutrition Centers, Inc. | |
| 581 | Term Loan, 4.25%, Maturing March 2, 2018 | \$ 581,686 |
| | NBTY, Inc. | |
| 448 | Term Loan, 4.25%, Maturing October 2, 2017 | 448,372 |
| | Rite Aid Corp. | |
| 952 | Term Loan, 1.94%, Maturing June 4, 2014 | 908,683 |
| 413 | Term Loan, 4.50%, Maturing March 2, 2018 | 406,352 |
| | Roundy's Supermarkets, Inc. | |
| 1,141 | Term Loan, 7.00%, Maturing November 3, 2013 | 1,145,787 |
| | Supervalu, Inc. | |
| 648 | Term Loan, 4.50%, Maturing April 28, 2018 | 639,906 |
| | | \$ 4,130,786 |
| Forest Products | 0.5% | |
| | Georgia-Pacific Corp. | |
| 1,182 | Term Loan, 2.25%, Maturing December 20, 2012 | \$ 1,182,745 |
| 418 | Term Loan, 3.50%, Maturing December 23, 2014 | 418,817 |
| | | \$ 1,601,562 |
| Health Care | 4.7% | |
| | Alere, Inc. | |
| 475 | Term Loan, 4.50%, Maturing June 30, 2017 | \$ 474,525 |
| | Ascend Learning | |
| 224 | Term Loan, 7.01%, Maturing December 6, 2016 | 223,782 |
| | Aveta Holdings, LLC | |
| 125 | Term Loan, 8.50%, Maturing April 14, 2015 | 125,521 |

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| | | | |
|-----|-------|--|-----------|
| | 125 | Term Loan, 8.50%, Maturing April 14, 2015 | 125,521 |
| | | Biomet, Inc. | |
| | 746 | Term Loan, 3.23%, Maturing March 25, 2015 | 739,504 |
| EUR | 337 | Term Loan, 4.43%, Maturing March 25, 2015 | 483,753 |
| | | Capsugel Healthcare, Ltd. | |
| | 250 | Term Loan, Maturing August 1, 2018 ⁽²⁾ | 251,000 |
| | | Cardinal Health 409, Inc. | |
| | 408 | Term Loan, 2.44%, Maturing April 10, 2014 | 391,680 |
| | | Carestream Health, Inc. | |
| | 249 | Term Loan, 5.00%, Maturing February 25, 2017 | 232,958 |
| | | Carl Zeiss Vision Holding GmbH | |
| | 40 | Term Loan, 4.00%, Maturing September 30, 2019 | 34,300 |
| | | Community Health Systems, Inc. | |
| | 70 | Term Loan, 2.50%, Maturing July 25, 2014 | 68,063 |
| | 1,367 | Term Loan, 2.50%, Maturing July 25, 2014 | 1,323,326 |
| | 687 | Term Loan, 3.75%, Maturing January 25, 2017 | 671,314 |
| | | Dako EQT Project Delphi | |
| | 250 | Term Loan - Second Lien, 4.00%, Maturing December 12, 2016 | 227,313 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|------------|
| | DaVita, Inc. | |
| 647 | Term Loan, 4.50%, Maturing October 20, 2016 | \$ 649,291 |
| | DJO Finance, LLC | |
| 159 | Term Loan, 3.19%, Maturing May 20, 2014 | 156,951 |
| | Fenwal, Inc. | |
| 71 | Term Loan, 2.50%, Maturing February 28, 2014 | 67,685 |
| 414 | Term Loan, 2.50%, Maturing February 28, 2014 | 394,769 |
| | Grifols SA | |
| 450 | Term Loan, 6.00%, Maturing June 1, 2017 | 452,484 |
| | HCA, Inc. | |
| 1,091 | Term Loan, 3.50%, Maturing March 31, 2017 | 1,071,885 |
| 455 | Term Loan, 3.50%, Maturing May 1, 2018 | 447,097 |
| | Health Management Associates, Inc. | |
| 1,008 | Term Loan, 2.00%, Maturing February 28, 2014 | 985,979 |
| | Iasis Healthcare, LLC | |
| 324 | Term Loan, 5.00%, Maturing May 3, 2018 | 323,174 |
| | inVentiv Health, Inc. | |
| 495 | Term Loan, 4.75%, Maturing August 4, 2016 | 493,417 |
| | Kindred Healthcare, Inc. | |
| 350 | Term Loan, 5.25%, Maturing June 1, 2018 | 350,087 |
| | Nyco Holdings | |
| EUR 290 | Term Loan, 5.19%, Maturing December 29, 2014 | 414,799 |
| EUR 290 | Term Loan, 5.94%, Maturing December 29, 2015 | 414,697 |
| | P&F Capital S.A.R.L. | |
| EUR 59 | Term Loan, 3.72%, Maturing December 20, 2013 | 84,698 |
| EUR 91 | Term Loan, 3.72%, Maturing December 20, 2013 | 130,619 |
| EUR 114 | Term Loan, 3.72%, Maturing December 20, 2013 | 163,116 |
| EUR 190 | Term Loan, 3.72%, Maturing December 20, 2013 | 272,533 |
| EUR 32 | Term Loan, 4.47%, Maturing December 22, 2014 | 45,768 |
| EUR 66 | Term Loan, 4.47%, Maturing December 22, 2014 | 94,857 |
| EUR 86 | Term Loan, 4.47%, Maturing December 22, 2014 | 122,984 |
| EUR 269 | Term Loan, 4.47%, Maturing December 22, 2014 | 386,461 |
| | RadNet Management, Inc. | |
| 247 | Term Loan, 5.75%, Maturing April 1, 2016 | 247,122 |
| | ReAble Therapeutics Finance, LLC | |
| 424 | Term Loan, 2.19%, Maturing November 18, 2013 | 422,630 |
| | Select Medical Holdings Corp. | |
| 600 | Term Loan, 5.50%, Maturing May 25, 2018 | 590,618 |
| | TriZetto Group, Inc. (The) | |
| 300 | Term Loan, 4.75%, Maturing May 2, 2018 | 298,594 |
| | Vanguard Health Holding Co., LLC | |
| 743 | Term Loan, 5.00%, Maturing January 29, 2016 | 744,106 |
| | VWR Funding, Inc. | |
| 931 | Term Loan, 2.69%, Maturing June 30, 2014 | 907,143 |

| | | |
|-----------------------------|--|----------------------|
| | | \$ 16,106,124 |
| Home Furnishings | 0.3% | |
| | National Bedding Co., LLC | |
| 974 | Term Loan, 3.75%, Maturing November 28, 2013 | \$ 968,792 |
| | Oreck Corp. | |
| 85 | Term Loan - Second Lien, 3.75%, Maturing March 19, 2016 ⁽⁴⁾ | 76,273 |
| | | \$ 1,045,065 |
| Industrial Equipment | 0.9% | |
| | Brand Energy and Infrastructure Services, Inc. | |
| 183 | Term Loan, 3.56%, Maturing February 7, 2014 | \$ 169,216 |
| | EPD Holdings, (Goodyear Engineering Products) | |
| 84 | Term Loan, 2.69%, Maturing July 31, 2014 | 80,532 |
| 590 | Term Loan, 2.69%, Maturing July 31, 2014 | 562,266 |
| 200 | Term Loan - Second Lien, 5.94%, Maturing July 31, 2015 | 180,750 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|---|---|---------------------|
| | Generac Acquisition Corp. | |
| 252 | Term Loan, 2.74%, Maturing November 11, 2013 | \$ 251,357 |
| | JMC Steel Group, Inc. | |
| 150 | Term Loan, 4.75%, Maturing April 3, 2017 | 150,465 |
| | Pinafore, LLC | |
| 442 | Term Loan, 4.25%, Maturing September 29, 2016 | 442,690 |
| | Polypore, Inc. | |
| 797 | Term Loan, 2.19%, Maturing July 3, 2014 | 789,757 |
| | Sequa Corp. | |
| 397 | Term Loan, 3.50%, Maturing December 3, 2014 | 390,702 |
| | | \$ 3,017,735 |
| Insurance 0.9% | | |
| | Alliant Holdings I, Inc. | |
| 477 | Term Loan, 3.25%, Maturing August 21, 2014 | \$ 471,944 |
| | Applied Systems, Inc. | |
| 299 | Term Loan, 5.50%, Maturing December 8, 2016 | 300,179 |
| | CCC Information Services Group, Inc. | |
| 249 | Term Loan, 5.50%, Maturing November 11, 2015 | 250,070 |
| | CNO Financial Group, Inc. | |
| 247 | Term Loan, 6.25%, Maturing September 30, 2016 | 248,466 |
| | Crawford & Company | |
| 324 | Term Loan, 5.00%, Maturing October 30, 2013 | 326,342 |
| | Crump Group, Inc. | |
| 151 | Term Loan, 3.20%, Maturing August 1, 2014 | 147,679 |
| | HUB International Holdings, Inc. | |
| 128 | Term Loan, 2.75%, Maturing June 13, 2014 | 124,359 |
| 569 | Term Loan, 2.75%, Maturing June 13, 2014 | 553,227 |
| | U.S.I. Holdings Corp. | |
| 703 | Term Loan, 2.69%, Maturing May 5, 2014 | 685,727 |
| | | \$ 3,107,993 |
| Leisure Goods/Activities/Movies 2.2% | | |
| | AMC Entertainment, Inc. | |
| 1,934 | Term Loan, 3.50%, Maturing December 16, 2016 | \$ 1,922,386 |
| | AMC Networks, Inc. | |
| 275 | Term Loan, 4.00%, Maturing December 31, 2018 | 274,312 |
| | Bombardier Recreational Products | |
| 522 | Term Loan, 2.75%, Maturing June 28, 2013 | 510,009 |
| | Cinemark, Inc. | |
| 975 | Term Loan, 3.47%, Maturing April 29, 2016 | 980,665 |
| | Miramax Film NY, LLC | |
| 178 | Term Loan, 7.75%, Maturing May 20, 2016 | 181,138 |

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| | | |
|-------|---|---------------------|
| | National CineMedia, LLC | |
| 550 | Term Loan, 1.75%, Maturing February 13, 2015 | 540,100 |
| | Regal Cinemas Corp. | |
| 1,219 | Term Loan, 3.50%, Maturing August 23, 2017 | 1,219,542 |
| | Revolution Studios Distribution Co., LLC | |
| 272 | Term Loan, 3.94%, Maturing December 21, 2014 | 202,904 |
| 225 | Term Loan - Second Lien, 7.19%, Maturing June 21, 2015 ⁽⁴⁾ | 69,300 |
| | SeaWorld Parks & Entertainment, Inc. | |
| 251 | Term Loan, 2.94%, Maturing February 17, 2016 | 251,048 |
| 229 | Term Loan, 4.00%, Maturing August 17, 2017 | 229,416 |
| | Six Flags Theme Parks, Inc. | |
| 605 | Term Loan, 5.25%, Maturing June 30, 2016 | 608,739 |
| | SRAM, LLC | |
| 225 | Term Loan, 4.77%, Maturing June 7, 2018 | 225,141 |
| | Zuffa, LLC | |
| 480 | Term Loan, 2.25%, Maturing June 19, 2015 | 470,800 |
| | | \$ 7,685,500 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|---|---------------------|
| Lodging and Casinos 0.9% | | |
| Harrah's Operating Co. | | |
| 403 | Term Loan, 3.23%, Maturing January 28, 2015 | \$ 363,983 |
| 1,560 | Term Loan, 3.25%, Maturing January 28, 2015 | 1,408,939 |
| Herbst Gaming, Inc. | | |
| 409 | Term Loan, 10.00%, Maturing December 31, 2015 | 421,360 |
| Las Vegas Sands, LLC | | |
| 107 | Term Loan, 2.72%, Maturing November 23, 2016 | 103,335 |
| 530 | Term Loan, 2.72%, Maturing November 23, 2016 | 512,434 |
| VML US Finance, LLC | | |
| 109 | Term Loan, 4.69%, Maturing May 25, 2012 | 108,581 |
| 217 | Term Loan, 4.69%, Maturing May 27, 2013 | 217,161 |
| | | \$ 3,135,793 |
| Nonferrous Metals/Minerals 0.4% | | |
| Fairmount Minerals, Ltd. | | |
| 535 | Term Loan, 5.25%, Maturing March 15, 2017 | \$ 536,532 |
| Noranda Aluminum Acquisition | | |
| 341 | Term Loan, 1.94%, Maturing May 16, 2014 | 338,301 |
| Novelis, Inc. | | |
| 423 | Term Loan, 3.75%, Maturing March 10, 2017 | 424,020 |
| | | \$ 1,298,853 |
| Oil and Gas 1.1% | | |
| CITGO Petroleum Corp. | | |
| 569 | Term Loan, 9.00%, Maturing June 23, 2017 | \$ 593,680 |
| Dynegy Holdings, Inc. | | |
| 73 | Term Loan, 3.94%, Maturing April 2, 2013 | 72,479 |
| 925 | Term Loan, 3.94%, Maturing April 2, 2013 | 914,389 |
| Frac Tech International, LLC | | |
| 440 | Term Loan, 6.25%, Maturing May 6, 2016 | 440,011 |
| Gibson Energy | | |
| 400 | Term Loan, 5.75%, Maturing June 14, 2018 | 399,625 |
| MEG Energy Corp. | | |
| 250 | Term Loan, 4.00%, Maturing March 16, 2018 | 250,364 |
| Obsidian Natural Gas Trust | | |
| 807 | Term Loan, 7.00%, Maturing November 2, 2015 | 818,859 |
| Sheridan Production Partners I, LLC | | |
| 25 | Term Loan, 6.50%, Maturing April 20, 2017 | 24,704 |
| 40 | Term Loan, 6.50%, Maturing April 20, 2017 | 40,445 |
| 304 | Term Loan, 6.50%, Maturing April 20, 2017 | 305,223 |
| | | \$ 3,859,779 |

Publishing 1.6%

| | | |
|-------|---|------------|
| | Cengage Learning, Inc. | |
| 484 | Term Loan, 2.50%, Maturing July 3, 2014 | \$ 423,935 |
| | GateHouse Media Operating, Inc. | |
| 307 | Term Loan, 2.19%, Maturing August 28, 2014 | 109,088 |
| 731 | Term Loan, 2.19%, Maturing August 28, 2014 | 259,369 |
| | Getty Images, Inc. | |
| 1,226 | Term Loan, 5.25%, Maturing November 7, 2016 | 1,233,140 |
| | Laureate Education, Inc. | |
| 444 | Term Loan, 5.25%, Maturing August 15, 2018 | 424,569 |
| | MediaNews Group, Inc. | |
| 32 | Term Loan, 8.50%, Maturing March 19, 2014 | 31,727 |
| | Nielsen Finance, LLC | |
| 1,616 | Term Loan, 2.19%, Maturing August 9, 2013 | 1,595,838 |
| | SGS International, Inc. | |
| 366 | Term Loan, 3.77%, Maturing September 30, 2013 | 365,835 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value | |
|--|-------------------------------------|---|---------------------|
| EUR | 793 | Xsys, Inc. Term Loan, 5.78%, Maturing December 30, 2016 | \$ 1,113,415 |
| | | | \$ 5,556,916 |
| Radio and Television 1.4% | | | |
| | | Block Communications, Inc. | |
| | 260 | Term Loan, 2.19%, Maturing December 22, 2011 | \$ 258,576 |
| | | CMP Susquehanna Corp. | |
| | 579 | Term Loan, 2.19%, Maturing May 3, 2013 | 575,971 |
| | | Cumulus Media, Inc. | |
| | 825 | Term Loan, Maturing August 30, 2018 ⁽²⁾ | 822,247 |
| | | Live Nation Worldwide, Inc. | |
| | 518 | Term Loan, 4.50%, Maturing November 7, 2016 | 519,406 |
| | | Mission Broadcasting, Inc. | |
| | 125 | Term Loan, 5.00%, Maturing September 30, 2016 | 125,796 |
| | | New Young Broadcasting Holding Co., Inc. | |
| | 108 | Term Loan, 8.00%, Maturing June 30, 2015 | 108,800 |
| | | Nexstar Broadcasting, Inc. | |
| | 196 | Term Loan, 5.00%, Maturing September 30, 2016 | 196,760 |
| | | Tyrol Acquisition 2 SAS | |
| EUR | 250 | Term Loan, 5.44%, Maturing January 30, 2015 | 311,627 |
| EUR | 250 | Term Loan, 5.44%, Maturing January 29, 2016 | 311,627 |
| | | Univision Communications, Inc. | |
| | 667 | Term Loan, 2.19%, Maturing September 29, 2014 | 638,542 |
| | 667 | Term Loan, 4.44%, Maturing March 31, 2017 | 634,836 |
| | | Weather Channel | |
| | 269 | Term Loan, 4.25%, Maturing February 13, 2017 | 270,167 |
| | | | \$ 4,774,355 |
| Retailers (Except Food and Drug) 1.6% | | | |
| | | Amscan Holdings, Inc. | |
| | 323 | Term Loan, 6.75%, Maturing December 4, 2017 | \$ 324,242 |
| | | Dollar General Corp. | |
| | 500 | Term Loan, 2.94%, Maturing July 7, 2014 | 500,375 |
| | | FTD, Inc. | |
| | 200 | Term Loan, 4.75%, Maturing June 6, 2018 | 200,245 |
| | | Harbor Freight Tools USA, Inc. | |
| | 373 | Term Loan, 6.50%, Maturing December 22, 2017 | 380,588 |
| | | J. Crew Operating Corp. | |
| | 349 | Term Loan, 4.75%, Maturing March 7, 2018 | 336,057 |
| | | Jo-Ann Stores, Inc. | |
| | 349 | Term Loan, 4.75%, Maturing March 16, 2018 | 345,579 |
| | | Michaels Stores, Inc. | |

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| | | |
|-----|--|---------------------|
| 463 | Term Loan, 2.50%, Maturing October 31, 2013 Neiman Marcus Group, Inc. | 455,650 |
| 600 | Term Loan, 4.75%, Maturing May 16, 2018 Orbitz Worldwide, Inc. | 593,099 |
| 764 | Term Loan, 3.22%, Maturing July 25, 2014 PETCO Animal Supplies, Inc. | 702,207 |
| 248 | Term Loan, 4.50%, Maturing November 24, 2017 Pilot Travel Centers, LLC | 246,823 |
| 350 | Term Loan, 4.25%, Maturing March 30, 2018 Savers, Inc. | 351,530 |
| 224 | Term Loan, 4.25%, Maturing March 3, 2017 Visant Holding Corp. | 225,045 |
| 274 | Term Loan, 5.25%, Maturing December 22, 2016 Yankee Candle Company, Inc. (The) | 272,085 |
| 531 | Term Loan, 2.19%, Maturing February 6, 2014 | 529,240 |
| | | \$ 5,462,765 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|---|---|---------------------|
| Steel 0.1% | | |
| | Niagara Corp. | |
| 201 | Term Loan, 10.50%, Maturing June 29, 2014 ⁽³⁾⁽⁴⁾ | \$ 188,142 |
| | | \$ 188,142 |
| Surface Transport 0.1% | | |
| | Swift Transportation Co., Inc. | |
| 448 | Term Loan, 6.00%, Maturing December 21, 2016 | \$ 450,836 |
| | | \$ 450,836 |
| Telecommunications 2.9% | | |
| | Alaska Communications Systems Holdings, Inc. | |
| 373 | Term Loan, 5.50%, Maturing October 21, 2016 | \$ 374,618 |
| | Asurion Corp. | |
| 1,150 | Term Loan, 5.50%, Maturing May 24, 2018 | 1,142,808 |
| 225 | Term Loan - Second Lien, 9.00%, Maturing May 24, 2019 | 227,000 |
| | BCM Luxembourg, Ltd. | |
| EUR 368 | Term Loan, 3.32%, Maturing September 30, 2014 | 393,549 |
| EUR 369 | Term Loan, 3.57%, Maturing September 30, 2015 | 393,605 |
| EUR 500 | Term Loan - Second Lien, 5.69%, Maturing March 31, 2016 | 114,952 |
| | CommScope, Inc. | |
| 399 | Term Loan, 5.00%, Maturing January 14, 2018 | 401,117 |
| | Intelsat Jackson Holdings SA | |
| 2,145 | Term Loan, 5.25%, Maturing April 2, 2018 | 2,153,840 |
| | IPC Systems, Inc. | |
| GBP 241 | Term Loan, 3.08%, Maturing May 31, 2014 | 390,603 |
| | Macquarie UK Broadcast Ventures, Ltd. | |
| GBP 219 | Term Loan, 2.88%, Maturing December 1, 2014 | 324,670 |
| | MetroPCS Wireless | |
| 1,196 | Term Loan, 3.94%, Maturing March 16, 2018 | 1,193,757 |
| | SBA Communications Corp. | |
| 175 | Term Loan, 3.75%, Maturing June 29, 2018 | 175,219 |
| | Syniverse Technologies, Inc. | |
| 299 | Term Loan, 5.25%, Maturing December 21, 2017 | 299,619 |
| | Telesat Canada, Inc. | |
| 39 | Term Loan, 3.19%, Maturing October 31, 2014 | 38,563 |
| 453 | Term Loan, 3.19%, Maturing October 31, 2014 | 448,940 |
| | Wind Telecomunicazioni SpA | |
| EUR 750 | Term Loan, 5.70%, Maturing December 15, 2017 | 1,054,774 |
| | Windstream Corp. | |
| 843 | Term Loan, 2.99%, Maturing December 17, 2015 | 845,548 |
| | | \$ 9,973,182 |

Utilities 0.9%

| | | | |
|---|---|-----------|-----------------------|
| | AES Corp. | | |
| 499 | Term Loan, 4.25%, Maturing June 1, 2018 | \$ | 499,997 |
| | Calpine Corp. | | |
| 200 | Term Loan, 4.50%, Maturing April 2, 2018 | | 198,525 |
| 549 | Term Loan, 4.50%, Maturing April 2, 2018 | | 544,545 |
| | NRG Energy, Inc. | | |
| 875 | Term Loan, 4.00%, Maturing July 2, 2018 | | 876,797 |
| | TXU Texas Competitive Electric Holdings Co., LLC | | |
| 1,351 | Term Loan, 4.73%, Maturing October 10, 2017 | | 1,010,751 |
| | | \$ | 3,130,615 |
| Total Senior Floating-Rate Interests | | | |
| (identified cost \$147,947,451) | | | \$ 148,027,535 |

Collateralized Mortgage Obligations 5.5%

| Principal Amount (000 s omitted) | Security | Value |
|---|---|----------------------|
| | Federal Home Loan Mortgage Corp.: | |
| \$ 3,699 | Series 2113, Class QG, 6.00%, 1/15/29 | \$ 4,006,009 |
| 2,193 | Series 2167, Class BZ, 7.00%, 6/15/29 | 2,318,153 |
| 2,863 | Series 2182, Class ZB, 8.00%, 9/15/29 | 3,192,787 |
| | | \$ 9,516,949 |
| | Federal National Mortgage Association: | |
| \$ 124 | Series 1989-89, Class H, 9.00%, 11/25/19 | \$ 145,503 |
| 400 | Series 1991-122, Class N, 7.50%, 9/25/21 | 458,411 |
| 3,213 | Series 1993-84, Class M, 7.50%, 6/25/23 | 3,734,334 |
| 1,143 | Series 1994-42, Class K, 6.50%, 4/25/24 | 1,297,582 |
| 1,012 | Series 1997-28, Class ZA, 7.50%, 4/20/27 | 1,200,408 |
| 919 | Series 1997-38, Class N, 8.00%, 5/20/27 | 1,096,004 |
| 1,328 | Series G-33, Class PT, 7.00%, 10/25/21 | 1,483,689 |
| | | \$ 9,415,931 |
| | Total Collateralized Mortgage Obligations (identified cost \$17,728,764) | \$ 18,932,880 |

Commercial Mortgage-Backed Securities 2.6%

| Principal Amount (000 s omitted) | Security | Value |
|---|--|------------------|
| \$ 835 | CSFB, Series 2003-C3, Class D, 4.131%, 5/15/38 | \$ 841,737 |
| 595 | CSFB, Series 2004-C3, Class A5, 5.113%, 7/15/36 ⁽⁵⁾ | 637,746 |
| 160 | GCCFC, Series 2003-C1, Class D, 4.29%, 7/5/35 ⁽⁶⁾ | 165,826 |
| 1,250 | GECCMC, Series 2004-C3, Class A4, 5.189%, 7/10/39 ⁽⁵⁾ | 1,342,188 |
| 1,250 | GSMS, Series 2004-GG2, Class A6, 5.396%, 8/10/38 ⁽⁵⁾ | 1,349,430 |
| 500 | JPMCC, Series 2010-C2, Class C, 5.531%, 11/15/43 ⁽⁵⁾⁽⁶⁾ | 498,322 |
| 1,000 | MLMT, Series 2004-BPC1, Class A4, 4.724%, 10/12/41 ⁽⁵⁾ | 1,043,934 |
| 500 | MSC, Series 2003-IQ6, Class A4, 4.97%, 12/15/41 | 530,678 |
| 675 | RBSCF, Series 2010-MB1, Class C, 4.67%, 4/15/24 ⁽⁵⁾⁽⁶⁾ | 717,902 |
| 1,225 | WBCMT, Series 2004-C12, Class A4, 5.316%, 7/15/41 ⁽⁵⁾ | 1,320,660 |
| 500 | WFCM, Series 2010-C1, Class C, 5.59%, 11/15/43 ⁽⁵⁾⁽⁶⁾ | 505,757 |
| | | 8,954,180 |

Total Commercial Mortgage-Backed Securities
(identified cost \$8,109,163) **\$**

Mortgage Pass-Throughs 38.2%

| Principal Amount (000 s omitted) | Security | Value |
|---|---|----------------------|
| | Federal Home Loan Mortgage Corp.: | |
| \$ 5,462 | 2.931%, with maturity at 2035 ⁽⁷⁾ | \$ 5,713,682 |
| 8,523 | 5.00%, with various maturities to 2023 ⁽⁸⁾ | 9,184,726 |
| 5,464 | 6.00%, with various maturities to 2029 | 6,004,309 |
| 1,620 | 6.15%, with maturity at 2027 | 1,825,170 |
| 11,556 | 6.50%, with various maturities to 2032 | 13,163,618 |
| 9,809 | 7.00%, with various maturities to 2035 | 11,369,384 |
| 4,257 | 7.50%, with various maturities to 2035 | 5,041,383 |
| 4,701 | 8.00%, with various maturities to 2032 | 5,431,299 |
| 4,517 | 8.50%, with various maturities to 2031 | 5,535,498 |
| 433 | 9.00%, with maturity at 2031 | 546,902 |
| 314 | 9.50%, with various maturities to 2022 | 366,361 |
| 506 | 11.50%, with maturity at 2019 | 530,121 |
| | | \$ 64,712,453 |

| Principal Amount (000 \$ omitted) | Security | Value |
|--|--|-----------------------|
| Federal National Mortgage Association: | | |
| \$ 2,918 | 5.50%, with various maturities to 2029 | \$ 3,226,460 |
| 4,742 | 6.00%, with maturity at 2023 | 5,287,502 |
| 2,509 | 6.324%, with maturity at 2032 ⁽⁷⁾ | 2,719,663 |
| 5,970 | 6.50%, with various maturities to 2028 | 6,613,533 |
| 12,899 | 7.00%, with various maturities to 2033 | 15,002,800 |
| 9,864 | 7.50%, with various maturities to 2031 | 11,727,059 |
| 2,646 | 8.00%, with various maturities to 2029 | 3,136,918 |
| 582 | 8.50%, with various maturities to 2027 | 672,901 |
| 1,349 | 9.00%, with various maturities to 2029 | 1,649,815 |
| 11 | 9.50%, with maturity at 2014 | 12,384 |
| 1,063 | 10.00%, with various maturities to 2031 | 1,258,354 |
| | | \$ 51,307,389 |
| Government National Mortgage Association: | | |
| \$ 4,446 | 7.50%, with maturity at 2025 | \$ 5,250,946 |
| 4,866 | 8.00%, with various maturities to 2027 | 5,939,120 |
| 2,422 | 9.00%, with various maturities to 2026 | 3,036,094 |
| 377 | 9.50%, with maturity at 2025 | 451,471 |
| 420 | 11.00%, with maturity at 2018 | 459,380 |
| | | \$ 15,137,011 |
| Total Mortgage Pass-Throughs (identified cost \$122,192,084) | | \$ 131,156,853 |

Asset-Backed Securities 0.1%

| Principal Amount (000 \$ omitted) | Security | Value |
|---|---|--------------|
| \$ 500 | Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.00%, 7/17/19 ⁽⁹⁾ | \$ 369,030 |

| | | |
|---|--|-------------------|
| Total Asset-Backed Securities (identified cost \$500,000) | | \$ 369,030 |
|---|--|-------------------|

Corporate Bonds & Notes 0.5%

| Principal Amount* | | Security | Value |
|--|-----|--|---------------------|
| (000 s omitted) | | | |
| Building and Development | | 0.1% | |
| | | Grohe Holding GmbH, Variable Rate | |
| EUR | 394 | 4.48%, 1/15/14 ⁽¹⁰⁾ | \$ 561,892 |
| | | | \$ 561,892 |
| Utilities | | 0.4% | |
| | | Calpine Corp., Sr. Notes | |
| \$ | 575 | 7.50%, 2/15/21 ⁽⁶⁾ | \$ 598,000 |
| | 675 | 7.875%, 1/15/23 ⁽⁶⁾ | 709,594 |
| | | | \$ 1,307,594 |
| Total Corporate Bonds & Notes | | | |
| (identified cost \$1,759,541) | | | \$ 1,869,486 |

Foreign Corporate Bonds & Notes 0.8%

| Principal Amount (000 s omitted) | Security | Value |
|--|---|---------------------|
| Chile 0.8% | | |
| | JPMorgan Chilean Inflation Linked Note | |
| \$ 2,447 | 3.80%, 11/17/15 ⁽¹¹⁾ | \$ 2,818,429 |
| Total Chile | | \$ 2,818,429 |
| Total Foreign Corporate Bonds & Notes (identified cost \$2,000,000) | | \$ 2,818,429 |

Foreign Government Bonds 14.9%

| Principal Amount* (000 s omitted) | Security | Value |
|--|--|---------------------|
| Bermuda 0.2% | | |
| 619 | Government of Bermuda, 5.603%, 7/20/20 ⁽⁶⁾ | \$ 690,642 |
| Total Bermuda | | \$ 690,642 |
| Brazil 0.6% | | |
| BRL 3,426 | Nota Do Tesouro Nacional, 6.00%, 5/15/15 ⁽¹¹⁾ | \$ 2,166,022 |
| Total Brazil | | \$ 2,166,022 |
| Chile 0.8% | | |
| CLP 1,280,000 | Government of Chile, 6.00%, 3/1/18 | \$ 2,778,118 |
| Total Chile | | \$ 2,778,118 |
| Congo 0.5% | | |
| 2,270 | Republic of Congo, 3.00%, 6/30/29 | \$ 1,588,685 |
| Total Congo | | \$ 1,588,685 |
| Dominican Republic 1.1% | | |

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| | | | | | |
|---------------------------------|--------|--|--|-----------|------------------|
| DOP | 31,000 | Dominican Republic Bonos Internos | Total Return Linked Bond (Citibank, N.A.), 13.00%, 2/25/13 ⁽¹²⁾ | \$ | 822,413 |
| DOP | 24,000 | Dominican Republic Bonos Internos | Total Return Linked Bond (Citibank, N.A.), 15.00%, 3/12/12 ⁽¹²⁾ | | 643,178 |
| DOP | 94,600 | Dominican Republic Bonos Internos | Total Return Linked Bond (Citibank, N.A.), 16.00%, 7/10/20 ⁽¹²⁾ | | 2,458,591 |
| Total Dominican Republic | | | | \$ | 3,924,182 |
| Israel 0.8% | | | | | |
| ILS | 2,517 | Israel Government Bond, 3.00%, 10/31/19 ⁽¹¹⁾ | | \$ | 783,821 |
| ILS | 6,191 | Israel Government Bond, 5.00%, 4/30/15 ⁽¹¹⁾ | | | 2,054,466 |
| Total Israel | | | | \$ | 2,838,287 |
| Philippines 0.7% | | | | | |
| PHP | 98,000 | Philippine Government International Bond, 6.25%, 1/14/36 | | \$ | 2,243,493 |
| Total Philippines | | | | \$ | 2,243,493 |
| Poland 0.8% | | | | | |
| PLN | 7,881 | Poland Government Bond, 3.00%, 8/24/16 ⁽¹¹⁾ | | \$ | 2,901,245 |
| Total Poland | | | | \$ | 2,901,245 |

| Principal Amount* (000 s omitted) | Security | Value |
|---|--|----------------------|
| Serbia 2.0% | | |
| RSD 115,840 | Serbia Treasury Bill, 0.00%, 8/9/12 | \$ 1,435,568 |
| RSD 194,870 | Serbia Treasury Bill, 0.00%, 9/6/12 | 2,394,063 |
| RSD 223,410 | Serbia Treasury Bill, 0.00%, 11/22/12 | 2,680,701 |
| RSD 30,290 | Serbia Treasury Bill, 0.00%, 4/25/13 | 347,267 |
| | | \$ 6,857,599 |
| South Africa 3.5% | | |
| ZAR 14,097 | Republic of South Africa, 2.50%, 1/31/17 ⁽¹¹⁾ | \$ 2,226,038 |
| ZAR 15,372 | Republic of South Africa, 2.60%, 3/31/28 ⁽¹¹⁾ | 2,290,036 |
| ZAR 3,061 | Republic of South Africa, 2.75%, 1/31/22 ⁽¹¹⁾ | 465,850 |
| ZAR 2,749 | Republic of South Africa, 5.50%, 12/7/23 ⁽¹¹⁾ | 533,633 |
| 5,854 | Republic of South Africa, 6.50%, 6/2/14 | 6,622,630 |
| | | \$ 12,138,187 |
| Taiwan 0.8% | | |
| TWD 50,000 | Taiwan Government Bond, 0.25%, 10/21/11 | \$ 1,733,070 |
| TWD 28,300 | Taiwan Government Bond, 0.25%, 2/10/12 | 979,899 |
| | | \$ 2,712,969 |
| Turkey 1.0% | | |
| TRY 5,553 | Turkey Government Bond, 3.00%, 1/6/21 ⁽¹¹⁾ | \$ 3,246,208 |
| | | \$ 3,246,208 |
| Uruguay 1.0% | | |
| UYU 54,091 | Republic of Uruguay, 5.00%, 9/14/18 ⁽¹¹⁾ | \$ 3,298,095 |
| | | \$ 3,298,095 |
| Venezuela 0.7% | | |
| \$ 3,383 | Bolivarian Republic of Venezuela, 7.00%, 3/31/38 ⁽¹⁰⁾ | \$ 1,995,970 |
| 650 | Bolivarian Republic of Venezuela, 9.25%, 5/7/28 ⁽¹⁰⁾ | 462,150 |
| | | \$ 2,458,120 |
| Vietnam 0.4% | | |

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| | | | | |
|-----|------------|--|----|---------|
| VND | 1,080,400 | Vietnam Government Bond, 7.86%, 10/23/12 | \$ | 50,132 |
| VND | 2,593,000 | Vietnam Government Bond, 8.30%, 11/14/12 | | 120,672 |
| VND | 3,241,100 | Vietnam Government Bond, 8.65%, 12/19/12 | | 151,025 |
| VND | 1,000,000 | Vietnam Government Bond, 8.65%, 12/26/12 | | 46,571 |
| VND | 1,268,800 | Vietnam Government Bond, 8.70%, 12/5/12 | | 59,224 |
| VND | 1,080,400 | Vietnam Government Bond, 9.80%, 7/6/13 | | 50,484 |
| VND | 2,818,000 | Vietnam Government Bond, 11.25%, 5/13/13 | | 134,972 |
| VND | 1,000,000 | Vietnam Government Bond, 11.40%, 4/26/13 | | 48,011 |
| VND | 15,828,200 | Vietnam Government Bond, 12.42%, 6/20/13 | | 772,325 |

Total Vietnam **\$ 1,433,416**

Total Foreign Government Bonds
(identified cost \$47,901,777) **\$ 51,275,268**

Common Stocks 1.3%

| Shares | Security | Value |
|--|--|---------------------|
| 6,477 | Buffets, Inc. ⁽⁴⁾⁽¹³⁾ | \$ 26,718 |
| 8,898 | Dayco Products, LLC ⁽⁴⁾⁽¹³⁾⁽¹⁴⁾ | 498,288 |
| 234 | Euramax International, Inc. ⁽¹³⁾⁽¹⁴⁾ | 74,784 |
| 30,203 | Hayes Lemmerz International, Inc. ⁽⁴⁾⁽¹³⁾⁽¹⁴⁾ | 1,812,180 |
| 23,498 | Herbst Gaming, Inc. ⁽⁴⁾⁽¹³⁾⁽¹⁴⁾ | 119,605 |
| 1,357 | Ion Media Networks, Inc. ⁽⁴⁾⁽¹³⁾⁽¹⁴⁾ | 949,900 |
| 3,419 | KNIA Holdings, Inc. ⁽⁴⁾⁽¹³⁾⁽¹⁴⁾ | 46,059 |
| 3,023 | MediaNews Group, Inc. ⁽⁴⁾⁽¹³⁾⁽¹⁴⁾ | 57,286 |
| 19,828 | Metro-Goldwyn-Mayer Holdings, Inc. ⁽¹³⁾⁽¹⁴⁾ | 440,802 |
| 178 | New Young Broadcasting Holding Co., Inc. ⁽¹³⁾⁽¹⁴⁾ | 487,275 |
| 1,510 | Oreck Corp. ⁽⁴⁾⁽¹³⁾⁽¹⁴⁾ | 103,541 |
| 1,346 | SuperMedia, Inc. ⁽¹³⁾ | 4,913 |
| 154 | United Subcontractors, Inc. ⁽⁴⁾⁽¹³⁾⁽¹⁴⁾ | 11,809 |
| Total Common Stocks (identified cost \$1,820,645) | | \$ 4,633,160 |

Warrants 0.0%

| Shares | Security | Value |
|---|--|-------------|
| United States 0.0% | | |
| 1,636 | Oriental Trading Co., Inc., Expires 2/11/16 ⁽⁴⁾⁽¹³⁾⁽¹⁴⁾ | \$ 0 |
| 1,795 | Oriental Trading Co., Inc., Expires 2/11/16 ⁽⁴⁾⁽¹³⁾⁽¹⁴⁾ | 0 |
| Total Warrants (identified cost \$0) | | \$ 0 |

Precious Metals 2.2%

| Description | Troy Ounces | Value |
|--|-------------|---------------------|
| Gold ⁽¹³⁾ | 1,983 | \$ 3,223,058 |
| Platinum ⁽¹³⁾ | 2,364 | 4,205,349 |
| Total Precious Metals (identified cost \$6,775,524) | | \$ 7,428,407 |

Currency Options Purchased 0.0%⁵⁾

| 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 | \$ 112,920 |
| Total Currency Options Purchased (identified cost \$540,846) | | | | \$ 112,920 |

Put Options Purchased 0.0%⁵⁾

| Description | Number of Contracts | Strike Price | Expiration Date | Value |
|---|--------------------------------|-------------------------|----------------------------|-----------------|
| Light Sweet Crude Oil Future 12/11 | 5 | \$ 80 | 11/15/11 | \$ 8,350 |
| Total Put Options Purchased (identified cost \$34,750) | | | | \$ 8,350 |

Short-Term Investments 26.8%

Foreign Government Securities 19.7%

| Principal Amount* (000 s omitted) | Security | Value |
|--|---|---------------------|
| Brazil 0.4% | | |
| BRL 2,494 | Letras Do Tesouro Nacional, 0.00%, 4/1/12 | \$ 1,484,307 |
| Total Brazil | | \$ 1,484,307 |
| Croatia 1.2% | | |
| EUR 600 | Croatia Treasury Bill, 0.00%, 8/4/11 | \$ 861,899 |
| EUR 1,355 | Croatia Treasury Bill, 0.00%, 8/25/11 | 1,943,675 |
| EUR 898 | Croatia Treasury Bill, 0.00%, 9/8/11 | 1,287,234 |
| Total Croatia | | \$ 4,092,808 |
| Georgia 0.2% | | |
| 775 | Bank of Georgia Promissory Note, 9.00%, 12/7/11 | \$ 785,286 |
| Total Georgia | | \$ 785,286 |
| Ghana 0.3% | | |
| GHS 1,541 | Ghana Government Bond, 14.47%, 12/15/11 | \$ 1,031,244 |
| Total Ghana | | \$ 1,031,244 |
| Iceland 1.1% | | |
| ISK 502,289 | Iceland Treasury Bill, 0.00%, 10/17/11 | \$ 3,684,799 |
| Total Iceland | | \$ 3,684,799 |
| Indonesia 0.5% | | |
| IDR 663,000 | Indonesia Treasury Bill, 0.00%, 8/4/11 | \$ 77,962 |
| IDR 663,000 | Indonesia Treasury Bill, 0.00%, 8/11/11 | 77,880 |
| IDR 331,000 | Indonesia Treasury Bill, 0.00%, 9/29/11 | 38,626 |
| IDR 12,448,000 | Indonesia Treasury Bill, 0.00%, 10/6/11 | 1,450,254 |
| IDR 398,000 | Indonesia Treasury Bill, 0.00%, 10/20/11 | 46,329 |
| IDR 663,000 | Indonesia Treasury Bill, 0.00%, 2/9/12 | 76,124 |

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| | | | |
|-------------------------|---------|---|----------------------|
| Total Indonesia | | | \$ 1,767,175 |
| Israel 4.7% | | | |
| ILS | 15,577 | Israel Treasury Bill, 0.00%, 8/3/11 | \$ 4,550,925 |
| ILS | 21,288 | Israel Treasury Bill, 0.00%, 9/7/11 | 6,204,230 |
| ILS | 13,228 | Israel Treasury Bill, 0.00%, 10/5/11 | 3,842,904 |
| ILS | 5,500 | Israel Treasury Bill, 0.00%, 11/2/11 | 1,594,024 |
| Total Israel | | | \$ 16,192,083 |
| Kazakhstan 1.0% | | | |
| KZT | 98,831 | Kazakhstan National Bank, 0.00%, 8/5/11 | \$ 674,699 |
| KZT | 151,600 | Kazakhstan National Bank, 0.00%, 8/19/11 | 1,034,724 |
| KZT | 23,164 | Kazakhstan National Bank, 0.00%, 9/2/11 | 158,058 |
| KZT | 99,591 | Kazakhstan National Bank, 0.00%, 9/9/11 | 679,445 |
| KZT | 146,476 | Kazakhstan National Bank, 0.00%, 11/25/11 | 996,521 |
| KZT | 3,767 | Kazakhstan National Bank, 0.00%, 3/4/12 | 25,493 |
| Total Kazakhstan | | | \$ 3,568,940 |
| Lebanon 0.2% | | | |
| LBP | 560,050 | Lebanon Treasury Bill, 0.00%, 9/22/11 | \$ 368,011 |
| LBP | 301,420 | Lebanon Treasury Note, 6.74%, 10/20/11 | 200,428 |

| Principal Amount* (000 s omitted) | Security | Value |
|---|---|----------------------|
| LBP 150,710 | Lebanon Treasury Note, 6.86%, 10/6/11 | \$ 100,133 |
| LBP 150,710 | Lebanon Treasury Note, 9.06%, 11/10/11 | 100,979 |
| Total Lebanon | | \$ 769,551 |
| Malaysia 3.5% | | |
| MYR 2,357 | Malaysia Treasury Bill, 0.00%, 8/9/11 | \$ 793,625 |
| MYR 542 | Malaysia Treasury Bill, 0.00%, 8/16/11 | 182,397 |
| MYR 7,431 | Malaysia Treasury Bill, 0.00%, 8/23/11 | 2,498,676 |
| MYR 5,390 | Malaysia Treasury Bill, 0.00%, 8/24/11 | 1,812,734 |
| MYR 1,620 | Malaysia Treasury Bill, 0.00%, 9/13/11 | 543,945 |
| MYR 165 | Malaysia Treasury Bill, 0.00%, 9/22/11 | 55,359 |
| MYR 5,249 | Malaysia Treasury Bill, 0.00%, 9/27/11 | 1,760,131 |
| MYR 2,874 | Malaysia Treasury Bill, 0.00%, 10/11/11 | 962,578 |
| MYR 3,510 | Malaysia Treasury Bill, 0.00%, 10/18/11 | 1,174,926 |
| MYR 4,058 | Malaysia Treasury Bill, 0.00%, 11/17/11 | 1,355,020 |
| MYR 2,333 | Malaysia Treasury Bill, 0.00%, 11/24/11 | 778,539 |
| Total Malaysia | | \$ 11,917,930 |
| Philippines 0.3% | | |
| PHP 45,110 | Philippine Treasury Bill, 0.00%, 9/7/11 | \$ 1,067,529 |
| Total Philippines | | \$ 1,067,529 |
| Romania 1.8% | | |
| RON 980 | Romania Treasury Bill, 0.00%, 12/28/11 | \$ 326,025 |
| RON 6,240 | Romania Treasury Bill, 0.00%, 3/21/12 | 2,049,495 |
| RON 5,590 | Romania Treasury Bill, 0.00%, 4/11/12 | 1,822,057 |
| RON 5,670 | Romania Treasury Bill, 0.00%, 5/2/12 | 1,850,148 |
| RON 480 | Romania Treasury Bill, 0.00%, 6/20/12 | 154,995 |
| RON 440 | Romania Treasury Bill, 0.00%, 7/11/12 | 141,354 |
| Total Romania | | \$ 6,344,074 |
| Serbia 0.9% | | |
| RSD 22,940 | Serbia Treasury Bill, 0.00%, 12/13/11 | \$ 307,788 |
| RSD 110,190 | Serbia Treasury Bill, 0.00%, 3/22/12 | 1,431,852 |
| RSD 17,930 | Serbia Treasury Bill, 0.00%, 4/5/12 | 231,896 |
| RSD 29,000 | Serbia Treasury Bill, 0.00%, 6/7/12 | 366,564 |
| RSD 58,780 | Serbia Treasury Bill, 0.00%, 7/6/12 | 736,229 |

Total Serbia **\$ 3,074,329**

Sri Lanka 2.3%

| | | | |
|-----|---------|---|--------------|
| LKR | 135,510 | Sri Lanka Treasury Bill, 0.00%, 8/5/11 | \$ 1,236,614 |
| LKR | 35,800 | Sri Lanka Treasury Bill, 0.00%, 10/7/11 | 322,805 |
| LKR | 91,000 | Sri Lanka Treasury Bill, 0.00%, 1/20/12 | 804,637 |
| LKR | 30,490 | Sri Lanka Treasury Bill, 0.00%, 3/9/12 | 267,063 |
| LKR | 36,270 | Sri Lanka Treasury Bill, 0.00%, 3/16/12 | 317,259 |
| LKR | 67,120 | Sri Lanka Treasury Bill, 0.00%, 3/23/12 | 586,311 |
| LKR | 61,000 | Sri Lanka Treasury Bill, 0.00%, 4/27/12 | 530,413 |
| LKR | 200,370 | Sri Lanka Treasury Bill, 0.00%, 5/11/12 | 1,737,516 |
| LKR | 230,890 | Sri Lanka Treasury Bill, 0.00%, 7/13/12 | 1,971,372 |

Total Sri Lanka **\$ 7,773,990**

Uruguay 0.5%

| | | | |
|-----|--------|---------------------------------------|------------|
| UYU | 5,110 | Uruguay Treasury Bill, 0.00%, 8/11/11 | \$ 277,065 |
| UYU | 10,152 | Uruguay Treasury Bill, 0.00%, 8/17/11 | 549,670 |
| UYU | 7,833 | Uruguay Treasury Bill, 0.00%, 8/30/11 | 422,821 |

| Principal Amount* | | Security | Value |
|--|-----------|--|----------------------|
| (000 s omitted) | | | |
| UYU | 2,775 | Uruguay Treasury Bill, 0.00%, 9/16/11 | \$ 149,208 |
| UYU | 2,700 | Uruguay Treasury Bill, 0.00%, 11/17/11 | 142,899 |
| Total Uruguay | | | \$ 1,541,663 |
| Vietnam 0.2% | | | |
| VND | 1,586,000 | Vietnam Government Bond, 7.15%, 6/13/12 | \$ 74,092 |
| VND | 1,586,000 | Vietnam Government Bond, 10.90%, 5/24/12 | 76,245 |
| VND | 1,586,000 | Vietnam Government Bond, 11.00%, 5/17/12 | 76,529 |
| VND | 7,573,300 | Vietnam Government Bond, 11.30%, 4/26/12 | 365,101 |
| Total Vietnam | | | \$ 591,967 |
| Zambia 0.6% | | | |
| ZMK | 2,565,000 | Zambia Treasury Bill, 0.00%, 8/29/11 | \$ 530,946 |
| ZMK | 975,000 | Zambia Treasury Bill, 0.00%, 9/12/11 | 201,239 |
| ZMK | 470,000 | Zambia Treasury Bill, 0.00%, 10/10/11 | 96,450 |
| ZMK | 3,915,000 | Zambia Treasury Bill, 0.00%, 12/12/11 | 788,395 |
| ZMK | 505,000 | Zambia Treasury Bill, 0.00%, 3/12/12 | 97,916 |
| ZMK | 2,390,000 | Zambia Treasury Bill, 0.00%, 3/19/12 | 461,987 |
| Total Zambia | | | \$ 2,176,933 |
| Total Foreign Government Securities | | | |
| (identified cost \$66,771,477) | | | \$ 67,864,608 |
| U.S. Treasury Obligations 0.9% | | | |
| Principal Amount | | Security | Value |
| (000 s omitted) | | | |
| \$ | 2,480 | U.S. Treasury Bill, 0.00%, 9/15/11 ⁽⁸⁾ | \$ 2,479,784 |
| | 86 | U.S. Treasury Bill, 0.00%, 10/6/11 ⁽⁸⁾ | 86,290 |
| | 320 | U.S. Treasury Bill, 0.00%, 10/27/11 ⁽⁸⁾ | 319,731 |
| | 100 | U.S. Treasury Bill, 0.00%, 11/17/11 ⁽⁸⁾ | 99,970 |
| Total U.S. Treasury Obligations | | | |
| (identified cost \$2,985,859) | | | \$ 2,985,775 |

Repurchase Agreements 3.2%

| Description | Principal Amount (000 s omitted) | Value |
|---|---|--------------|
| Bank of America: Dated 5/26/11 with a maturity date of 8/22/11, an interest rate of 0.90% and repurchase proceeds of EUR 1,508,787, collateralized by EUR 1,460,000 Government of France 4.00%, due 10/25/38 and a market value, including accrued interest, of \$2,234,348. | EUR 1,506 | \$ 2,163,431 |
| Dated 6/28/11 with a maturity date of 9/1/11, an interest rate of 1.03% and repurchase proceeds of EUR 1,925,347, collateralized by EUR 1,910,000 Belgium Kingdom Government Bond 3.75%, due 9/28/20 and a market value, including accrued interest, of \$2,730,124. | EUR 1,922 | 2,761,631 |
| Dated 7/28/11 with a maturity date of 8/22/11, an interest rate of 0.95% and repurchase proceeds of EUR 1,272,705, collateralized by EUR 1,200,000 Government of France 4.00%, due 10/25/38 and a market value, including accrued interest, of \$1,836,450. | EUR 1,272 | 1,827,736 |
| Dated 7/29/11 with a maturity date of 11/3/11, an interest rate of 0.96% and repurchase proceeds of EUR 1,383,422, collateralized by EUR 1,280,000 Government of France 3.75%, due 4/25/17 and a market value, including accrued interest, of \$1,984,242. | EUR 1,380 | 1,982,921 |

| Description | Principal Amount (000 s omitted) | Value |
|---|---|-------------------------|
| Citibank: | | |
| Dated 5/20/11 with a maturity date of 8/25/11, an interest rate of 1.06% and repurchase proceeds of EUR 1,484,824, collateralized by EUR 1,450,000 Government of France 4.00%, due 10/25/38 and a market value, including accrued interest, of \$2,219,044. | | |
| | EUR 1,481 | \$ 2,127,778 |
| Total Repurchase Agreements (identified cost \$10,788,372) | | \$ 10,863,497 |
| Other Securities 3.0% | | |
| | | |
| Description | Interest/ Principal Amount (000 s omitted) | Value |
| Eaton Vance Cash Reserves Fund, LLC, 0.10% ⁽¹⁶⁾ | | |
| | \$ 7,964 | \$ 7,964,387 |
| State Street Bank and Trust Euro Time Deposit, 0.01%, 8/1/11 | | |
| | 2,442 | 2,441,681 |
| Total Other Securities (identified cost \$10,406,068) | | \$ 10,406,068 |
| Total Short-Term Investments (identified cost \$90,951,776) | | \$ 92,119,948 |
| Total Investments 136.0% (identified cost \$448,262,321) | | \$ 467,706,446 |
| Other Assets, Less Liabilities (36.0)% | | \$ (123,837,794) |
| Net Assets 100.0% | | \$ 343,868,652 |

The percentage shown for each investment category in the Consolidated Portfolio of Investments is based on net assets.

CSFB - Credit Suisse First Boston Mortgage Securities Corp.

| | | |
|-------|---|---|
| GCCFC | - | Greenwich Capital Commercial Funding Corp. |
| GEPMC | - | General Electric Commercial Mortgage Corp. |
| GSMS | - | Goldman Sachs Mortgage Securities Corporation II |
| JPMCC | - | JPMorgan Chase Commercial Mortgage Securities Corp. |
| MLMT | - | Merrill Lynch Mortgage Trust |
| MSC | - | Morgan Stanley Capital I |
| RBSCF | - | Royal Bank of Scotland Commercial Funding |
| WBCMT | - | Wachovia Bank Commercial Mortgage Trust |
| WFCM | - | Wells Fargo Commercial Mortgage Trust |
| BRL | - | Brazilian Real |
| CLP | - | Chilean Peso |
| DOP | - | Dominican Peso |
| EUR | - | Euro |
| GBP | - | British Pound Sterling |
| GHS | - | Ghanaian Cedi |
| IDR | - | Indonesian Rupiah |
| ILS | - | Israeli Shekel |
| ISK | - | Icelandic Krona |
| KZT | - | Kazak Tenge |
| LBP | - | Lebanese Pound |
| LKR | - | Sri Lankan Rupee |
| MYR | - | Malaysian Ringgit |
| PHP | - | Philippine Peso |
| PLN | - | Polish Zloty |
| RON | - | Romanian Leu |

| | |
|-----|----------------------|
| RSD | - Serbian Dinar |
| TRY | - New Turkish Lira |
| TWD | - New Taiwan Dollar |
| UYU | - Uruguayan Peso |
| VND | - Vietnamese Dong |
| ZAR | - South African Rand |
| ZMK | - Zambian Kwacha |

* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate interests (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate (LIBOR) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.
- (2) This Senior Loan will settle after July 31, 2011, at which time the interest rate will be determined.
- (3) Represents a payment-in-kind security which may pay all or a portion of interest in additional par.
- (4) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (5) Weighted average fixed-rate coupon that changes/updates monthly.
- (6) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933. These securities may be sold in certain transactions (normally to qualified institutional buyers) and remain exempt from registration. At July 31, 2011, the aggregate value of these securities is \$3,886,043 or 1.1% of the Fund's net assets.
- (7) Adjustable rate mortgage security. Rate shown is the rate at July 31, 2011.
- (8) Security (or a portion thereof) has been pledged to cover collateral requirements on open financial contracts.
- (9) Variable rate security. The stated interest rate represents the rate in effect at July 31, 2011.
- (10) Security exempt from registration under Regulation S of the Securities Act of 1933, which exempts from registration securities offered and sold outside the United States. Security may not be offered or sold in the United States except pursuant to an exemption from, or in a transaction not subject to, the registration requirements of the Securities Act of 1933.
- (11) Inflation-linked security whose principal is adjusted for inflation based on changes in a designated inflation index or inflation rate for the applicable country. Interest is calculated based on the inflation-adjusted principal.
- (12) Represents a structured security whose market value and interest rate are linked to the performance of the underlying security.
- (13) Non-income producing.

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- (14) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (15) Amount is less than 0.05%.
- (16) Affiliated investment company available to Eaton Vance portfolios and funds which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of July 31, 2011. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended July 31, 2011 was \$10,327.

Securities Sold Short

Foreign Government Bonds

| Principal Amount (000 s omitted) | Security | Value |
|--|---|------------------------|
| Belgium | | |
| EUR (1,550) | Belgium Kingdom Government Bond, 3.75%, 9/28/20 | \$ (2,145,298) |
| Total Belgium | | \$ (2,145,298) |
| France | | |
| EUR (1,280) | Government of France, 3.75%, 4/25/17 | \$ (1,965,724) |
| EUR (4,110) | Government of France, 4.00%, 10/25/38 | (6,108,628) |
| Total France | | \$ (8,074,352) |
| Total Foreign Government Bonds (proceeds \$9,900,957) | | \$ (10,219,650) |
| Total Securities Sold Short (identified cost \$9,900,957) | | \$ (10,219,650) |

Basis for Consolidation

The Fund seeks to gain exposure to the commodity markets, in whole or in part, through investments in Eaton Vance EVG Commodity Subsidiary, Ltd. (the Subsidiary), a wholly-owned subsidiary of the Fund organized under the laws of the Cayman Islands with the same objective and investment policies and restrictions as the Fund. The Fund may invest up to 25% of its total assets in the Subsidiary. The net assets of the Subsidiary at July 31, 2011 were \$10,849,230 or 3.2% of the Fund's consolidated net assets. The Consolidated Portfolio of Investments includes positions of the Fund and the Subsidiary.

A summary of open financial instruments at July 31, 2011 is as follows:

Forward Commodity Contracts⁽¹⁾

| Settlement Date | Deliver | In Exchange For | Counterparty | Net Unrealized Depreciation |
|------------------------|------------------------------|--------------------------------------|-----------------------------|------------------------------------|
| 8/29/11 | Gold 839 Troy Ounces | United States Dollar 1,275,851 | Citigroup Global Markets | \$ (80,594) |
| 10/27/11 | Gold 701 Troy Ounces | United States Dollar 999,192 | Citigroup Global Markets | (136,112) |
| 4/26/12 | Gold 1,387 Troy Ounces | United States Dollar 1,991,233 | Citigroup Global Markets | (268,652) |
| | | | | \$ (485,358) |

(1) Non-deliverable contracts that are settled with the counterparty in cash.

Forward Foreign Currency Exchange Contracts

Sales

| Settlement Date | Deliver | In Exchange For | Counterparty | Net Unrealized Appreciation (Depreciation) |
|------------------------|------------------------------------|--------------------------------------|------------------------|---|
| 8/2/11 | New Zealand Dollar 969,000 | United States Dollar 833,340 | Bank of America | \$ (18,314) |
| 8/3/11 | Israeli Shekel 15,576,800 | United States Dollar 4,464,418 | Deutsche Bank | (87,594) |
| 8/3/11 | South African Rand 2,439,301 | United States Dollar 356,308 | Standard Bank | (8,640) |
| 8/4/11 | Czech Koruna 7,100,000 | Euro 294,471 | Deutsche Bank | 1,109 |
| 8/4/11 | Euro 600,000 | United States Dollar 791,274 | Deutsche Bank | (70,828) |
| 8/5/11 | Japanese Yen 170,225,000 | United States Dollar 2,105,703 | Goldman Sachs, Inc. | (105,531) |
| 8/5/11 | | | | 4,237 |

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| | | | | |
|---------|-------------------------------------|---------------------------------------|-----------------------------|-----------|
| | Polish Zloty 2,840,000 | Euro 713,120 United States | Nomura International PLC | |
| 8/5/11 | Sri Lankan Rupee 135,510,000 | Dollar 1,165,677 United States | HSBC Bank USA | (72,138) |
| 8/15/11 | South African Rand 38,672,546 | Dollar 5,655,866 United States | Bank of America | (119,858) |
| 8/19/11 | New Taiwan Dollar 16,450,000 | Dollar 573,271 United States | Bank of America | 2,728 |
| 8/19/11 | New Taiwan Dollar 18,190,000 | Dollar 634,240 United States | Citigroup Global Markets | 3,348 |
| 8/19/11 | New Taiwan Dollar 15,390,000 | Dollar 536,517 United States | Credit Suisse | 2,739 |
| 8/19/11 | New Taiwan Dollar 18,860,000 | Dollar 657,716 United States | HSBC Bank USA | 3,586 |
| 8/22/11 | Euro 3,911,425 | Dollar 5,486,967 United States | Deutsche Bank | (130,934) |
| 8/22/11 | Euro 8,886,058 | Dollar 12,481,330 United States | HSBC Bank USA | (281,535) |
| 8/22/11 | Euro 9,534,333 | Dollar 13,375,687 United States | JPMorgan Chase Bank | (318,283) |
| 8/25/11 | Euro 1,355,000 | Dollar 1,707,436 United States | Deutsche Bank | (238,598) |
| 8/25/11 | Euro 2,000,000 | Dollar 2,873,200 United States | Standard Bank | 826 |
| 8/25/11 | New Taiwan Dollar 14,800,000 | Dollar 515,554 United States | Credit Suisse | 2,218 |
| 8/25/11 | New Taiwan Dollar 14,460,000 | Dollar 503,745 | Goldman Sachs, Inc. | 2,202 |

| Settlement Date | Deliver | In Exchange For | Counterparty | Net Unrealized Appreciation (Depreciation) |
|------------------------|-----------------------------------|------------------------------------|--------------------------|---|
| 8/26/11 | New Taiwan Dollar 13,700,000 | United States Dollar 476,439 | Bank of America | \$ 1,254 |
| 8/29/11 | Malaysian Ringgit 2,124,000 | United States Dollar 722,326 | Bank of America | 5,641 |
| 8/29/11 | Malaysian Ringgit 2,124,000 | United States Dollar 722,449 | Credit Suisse | 5,764 |
| 8/29/11 | Malaysian Ringgit 2,132,000 | United States Dollar 725,170 | Goldman Sachs, Inc. | 5,786 |
| 8/31/11 | British Pound Sterling 465,144 | United States Dollar 760,718 | JPMorgan Chase Bank | (2,567) |
| 8/31/11 | Euro 11,009,916 | United States Dollar 15,501,300 | Citigroup Global Markets | (308,951) |
| 8/31/11 | Euro 4,783,000 | United States Dollar 6,857,818 | Goldman Sachs, Inc. | (10,576) |
| 8/31/11 | New Taiwan Dollar 14,920,000 | United States Dollar 519,770 | Credit Suisse | 2,252 |
| 9/1/11 | Euro 306,450 | United States Dollar 441,759 | JPMorgan Chase Bank | 1,706 |
| 9/7/11 | Israeli Shekel 5,711,600 | United States Dollar 1,633,987 | Barclays Bank PLC | (31,469) |
| 9/7/11 | Israeli Shekel 15,576,800 | United States Dollar 4,455,861 | Deutsche Bank | (86,206) |
| 9/8/11 | Euro 898,000 | United States Dollar 1,140,316 | Citigroup Global Markets | (148,957) |
| 9/15/11 | South African Rand 24,093,821 | United States Dollar 3,500,788 | Bank of America | (81,300) |
| 9/20/11 | New Taiwan Dollar 16,300,000 | United States Dollar 565,383 | Bank of America | (101) |
| 9/20/11 | New Taiwan Dollar 18,600,000 | United States Dollar 645,049 | Barclays Bank PLC | (227) |

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| | | | | |
|----------|-----------------------------------|-----------------------------------|--------------------------|----------|
| 9/20/11 | New Taiwan Dollar 16,600,000 | United States Dollar 575,689 | Deutsche Bank | (203) |
| 9/20/11 | New Taiwan Dollar 18,500,000 | United States Dollar 641,470 | HSBC Bank USA | (337) |
| 9/22/11 | South African Rand 11,284,418 | United States Dollar 1,639,081 | Bank of America | (36,871) |
| 9/26/11 | New Taiwan Dollar 15,206,000 | United States Dollar 528,776 | Bank of America | 1,216 |
| 9/26/11 | New Taiwan Dollar 15,204,000 | United States Dollar 528,522 | Credit Suisse | 1,033 |
| 9/30/11 | British Pound Sterling 407,726 | United States Dollar 652,459 | Goldman Sachs, Inc. | (16,385) |
| 9/30/11 | New Taiwan Dollar 7,500,000 | United States Dollar 261,716 | Bank of America | 1,501 |
| 9/30/11 | New Taiwan Dollar 7,500,000 | United States Dollar 261,716 | Goldman Sachs, Inc. | 1,501 |
| 10/3/11 | Malaysian Ringgit 1,420,000 | United States Dollar 479,325 | Bank of America | 759 |
| 10/3/11 | Malaysian Ringgit 1,580,000 | United States Dollar 533,297 | HSBC Bank USA | 809 |
| 10/5/11 | Israeli Shekel 2,843,000 | United States Dollar 784,601 | Barclays Bank PLC | (42,781) |
| 10/5/11 | Israeli Shekel 10,384,500 | United States Dollar 2,967,424 | Citigroup Global Markets | (54,717) |
| 10/7/11 | Sri Lankan Rupee 35,800,000 | United States Dollar 316,394 | HSBC Bank USA | (9,072) |
| 10/26/11 | New Taiwan Dollar 8,232,000 | United States Dollar 286,819 | BNP Paribas SA | 1,081 |

| Settlement Date | Deliver | In Exchange For | Counterparty | Net Unrealized Appreciation (Depreciation) |
|------------------------|-----------------------------------|-----------------------------------|--------------------------|---|
| 10/26/11 | New Taiwan Dollar 7,375,000 | United States Dollar 256,960 | Goldman Sachs, Inc. | \$ 969 |
| 10/31/11 | British Pound Sterling 411,040 | United States Dollar 671,234 | JPMorgan Chase Bank | (2,828) |
| 11/2/11 | Malaysian Ringgit 1,580,000 | United States Dollar 532,650 | Barclays Bank PLC | 699 |
| 11/2/11 | Malaysian Ringgit 1,420,000 | United States Dollar 478,921 | Credit Suisse | 838 |
| 1/20/12 | Sri Lankan Rupee 91,000,000 | United States Dollar 808,530 | Standard Chartered Bank | (13,823) |
| 3/9/12 | Sri Lankan Rupee 30,490,000 | United States Dollar 271,263 | Standard Chartered Bank | (3,595) |
| 3/16/12 | Sri Lankan Rupee 36,270,000 | United States Dollar 320,690 | Standard Chartered Bank | (6,170) |
| 3/23/12 | Sri Lankan Rupee 67,120,000 | United States Dollar 595,299 | HSBC Bank USA | (9,385) |
| 4/3/12 | Brazilian Real 1,607,000 | United States Dollar 954,843 | Deutsche Bank | (22,100) |
| 4/3/12 | Brazilian Real 1,607,000 | United States Dollar 955,410 | Nomura International PLC | (21,532) |
| 4/3/12 | Brazilian Real 886,600 | United States Dollar 534,257 | Standard Bank | (4,733) |
| 4/3/12 | Brazilian Real 1,990,000 | United States Dollar 1,185,936 | Standard Chartered Bank | (23,844) |
| 4/27/12 | Sri Lankan Rupee 61,000,000 | United States Dollar 538,869 | Standard Chartered Bank | (9,815) |
| 5/11/12 | Sri Lankan Rupee 200,370,000 | United States Dollar 1,777,906 | Standard Chartered Bank | (22,557) |
| 7/13/12 | Sri Lankan Rupee 230,890,000 | United States Dollar 2,048,713 | Standard Chartered Bank | (14,567) |

\$ (2,382,120)

Purchases

| Settlement Date | In Exchange For | Deliver | Counterparty | Net Unrealized Appreciation (Depreciation) |
|------------------------|------------------------------------|-----------------------------------|--------------------------|---|
| 8/2/11 | New Zealand Dollar 510,000 | United States Dollar 445,679 | Credit Suisse | \$ 2,560 |
| 8/2/11 | New Zealand Dollar 459,000 | United States Dollar 401,802 | Goldman Sachs, Inc. | 1,613 |
| 8/4/11 | Serbian Dinar 26,706,000 | Euro 261,567 | JPMorgan Chase Bank | (1,629) |
| 8/5/11 | Polish Zloty 7,062,851 | Euro 1,767,414 | Bank of America | (1,832) |
| 8/8/11 | Indonesian Rupiah 7,008,000,000 | United States Dollar 815,832 | Bank of America | 8,630 |
| 8/8/11 | Indonesian Rupiah 7,358,000,000 | United States Dollar 856,677 | Citigroup Global Markets | 8,962 |
| 8/8/11 | Indonesian Rupiah 7,008,000,000 | United States Dollar 815,832 | Goldman Sachs, Inc. | 8,630 |
| 8/8/11 | Singapore Dollar 2,630,000 | United States Dollar 2,142,435 | Bank of America | 41,797 |
| 8/8/11 | Swedish Krona 15,555,000 | Euro 1,711,654 | Credit Suisse | 12,486 |
| 8/9/11 | South Korean Won 408,000,000 | United States Dollar 376,106 | Bank of America | 10,822 |

| Settlement Date | In Exchange For | Deliver | Counterparty | Net Unrealized Appreciation (Depreciation) |
|------------------------|-----------------------------------|--------------------------------------|-----------------------------|---|
| 8/9/11 | South Korean Won 447,000,000 | United States Dollar 411,982 | Barclays Bank PLC | \$ 11,933 |
| 8/9/11 | South Korean Won 415,000,000 | United States Dollar 382,524 | Credit Suisse | 11,043 |
| 8/10/11 | South Korean Won 1,080,000,000 | United States Dollar 994,796 | Deutsche Bank | 29,405 |
| 8/10/11 | South Korean Won 1,042,000,000 | United States Dollar 959,794 | HSBC Bank USA | 28,371 |
| 8/12/11 | Yuan Renminbi 3,880,000 | United States Dollar 581,448 | Bank of America | 21,449 |
| 8/15/11 | Hong Kong Dollar 60,538,000 | United States Dollar 7,781,634 | Standard Chartered Bank | (13,522) |
| 8/15/11 | Malaysian Ringgit 2,144,000 | United States Dollar 714,262 | BNP Paribas SA | 8,621 |
| 8/15/11 | Malaysian Ringgit 1,270,000 | United States Dollar 423,587 | BNP Paribas SA | 4,613 |
| 8/15/11 | Malaysian Ringgit 10,300,000 | United States Dollar 3,421,927 | Nomura International PLC | 50,877 |
| 8/15/11 | New Turkish Lira 7,416,347 | United States Dollar 4,463,377 | Credit Suisse | (84,680) |
| 8/15/11 | Serbian Dinar 57,704,000 | Euro 552,033 | Bank of America | 13,180 |
| 8/15/11 | Serbian Dinar 66,130,000 | Euro 642,039 | Citigroup Global Markets | 1,606 |
| 8/16/11 | Mexican Peso 10,485,718 | United States Dollar 891,339 | Standard Bank | 878 |
| 8/16/11 | South Korean Won 57,500,000 | United States Dollar 52,981 | Bank of America | 1,541 |
| 8/16/11 | South Korean Won 63,500,000 | United States Dollar 58,509 | Barclays Bank PLC | 1,702 |
| 8/18/11 | Czech Koruna 57,380,000 | Euro 2,349,665 | Credit Suisse | 35,053 |

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|---------|-------------------------------------|---------------------------------------|-----------------------------|----------|
| 8/18/11 | Euro 10,216,446 | United States Dollar 14,460,920 | Credit Suisse | 214,021 |
| 8/22/11 | Indonesian Rupiah 13,829,000,000 | United States Dollar 1,601,320 | Citigroup Global Markets | 26,687 |
| 8/22/11 | Indonesian Rupiah 12,638,000,000 | United States Dollar 1,463,240 | Credit Suisse | 24,558 |
| 8/22/11 | Israeli Shekel 9,860,702 | United States Dollar 2,854,203 | BNP Paribas SA | 24,041 |
| 8/23/11 | Indonesian Rupiah 2,286,000,000 | United States Dollar 264,125 | Deutsche Bank | 5,005 |
| 8/25/11 | Czech Koruna 56,849,529 | Euro 2,329,756 | Credit Suisse | 32,460 |
| 8/25/11 | Indian Rupee 75,350,000 | United States Dollar 1,689,545 | Credit Suisse | 12,163 |
| 8/25/11 | Indian Rupee 69,730,000 | United States Dollar 1,563,705 | HSBC Bank USA | 11,081 |
| 8/25/11 | Singapore Dollar 1,327,000 | United States Dollar 1,093,919 | Bank of America | 8,204 |
| 8/29/11 | Mexican Peso 37,498,872 | United States Dollar 3,206,046 | Bank of America | (19,121) |
| 8/30/11 | Norwegian Krone 7,050,000 | Euro 907,494 | Goldman Sachs, Inc. | 3,984 |
| 8/30/11 | Norwegian Krone 7,950,000 | Euro 1,023,604 | Nomura International PLC | 4,119 |
| 8/30/11 | Philippine Peso 35,500,000 | United States Dollar 837,343 | HSBC Bank USA | 3,195 |

| Settlement Date | In Exchange For | Deliver | Counterparty | Net Unrealized Appreciation (Depreciation) |
|------------------------|------------------------------------|--------------------------------------|----------------------------|---|
| 8/31/11 | Polish Zloty 2,940,000 | Euro 732,188 United States | Standard Bank | \$ 1,995 |
| 8/31/11 | South Korean Won 2,190,336,000 | Dollar 2,081,376 United States | Bank of America | (5,139) |
| 8/31/11 | South Korean Won 2,189,864,000 | Dollar 2,080,927 | Credit Suisse | (5,138) |
| 9/1/11 | Swedish Krona 19,924,400 | Euro 2,192,989 United States | Goldman Sachs, Inc. | 12,869 |
| 9/2/11 | Philippine Peso 22,000,000 | Dollar 520,341 United States | Bank of America | 431 |
| 9/2/11 | Philippine Peso 22,000,000 | Dollar 520,218 United States | Credit Suisse | 554 |
| 9/12/11 | Indonesian Rupiah 2,170,000,000 | Dollar 253,357 United States | Bank of America | 2,161 |
| 9/12/11 | Indonesian Rupiah 2,340,000,000 | Dollar 273,205 United States | Barclays Bank PLC | 2,330 |
| 9/13/11 | Indian Rupee 32,442,000 | Dollar 726,414 United States | Bank of America | 5,014 |
| 9/13/11 | Indian Rupee 37,222,000 | Dollar 833,537 United States | BNP Paribas SA | 5,659 |
| 9/13/11 | Indian Rupee 32,442,000 | Dollar 726,414 United States | Credit Suisse | 5,014 |
| 9/20/11 | Ghanaian Cedi 544,860 | Dollar 353,713 | Deutsche Bank | 1,420 |
| 9/20/11 | Swedish Krona 30,990,000 | Euro 3,341,267 United States | Credit Suisse | 117,265 |
| 9/22/11 | Indonesian Rupiah 2,434,000,000 | Dollar 284,346 | Standard Chartered Bank | 2,170 |
| 9/27/11 | Norwegian Krone 15,407,300 | Euro 1,978,783 United States | Credit Suisse | 11,954 |
| 9/29/11 9/29/11 | Indian Rupee 10,241,000 | Dollar 232,177 | Bank of America | (1,622) (1,378) |

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| | | | | |
|----------|---------------------------------|--------------------------------------|-----------------------------|---------|
| | Indian Rupee 8,702,000 | United States Dollar 197,286 | Barclays Bank PLC | |
| 9/29/11 | Indian Rupee 9,669,000 | United States Dollar 219,259 | BNP Paribas SA | (1,581) |
| 9/29/11 | Indian Rupee 10,241,000 | United States Dollar 232,177 | Credit Suisse | (1,622) |
| 9/29/11 | Indian Rupee 8,307,000 | United States Dollar 188,331 | Goldman Sachs, Inc. | (1,316) |
| 10/4/11 | South Korean Won 595,000,000 | United States Dollar 562,382 | Bank of America | 285 |
| 10/4/11 | South Korean Won 645,000,000 | United States Dollar 609,641 | Citigroup Global Markets | 309 |
| 10/19/11 | New Turkish Lira 1,206,000 | United States Dollar 710,247 | Nomura International PLC | (6,669) |
| 10/27/11 | Ghanaian Cedi 1,067,600 | United States Dollar 688,552 | Barclays Bank PLC | 1,168 |
| 11/28/11 | Yuan Renminbi 3,863,930 | United States Dollar 595,000 | Barclays Bank PLC | 7,128 |
| 11/28/11 | Yuan Renminbi 3,865,418 | United States Dollar 595,000 | JPMorgan Chase Bank | 7,360 |
| 11/28/11 | Yuan Renminbi 7,729,050 | United States Dollar 1,190,000 | Standard Chartered Bank | 14,442 |
| 1/30/12 | Yuan Renminbi 3,560,000 | United States Dollar 551,271 | Bank of America | 4,414 |
| 1/30/12 | Yuan Renminbi 12,255,100 | Dollar 1,899,927 | Barclays Bank PLC | 12,988 |

| Settlement Date | In Exchange For | Deliver | Counterparty | Net Unrealized Appreciation (Depreciation) |
|------------------------|-----------------------------|--------------------------------------|------------------------|---|
| 5/29/12 | Yuan Renminbi 15,676,465 | United States Dollar 2,452,206 | JPMorgan Chase Bank | \$ 1,365 |
| 6/4/12 | Yuan Renminbi 4,540,000 | United States Dollar 709,264 | Barclays Bank PLC | (2,582) |
| 6/15/12 | Yuan Renminbi 30,114,000 | United States Dollar 4,680,448 | Barclays Bank PLC | 7,397 |
| | | | | \$ 763,151 |

At July 31, 2011, closed forward foreign currency purchases and sales contracts excluded above amounted to a receivable of \$288,716 and a payable of \$196,245.

Futures Contracts

| Expiration Date | Contracts | Position | Aggregate Cost | Value | Net Unrealized Appreciation (Depreciation) |
|------------------------|------------------------------|-----------------|-----------------------|--------------|---|
| 9/11 | 14 Euro-Bobl | Long | \$ 2,402,519 | \$ 2,404,134 | \$ 1,615 |
| 9/11 | 16 Euro-Bobl | Short | (2,671,483) | (2,747,581) | (76,098) |
| 9/11 | 34 Euro-Bund | Long | 6,235,798 | 6,368,682 | 132,884 |
| 9/11 | 14 Euro-Buxl | Long | 2,148,435 | 2,233,344 | 84,909 |
| 9/11 | 7 Japan 10-Year Bond | Short | (12,780,217) | (12,896,149) | (115,932) |
| 9/11 | 47 U.S. 5-Year Treasury Note | Short | (5,572,070) | (5,707,929) | (135,859) |
| 10/11 | 22 Platinum | Long | 1,855,105 | 1,963,830 | 108,725 |
| 12/11 | 19 Gold | Short | (3,073,250) | (3,099,280) | (26,030) |
| | | | | | \$ (25,786) |

Euro-Bobl: Medium-term debt securities issued by the Federal Republic of Germany with a term to maturity of 4.5 to 5 years.

Euro-Bund: Long-term debt securities issued by the Federal Republic of Germany with a term to maturity of 8.5 to 10.5 years.

Euro-Buxl: Long-term debt securities issued by the Federal Republic of Germany with a term to maturity of 24 to 35 years.

Japan 10-Year Bond: Japanese Government Bonds (JGB) having a maturity of 7 years or more but less than 11 years.

Interest Rate Swaps

| Counterparty | Notional Amount | Fund Pays/Receives | Floating Rate Index | Annual Fixed Rate | Termination Date | Net Unrealized Appreciation (Depreciation) |
|--------------------------|------------------------|---------------------------|----------------------------|--------------------------|-------------------------|---|
| Bank of America | ILS 2,650 | Receive | 3-month ILS TELBOR | 4.20% | 11/19/14 | \$ (19,593) |
| Bank of America | ILS 2,600 | Receive | 3-month ILS TELBOR | 4.54 | 1/6/15 | (27,262) |
| Bank of America | ZAR 5,852 | Receive | 3-month ZAR JIBAR | 6.86 | 11/17/15 | 6,699 |
| Bank of America | ZAR 6,082 | Receive | 3-month ZAR JIBAR | 7.18 | 12/15/15 | (2,602) |
| Bank of America | ZAR 2,773 | Receive | 3-month ZAR JIBAR | 7.26 | 11/16/20 | 16,533 |
| Bank of America | ZAR 5,850 | Receive | 3-month ZAR JIBAR | 7.42 | 11/17/20 | 25,313 |
| Bank of America | ZAR 4,072 | Receive | 3-month ZAR JIBAR | 7.31 | 11/19/20 | 22,297 |
| Barclays Bank PLC | ILS 1,311 | Receive | 3-month ILS TELBOR | 5.15 | 3/5/20 | (9,915) |
| Barclays Bank PLC | ILS 1,334 | Receive | 3-month ILS TELBOR | 5.16 | 3/8/20 | (10,372) |
| Citigroup Global Markets | ZAR 2,659 | Receive | 3-month ZAR JIBAR | 7.29 | 11/19/20 | 15,106 |
| Credit Suisse | AUD 64,260 | Receive | RBA Cash Rate Overnight | 4.82 | 8/3/11 | (1,293) |

| Counterparty | Notional Amount | Fund Pays/Receives | Floating Rate Index | Annual Fixed Rate | Termination Date | Net Unrealized Appreciation (Depreciation) |
|---------------|-----------------|--------------------|-------------------------|-------------------|------------------|--|
| Credit Suisse | AUD 64,582 | Receive | RBA Cash Rate Overnight | 4.82% | 8/3/11 | \$ (1,618) |
| Credit Suisse | AUD 77,420 | Receive | RBA Cash Rate Overnight | 4.85 | 9/7/11 | (5,273) |
| Deutsche Bank | AUD 64,149 | Receive | RBA Cash Rate Overnight | 4.83 | 8/3/11 | (2,169) |
| Deutsche Bank | AUD 81,520 | Receive | RBA Cash Rate Overnight | 4.85 | 9/7/11 | (5,732) |
| Deutsche Bank | ZAR 2,073 | Receive | 3-month ZAR JIBAR | 6.71 | 11/19/15 | 4,240 |
| Deutsche Bank | ZAR 3,825 | Receive | 3-month ZAR JIBAR | 7.26 | 11/16/20 | 22,804 |
| Deutsche Bank | ZAR 2,467 | Receive | 3-month ZAR JIBAR | 7.27 | 11/19/20 | 14,522 |
| | | | | | | \$ 41,685 |

AUD - Australian Dollar

ILS - Israeli Shekel

ZAR - South African Rand

Credit Default Swaps Sell Protection

| Reference | Entity | Counterparty | Notional Amount* (000 s omitted) | Contract Annual Fixed Rate** | Termination Date | Current Market Annual Fixed Rate*** | Market Value | Upfront Payments Received (Paid) | Net Unrealized Appreciation (Depreciation) |
|-----------|-----------|-----------------|----------------------------------|------------------------------|------------------|-------------------------------------|--------------|----------------------------------|--|
| | Argentina | Bank of America | \$ 2,608 | 5.00% ⁽¹⁾ | 6/20/13 | 4.00% | \$ 63,185 | \$ (13,831) | \$ 49,354 |
| | Argentina | Bank of America | 859 | 5.00 ⁽¹⁾ | 6/20/13 | 4.00 | 20,818 | (10,394) | 10,424 |
| | Argentina | Bank of America | 430 | 5.00 ⁽¹⁾ | 6/20/13 | 4.00 | 10,410 | (5,352) | 5,058 |
| | Argentina | Bank of America | 437 | 5.00 ⁽¹⁾ | 6/20/13 | 4.00 | 10,597 | (7,186) | 3,411 |
| | Argentina | Bank of America | 442 | 5.00 ⁽¹⁾ | 6/20/13 | 4.00 | 10,696 | (7,493) | 3,203 |

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| | | | | | | | | |
|--------------|-------------------|-------|---------------------|----------|------|-----------|---------|-----------|
| | Bank of America | | | | | | | |
| Argentina | Credit Suisse | 435 | 5.00 ⁽¹⁾ | 6/20/13 | 4.00 | 10,539 | (2,307) | 8,232 |
| Argentina | Credit Suisse | 446 | 5.00 ⁽¹⁾ | 6/20/13 | 4.00 | 10,806 | (3,955) | 6,851 |
| Argentina | Credit Suisse | 442 | 5.00 ⁽¹⁾ | 6/20/13 | 4.00 | 10,708 | (5,520) | 5,188 |
| Argentina | Credit Suisse | 384 | 5.00 ⁽¹⁾ | 6/20/13 | 4.00 | 9,304 | (4,796) | 4,508 |
| Argentina | Deutsche Bank | 440 | 5.00 ⁽¹⁾ | 6/20/13 | 4.00 | 10,661 | (5,110) | 5,551 |
| Argentina | Deutsche Bank | 442 | 5.00 ⁽¹⁾ | 6/20/13 | 4.00 | 10,708 | (5,520) | 5,188 |
| Argentina | Deutsche Bank | 279 | 5.00 ⁽¹⁾ | 6/20/13 | 4.00 | 6,764 | (3,485) | 3,279 |
| Argentina | Deutsche Bank | 442 | 5.00 ⁽¹⁾ | 6/20/13 | 4.00 | 10,696 | (7,493) | 3,203 |
| | JPMorgan | | | | | | | |
| Iceland | Chase Bank | 2,600 | 1.75 | 3/20/18 | 2.55 | (110,054) | | (110,054) |
| | JPMorgan | | | | | | | |
| Iceland | Chase Bank | 1,000 | 2.10 | 3/20/23 | 2.69 | (44,714) | | (44,714) |
| | JPMorgan | | | | | | | |
| Iceland | Chase Bank | 1,000 | 2.45 | 3/20/23 | 2.69 | (16,176) | | (16,176) |
| | Bank of America | | | | | | | |
| South Africa | Bank of America | 200 | 1.00 ⁽¹⁾ | 12/20/15 | 1.15 | (1,064) | 1,416 | 352 |
| | Bank of America | | | | | | | |
| South Africa | Bank of America | 55 | 1.00 ⁽¹⁾ | 12/20/15 | 1.15 | (293) | 408 | 115 |
| | Barclays Bank PLC | | | | | | | |
| South Africa | Barclays Bank PLC | 145 | 1.00 ⁽¹⁾ | 12/20/15 | 1.15 | (771) | 1,204 | 433 |
| | Barclays Bank PLC | | | | | | | |
| South Africa | Barclays Bank PLC | 80 | 1.00 ⁽¹⁾ | 12/20/15 | 1.15 | (426) | 659 | 233 |
| South Africa | Credit Suisse | 200 | 1.00 ⁽¹⁾ | 12/20/15 | 1.15 | (1,064) | 1,664 | 600 |
| South Africa | Credit Suisse | 85 | 1.00 ⁽¹⁾ | 12/20/15 | 1.15 | (452) | 770 | 318 |
| South Africa | Deutsche Bank | 155 | 1.00 ⁽¹⁾ | 12/20/15 | 1.15 | (825) | 1,288 | 463 |

| Reference | Entity | Counterparty | Notional Contract Amount* (000 s omitted) | Annual Fixed Rate** | Termination Date | Current Market Annual Fixed Rate*** | Market Value | Upfront Payments Received (Paid) | Net Unrealized Appreciation (Depreciation) |
|-----------|--------------|---------------------|---|---------------------------|---------------------|---|-----------------|---|---|
| | South Africa | Goldman Sachs, Inc. | \$ 205 | 1.00% ⁽¹⁾ | 12/20/15 | 1.15% | \$ (1,091) | \$ 1,788 | \$ 697 |
| | South Africa | Goldman Sachs, Inc. | 90 | 1.00 ₍₁₎ | 12/20/15 | 1.15 | (479) | 815 | 336 |
| | | | | | | | \$ 18,483 | \$ (72,430) | \$ (53,947) |

Credit Default Swaps Buy Protection

| Reference | Entity | Counterparty | Notional Amount (000 s omitted) | Annual Fixed Rate** | Termination Date | Market Value | Upfront Payments Received (Paid) | Net Unrealized Appreciation (Depreciation) |
|-----------|---------|--------------------------|---------------------------------------|---------------------------|---------------------|-----------------|---|---|
| | Austria | Barclays Bank PLC | \$ 2,200 | 0.44% | 12/20/13 | \$ 3,323 | \$ | \$ 3,323 |
| | Austria | Barclays Bank PLC | 1,000 | 1.42 | 3/20/14 | (24,386) | | (24,386) |
| | Brazil | Bank of America | 1,000 | 1.00 ₍₁₎ | 6/20/20 | 34,288 | (32,593) | 1,695 |
| | Brazil | Bank of America | 625 | 1.00 ₍₁₎ | 6/20/20 | 21,430 | (25,703) | (4,273) |
| | Brazil | Bank of America | 680 | 1.00 ₍₁₎ | 12/20/20 | 25,723 | (23,794) | 1,929 |
| | Brazil | Bank of America | 300 | 1.00 ₍₁₎ | 12/20/20 | 11,349 | (10,268) | 1,081 |
| | Brazil | Bank of America | 100 | 1.00 ₍₁₎ | 12/20/20 | 3,783 | (3,274) | 509 |
| | Brazil | Barclays Bank PLC | 2,300 | 1.65 | 9/20/19 | (52,463) | | (52,463) |
| | Brazil | Barclays Bank PLC | 630 | 1.00 ₍₁₎ | 12/20/20 | 23,832 | (22,559) | 1,273 |
| | Brazil | Citigroup Global Markets | 100 | 1.00 ₍₁₎ | 12/20/20 | 3,783 | (3,313) | 470 |
| | Brazil | Credit Suisse | 775 | 1.00 ₍₁₎ | 6/20/20 | 26,573 | (37,662) | (11,089) |
| | Brazil | Deutsche Bank | 170 | 1.00 ₍₁₎ | 12/20/20 | 6,431 | (6,282) | 149 |
| | Brazil | HSBC Bank USA | 775 | 1.00 ₍₁₎ | 6/20/20 | 26,574 | (36,091) | (9,517) |
| | Brazil | | 130 | 1.00 ⁽¹⁾ | 12/20/20 | 4,918 | (4,307) | 611 |

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|-----------|------------------|-------|---------|----------|----------|----------|----------|
| | HSBC Bank | | | | | | |
| | USA | | | | | | |
| | Standard | | | | | | |
| Brazil | Chartered Bank | 130 | 1.00(1) | 12/20/20 | 4,918 | (4,307) | 611 |
| | Bank of | | | | | | |
| China | America | 316 | 1.00(1) | 9/20/16 | (2,335) | 1,530 | (805) |
| | Barclays Bank | | | | | | |
| China | PLC | 863 | 1.00(1) | 9/20/16 | (6,377) | 4,599 | (1,778) |
| China | Credit Suisse | 500 | 1.00(1) | 9/20/16 | (3,695) | 2,424 | (1,271) |
| China | Deutsche Bank | 369 | 1.00(1) | 9/20/16 | (2,727) | 1,787 | (940) |
| | Bank of | | | | | | |
| Colombia | America | 410 | 1.00(1) | 9/20/21 | 17,148 | (18,669) | (1,521) |
| | Goldman Sachs, | | | | | | |
| Colombia | Inc. | 310 | 1.00(1) | 9/20/21 | 12,966 | (13,868) | (902) |
| | HSBC Bank | | | | | | |
| Colombia | USA | 900 | 1.00(1) | 9/20/21 | 37,641 | (39,359) | (1,718) |
| Colombia | Morgan Stanley | 460 | 1.00(1) | 9/20/21 | 19,239 | (20,946) | (1,707) |
| | Bank of | | | | | | |
| Egypt | America | 350 | 1.00(1) | 6/20/15 | 23,405 | (16,869) | 6,536 |
| | Bank of | | | | | | |
| Egypt | America | 1,400 | 1.00(1) | 9/20/15 | 104,116 | (55,492) | 48,624 |
| | Barclays Bank | | | | | | |
| Egypt | PLC | 105 | 1.00(1) | 6/20/15 | 7,022 | (3,327) | 3,695 |
| | Citigroup Global | | | | | | |
| Egypt | Markets | 300 | 1.00(1) | 6/20/20 | 52,080 | (29,564) | 22,516 |
| | Citigroup Global | | | | | | |
| Egypt | Markets | 300 | 1.00(1) | 6/20/20 | 52,077 | (31,055) | 21,022 |
| Egypt | Deutsche Bank | 650 | 1.00(1) | 6/20/15 | 43,468 | (27,488) | 15,980 |
| Egypt | Deutsche Bank | 210 | 1.00(1) | 6/20/15 | 14,043 | (6,582) | 7,461 |
| Egypt | Deutsche Bank | 300 | 1.00(1) | 6/20/15 | 20,062 | (14,737) | 5,325 |
| Egypt | Deutsche Bank | 200 | 1.00(1) | 6/20/15 | 13,374 | (9,512) | 3,862 |
| Egypt | Deutsche Bank | 350 | 1.00(1) | 6/20/20 | 60,761 | (34,656) | 26,105 |
| Egypt | Deutsche Bank | 300 | 1.00(1) | 6/20/20 | 52,080 | (26,287) | 25,793 |
| Egypt | Deutsche Bank | 300 | 1.00(1) | 6/20/20 | 52,081 | (29,745) | 22,336 |
| | JPMorgan Chase | | | | | | |
| Egypt | Bank | 350 | 1.00(1) | 6/20/15 | 23,405 | (16,869) | 6,536 |
| | Citigroup Global | | | | | | |
| Guatemala | Markets | 1,286 | 1.00(1) | 9/20/20 | 90,876 | (90,261) | 615 |
| Italy | Credit Suisse | 6,800 | 0.20 | 12/20/16 | 908,074 | | 908,074 |
| | Barclays Bank | | | | | | |
| Lebanon | PLC | 500 | 1.00(1) | 12/20/14 | 37,570 | (26,089) | 11,481 |
| | Barclays Bank | | | | | | |
| Lebanon | PLC | 300 | 1.00(1) | 3/20/15 | 24,433 | (15,406) | 9,027 |
| | Barclays Bank | | | | | | |
| Lebanon | PLC | 100 | 1.00(1) | 3/20/15 | 8,144 | (5,227) | 2,917 |
| | Barclays Bank | | | | | | |
| Lebanon | PLC | 100 | 1.00(1) | 3/20/15 | 8,145 | (5,979) | 2,166 |
| | Citigroup Global | | | | | | |
| Lebanon | Markets | 1,200 | 3.30 | 9/20/14 | (12,170) | | (12,170) |
| | Citigroup Global | | | | | | |
| Lebanon | Markets | 1,000 | 1.00(1) | 12/20/14 | 75,139 | (52,965) | 22,174 |

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| | | | | | | | |
|----------|-----------------------------|-------|---------------------|----------|-----------|----------|-----------|
| Lebanon | Citigroup Global Markets | 500 | 1.00 ₍₁₎ | 12/20/14 | 37,570 | (26,089) | 11,481 |
| Lebanon | Citigroup Global Markets | 350 | 1.00 ₍₁₎ | 12/20/14 | 26,298 | (17,895) | 8,403 |
| Lebanon | Citigroup Global Markets | 300 | 1.00 ₍₁₎ | 3/20/15 | 24,433 | (13,724) | 10,709 |
| Lebanon | Credit Suisse | 800 | 1.00 ₍₁₎ | 3/20/15 | 65,154 | (41,060) | 24,094 |
| Lebanon | Credit Suisse | 200 | 1.00 ₍₁₎ | 3/20/15 | 16,289 | (10,325) | 5,964 |
| Lebanon | Credit Suisse | 100 | 1.00 ₍₁₎ | 6/20/15 | 8,776 | (5,138) | 3,638 |
| Lebanon | Deutsche Bank | 200 | 1.00 ₍₁₎ | 3/20/15 | 16,288 | (9,531) | 6,757 |
| Lebanon | Deutsche Bank | 100 | 1.00 ₍₁₎ | 6/20/15 | 8,776 | (5,138) | 3,638 |
| Malaysia | Bank of America | 800 | 0.83 | 12/20/14 | (4,559) | | (4,559) |
| Malaysia | Barclays Bank PLC | 2,100 | 2.40 | 3/20/14 | (107,843) | | (107,843) |

| Reference | Entity | Counterparty | Contract | | Termination Date | Market Value | Upfront Payments Received (Paid) | Net Unrealized Appreciation (Depreciation) |
|--------------|--------------|--------------------------|---------------------------------|---------------------|------------------|--------------|----------------------------------|--|
| | | | Notional Amount (000 s omitted) | Annual Fixed Rate** | | | | |
| Malaysia | Malaysia | Barclays Bank PLC | \$ 1,600 | 0.82% | 12/20/14 | \$ (8,563) | \$ | \$ (8,563) |
| Malaysia | Malaysia | Citigroup Global Markets | 2,000 | 2.45 | 3/20/14 | (105,455) | | (105,455) |
| Philippines | Philippines | Barclays Bank PLC | 1,000 | 1.70 | 12/20/14 | (30,329) | | (30,329) |
| Philippines | Philippines | Barclays Bank PLC | 1,500 | 1.84 | 12/20/14 | (52,774) | | (52,774) |
| Philippines | Philippines | Barclays Bank PLC | 1,100 | 1.85 | 12/20/14 | (39,082) | | (39,082) |
| Philippines | Philippines | Barclays Bank PLC | 655 | 1.00 ⁽¹⁾ | 3/20/15 | (2,000) | (13,843) | (15,843) |
| Philippines | Philippines | Citigroup Global Markets | 800 | 1.84 | 12/20/14 | (28,146) | | (28,146) |
| Philippines | Philippines | Citigroup Global Markets | 1,100 | 1.86 | 12/20/14 | (39,465) | | (39,465) |
| Philippines | Philippines | Credit Suisse | 5,000 | 2.15 | 9/20/11 | (25,388) | | (25,388) |
| Philippines | Philippines | JPMorgan Chase Bank | 5,000 | 2.17 | 9/20/11 | (25,647) | | (25,647) |
| Philippines | Philippines | JPMorgan Chase Bank | 1,100 | 1.69 | 12/20/14 | (32,981) | | (32,981) |
| Philippines | Philippines | JPMorgan Chase Bank | 656 | 1.00 ⁽¹⁾ | 3/20/15 | (2,003) | (13,864) | (15,867) |
| Russia | Russia | Bank of America | 625 | 1.00 ⁽¹⁾ | 6/20/15 | 4,625 | (26,796) | (22,171) |
| Russia | Russia | Citigroup Global Markets | 600 | 1.00 ⁽¹⁾ | 6/20/15 | 4,439 | (7,239) | (2,800) |
| Russia | Russia | Credit Suisse | 700 | 1.00 ⁽¹⁾ | 3/20/15 | 3,428 | (7,285) | (3,857) |
| Russia | Russia | Credit Suisse | 600 | 1.00 ⁽¹⁾ | 6/20/15 | 4,439 | (6,843) | (2,404) |
| Russia | Russia | Deutsche Bank | 600 | 1.00 ⁽¹⁾ | 6/20/15 | 4,439 | (6,843) | (2,404) |
| Russia | Russia | Goldman Sachs, Inc. | 625 | 1.00 ⁽¹⁾ | 6/20/15 | 4,625 | (26,796) | (22,171) |
| South Africa | South Africa | Bank of America | 1,200 | 1.00 ⁽¹⁾ | 12/20/19 | 46,366 | (46,696) | (330) |
| South Africa | South Africa | Bank of America | 200 | 1.00 ⁽¹⁾ | 12/20/20 | 9,282 | (7,234) | 2,048 |
| South Africa | South Africa | Bank of America | 55 | 1.00 ⁽¹⁾ | 12/20/20 | 2,553 | (2,182) | 371 |
| South Africa | South Africa | Barclays Bank PLC | 1,200 | 1.00 ⁽¹⁾ | 12/20/19 | 46,366 | (53,979) | (7,613) |
| South Africa | South Africa | Barclays Bank PLC | 500 | 1.00 ⁽¹⁾ | 3/20/20 | 20,310 | (17,256) | 3,054 |

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| | | | | | | | |
|--------------|-----------------------------|-------|---------|----------|---------|-----------|---------|
| South Africa | Barclays Bank PLC | 145 | 1.00(1) | 12/20/20 | 6,729 | (5,225) | 1,504 |
| South Africa | Barclays Bank PLC | 80 | 1.00(1) | 12/20/20 | 3,713 | (3,056) | 657 |
| South Africa | Citigroup Global Markets | 655 | 1.00(1) | 12/20/19 | 25,308 | (33,498) | (8,190) |
| South Africa | Citigroup Global Markets | 200 | 1.00(1) | 3/20/20 | 8,125 | (10,773) | (2,648) |
| South Africa | Citigroup Global Markets | 400 | 1.00(1) | 3/20/20 | 16,249 | (22,238) | (5,989) |
| South Africa | Credit Suisse | 400 | 1.00(1) | 3/20/20 | 16,249 | (15,140) | 1,109 |
| South Africa | Credit Suisse | 200 | 1.00(1) | 3/20/20 | 8,124 | (9,209) | (1,085) |
| South Africa | Credit Suisse | 200 | 1.00(1) | 12/20/20 | 9,282 | (7,691) | 1,591 |
| South Africa | Credit Suisse | 85 | 1.00(1) | 12/20/20 | 3,945 | (3,435) | 510 |
| South Africa | Deutsche Bank | 155 | 1.00(1) | 12/20/20 | 7,194 | (5,821) | 1,373 |
| South Africa | Goldman Sachs, Inc. | 205 | 1.00(1) | 12/20/20 | 9,514 | (7,854) | 1,660 |
| South Africa | Goldman Sachs, Inc. | 90 | 1.00(1) | 12/20/20 | 4,177 | (3,504) | 673 |
| South Africa | JPMorgan Chase Bank | 310 | 1.00(1) | 12/20/19 | 11,978 | (19,841) | (7,863) |
| South Africa | JPMorgan Chase Bank | 600 | 1.00(1) | 12/20/19 | 23,184 | (31,998) | (8,814) |
| South Africa | JPMorgan Chase Bank | 300 | 1.00(1) | 3/20/20 | 12,186 | (11,155) | 1,031 |
| South Africa | JPMorgan Chase Bank | 400 | 1.00(1) | 3/20/20 | 16,248 | (15,405) | 843 |
| South Africa | JPMorgan Chase Bank | 200 | 1.00(1) | 3/20/20 | 8,125 | (10,645) | (2,520) |
| Spain | Barclays Bank PLC | 300 | 1.00(1) | 3/20/20 | 48,941 | (3,111) | 45,830 |
| Spain | Barclays Bank PLC | 1,080 | 1.00(1) | 12/20/20 | 184,269 | (105,164) | 79,105 |
| Spain | Citigroup Global Markets | 1,200 | 1.00(1) | 3/20/20 | 195,763 | (28,414) | 167,349 |
| Spain | Citigroup Global Markets | 1,200 | 1.00(1) | 3/20/20 | 195,762 | (58,513) | 137,249 |
| Spain | Deutsche Bank | 1,200 | 1.00(1) | 3/20/20 | 195,763 | (26,831) | 168,932 |
| Spain | Deutsche Bank | 1,200 | 1.00(1) | 3/20/20 | 195,762 | (58,513) | 137,249 |
| Spain | Deutsche Bank | 500 | 1.00(1) | 6/20/20 | 82,848 | (31,481) | 51,367 |
| Spain | Deutsche Bank | 845 | 1.00(1) | 12/20/20 | 144,173 | (82,281) | 61,892 |
| Thailand | Barclays Bank PLC | 1,900 | 0.97 | 9/20/19 | 66,088 | | 66,088 |
| Thailand | Citigroup Global Markets | 1,600 | 0.86 | 12/20/14 | 4,483 | | 4,483 |
| Thailand | Citigroup Global Markets | 900 | 0.95 | 9/20/19 | 32,603 | | 32,603 |
| Thailand | JPMorgan Chase Bank | 800 | 0.87 | 12/20/14 | 1,966 | | 1,966 |
| Uruguay | Citigroup Global Markets | 300 | 1.00(1) | 6/20/20 | 13,808 | (20,351) | (6,543) |

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| | | | | | | | |
|--|------------------------|-----|---------------------|---------|---------|----------|----------|
| Uruguay Banco Comercial Portugues, S.A. | Deutsche Bank | 600 | 1.00 ⁽¹⁾ | 6/20/20 | 27,615 | (39,748) | (12,133) |
| Banco de Sabadell, S.A. | JPMorgan Chase Bank | 470 | 1.00 ⁽¹⁾ | 3/20/15 | 166,388 | (19,008) | 147,380 |
| | JPMorgan Chase Bank | 470 | 3.00 ⁽¹⁾ | 3/20/15 | 86,724 | (2,236) | 84,488 |
| | Bank of America | 683 | 1.00 ⁽¹⁾ | 9/20/20 | 35,066 | (39,499) | (4,433) |
| Citibank Corp. | JPMorgan Chase Bank | 683 | 1.00 ⁽¹⁾ | 9/20/20 | 35,067 | (41,808) | (6,741) |
| Citibank Corp. Erste Group Bank AG | Barclays Bank PLC | 470 | 1.00 ⁽¹⁾ | 3/20/15 | 22,265 | (24,257) | (1,992) |
| ING Verzekeringen N.V. | JPMorgan Chase Bank | 470 | 1.00 ⁽¹⁾ | 3/20/15 | 19,409 | (10,911) | 8,498 |
| | Bank of America | 700 | 1.00 ⁽¹⁾ | 6/20/20 | 58,824 | (85,761) | (26,937) |
| OA0 Gazprom | Barclays Bank PLC | 500 | 1.00 ⁽¹⁾ | 6/20/15 | 14,749 | (25,770) | (11,021) |
| OA0 Gazprom | Deutsche Bank | 500 | 1.00 ⁽¹⁾ | 6/20/15 | 14,750 | (25,935) | (11,185) |
| OA0 Gazprom | Deutsche Bank | 170 | 1.00 ⁽¹⁾ | 9/20/20 | 14,666 | (18,595) | (3,929) |
| OA0 Gazprom | Deutsche Bank | 200 | 1.00 ⁽¹⁾ | 9/20/20 | 17,253 | (22,572) | (5,319) |

| Reference | Entity | Counterparty | Contract | | | Termination Date | Market Value | Upfront Payments Received (Paid) | Net Unrealized Appreciation (Depreciation) |
|-----------|---------------------|--------------|---------------------------------|----------------------|---------|------------------|---------------------|----------------------------------|--|
| | | | Notional Amount (000 s omitted) | Annual Fixed Rate** | | | | | |
| | Goldman Sachs, Inc. | \$ | 170 | 1.00% ⁽¹⁾ | 9/20/20 | \$ 14,666 | \$ (18,705) | \$ (4,039) | |
| | Goldman Sachs, Inc. | | 310 | 1.00 ⁽¹⁾ | 9/20/20 | 26,743 | (35,820) | (9,077) | |
| | JPMorgan Chase Bank | | 470 | 1.00 ⁽¹⁾ | 3/20/15 | 1,882 | (318) | 1,564 | |
| | Barclays Bank PLC | | 470 | 1.00 ⁽¹⁾ | 3/20/15 | 23,476 | (32,747) | (9,271) | |
| | Bank of America | EUR | 1,260 | 1.00 ⁽¹⁾ | 6/20/16 | 58,354 | (35,659) | 22,695 | |
| | Goldman Sachs, Inc. | EUR | 1,800 | 1.00 ⁽¹⁾ | 6/20/16 | 228,691 | (175,650) | 53,041 | |
| | | | | | | | \$ 4,119,489 | \$ (2,442,667) | \$ 1,676,822 |

* If the Fund is the seller of credit protection, the notional amount is the maximum potential amount of future payments the Fund could be required to make if a credit event, as defined in the credit default swap agreement, were to occur. At July 31, 2011, such maximum potential amount for all open credit default swaps in which the Fund is the seller was \$13,901,000.

** The contract annual fixed rate represents the fixed rate of interest received by the Fund (as a seller of protection) or paid by the Fund (as a buyer of protection) annually on the notional amount of the credit default swap contract.

*** Current market annual fixed rates, utilized in determining the net unrealized appreciation or depreciation as of period end, serve as an indicator of the market's perception of the current status of the payment/performance risk associated with the credit derivative. The current market annual fixed rate of a particular reference entity reflects the cost, as quoted by the pricing vendor, of selling protection against default of that entity as of period end and may include upfront payments required to be made to enter into the agreement. The higher the fixed rate, the greater the market perceived risk of a credit event involving the reference entity. A rate identified as Defaulted indicates a credit event has occurred for the reference entity.

(1) Upfront payment is exchanged with the counterparty as a result of the standardized trading coupon.

EUR - Euro

Cross-Currency Swaps

| Counterparty | Notional Amount | | Notional Amount on Floating | | Floating Rate | Fixed Rate | Termination Date | Net Unrealized Appreciation |
|--------------------------|-----------------------------------|-----------------|---------------------------------------|-----------------|-----------------------|------------|------------------|-----------------------------|
| | on Fixed Rate (Currency Received) | (000 s omitted) | on Floating Rate (Currency Delivered) | (000 s omitted) | | | | |
| Citigroup Global Markets | TRY | 1,163 | \$ | 729 | 3-month USD-LIBOR-BBA | 8.23% | 2/25/21 | \$ 40,578 |
| Deutsche Bank | TRY | 4,266 | | 2,680 | 3-month USD-LIBOR-BBA | 8.20 | 2/24/21 | 147,704 |
| | | | | | | | | \$ 188,282 |

TRY - New Turkish Lira

The Fund pays interest on the currency received and receives interest on the currency delivered. At the termination date, the notional amount of the currency received will be exchanged for the notional amount of the currency delivered.

At July 31, 2011, the Fund had sufficient cash and/or securities to cover commitments under these contracts.

In the normal course of pursuing its investment objectives and its use of derivatives, the Fund is subject to the following risks:

Commodity Risk: The Fund invests in commodities-linked derivative investments, including commodity futures contracts and options thereon and forward commodity contracts, that provide exposure to the investment returns of certain commodities. Commodities-linked derivative investments are used to enhance return.

Credit Risk: The Fund enters into credit default swap contracts to manage its credit risk, to gain a particular exposure to credit risk, or to enhance return.

Foreign Exchange Risk: The Fund engages in forward foreign currency exchange contracts, currency options and cross currency swaps to enhance return or to hedge against fluctuations in currency exchange rates. It also enters into forward foreign currency exchange contracts to hedge the currency risks of investments it anticipates purchasing and/or as a substitute for the purchase or sale of securities or currencies.

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Interest Rate Risk: The Fund utilizes various interest rate derivatives including futures, interest rate swaps and cross-currency swaps to enhance return, to change the overall duration of the portfolio, or to hedge against fluctuations in securities prices due to interest rates.

The fair value of derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) by risk exposure at July 31, 2011 was as follows:

| Risk | Derivative | Fair Value | |
|------------------|--|------------------------------|----------------------------------|
| | | Asset Derivatives | Liability Derivatives |
| Commodity | Forward Commodity Contracts | \$ | \$ (485,358) |
| Commodity | Futures Contracts* | 108,725 | (26,030) |
| Commodity | Put Options Purchased | 8,350 | |
| | | \$ 117,075 | \$ (511,388) |
| Credit | Credit Default Swaps | \$ 4,923,769 | \$ (785,797) |
| | | \$ 4,923,769 | \$ (785,797) |
| Foreign Exchange | Currency Options Purchased | \$ 112,920 | \$ |
| Foreign Exchange | Forward Foreign Currency Exchange Contracts | 1,255,500 | (2,781,998) |
| | | \$ 1,368,420 | \$ (2,781,998) |
| Interest Rate | Cross-Currency Swaps | \$ 188,282 | \$ |
| Interest Rate | Futures Contracts* | 219,408 | (327,889) |
| Interest Rate | Interest Rate Swaps | 127,514 | (85,829) |
| | | \$ 535,204 | \$ (413,718) |

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

The cost and unrealized appreciation (depreciation) of investments of the Fund at July 31, 2011, as determined on a federal income tax basis, were as follows:

| | |
|-------------------------------|-----------------------|
| Aggregate cost | \$ 449,817,840 |
| Gross unrealized appreciation | \$ 22,850,748 |
| Gross unrealized depreciation | (4,962,142) |

Net unrealized appreciation

\$ 17,888,606

Under generally accepted accounting principles for fair value measurements, a three-tier hierarchy to prioritize the assumptions, referred to as inputs, is used in valuation techniques to measure fair value. The three-tier hierarchy of inputs is summarized in the three broad levels listed below.

Level 1 quoted prices in active markets for identical investments

Level 2 other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)

Level 3 significant unobservable inputs (including a fund's own assumptions in determining the fair value of investments)

In cases where the inputs used to measure fair value fall in different levels of the fair value hierarchy, the level disclosed is determined based on the lowest level input that is significant to the fair value measurement in its entirety. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

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At July 31, 2011, the hierarchy of inputs used in valuing the Fund's investments, which are carried at value, were as follows:

| Asset Description | Level 1 | Level 2 | Level 3 | Total |
|---|---------------------|-----------------------|---------------------|-----------------------|
| Senior Floating-Rate Interests | \$ | \$ 147,693,820 | \$ 333,715 | \$ 148,027,535 |
| Collateralized Mortgage Obligations | | 18,932,880 | | 18,932,880 |
| Commercial Mortgage-Backed Securities | | 8,954,180 | | 8,954,180 |
| Mortgage Pass-Throughs | | 131,156,853 | | 131,156,853 |
| Asset-Backed Securities | | 369,030 | | 369,030 |
| Corporate Bonds & Notes | | 1,869,486 | | 1,869,486 |
| Foreign Corporate Bonds & Notes | | 2,818,429 | | 2,818,429 |
| Foreign Government Bonds | | 51,275,268 | | 51,275,268 |
| Common Stocks | 4,913 | 1,002,861 | 3,625,386 | 4,633,160 |
| Warrants | | | 0 | 0 |
| Precious Metals | 7,428,407 | | | 7,428,407 |
| Currency Options Purchased | | 112,920 | | 112,920 |
| Put Options Purchased | 8,350 | | | 8,350 |
| Short-Term Investments | | | | |
| Foreign Government Securities | | 67,864,608 | | 67,864,608 |
| U.S. Treasury Obligations | | 2,985,775 | | 2,985,775 |
| Repurchase Agreements | | 10,863,497 | | 10,863,497 |
| Other Securities | | 10,406,068 | | 10,406,068 |
| Total Investments | \$ 7,441,670 | \$ 456,305,675 | \$ 3,959,101 | \$ 467,706,446 |
| Forward Foreign Currency Exchange Contracts | \$ | \$ 1,255,500 | \$ | \$ 1,255,500 |
| Futures Contracts | 328,133 | | | 328,133 |
| Swaps Contracts | | 5,239,565 | | 5,239,565 |
| Total | \$ 7,769,803 | \$ 462,800,740 | \$ 3,959,101 | \$ 474,529,644 |
| Liability Description | | | | |
| Securities Sold Short | \$ | \$ (10,219,650) | \$ | \$ (10,219,650) |
| Forward Foreign Currency Exchange Contracts | | (2,781,998) | | (2,781,998) |
| Forward Commodity Contracts | | (485,358) | | (485,358) |
| Futures Contracts | (353,919) | | | (353,919) |

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| | | | | |
|-----------------|-----------|------------------|-----------|---------------------|
| Swaps Contracts | | (871,626) | | (871,626) |
| Total | \$ | (353,919) | \$ | (14,358,632) |
| | | | \$ | (14,712,551) |

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

| | Investment in Senior | | Investment in | |
|---|----------------------------|-----------------------------------|------------------|---------------------|
| | Floating-Rate Interests | Investment in Common Stocks | Warrants | Total |
| Balance as of October 31, 2010 | \$ 504,027 | \$ 496,034 | \$ | \$ 1,000,061 |
| Realized gains (losses) | (460,328) | 25,314 | | (435,014) |
| Change in net unrealized appreciation (depreciation) | 311,801 | 1,982,682 | | 2,294,483 |
| Cost of purchases | 66,651 | 144,983 | 0 | 211,634 |
| Proceeds from sales | (88,490) | (65,851) | | (154,341) |
| Accrued discount (premium) | 54 | | | 54 |
| Transfers to Level 3* | | 1,042,224 | | 1,042,224 |
| Transfers from Level 3* | | | | |
| Balance as of July 31, 2011 | \$ 333,715 | \$ 3,625,386 | \$ 0 | \$ 3,959,101 |
| Change in net unrealized appreciation (depreciation) on investments still held as of July 31, 2011 | \$ (29,334) | \$ 1,982,682 | \$ | \$ 1,953,348 |

* Transfers are reflected at the value of the securities at the beginning of the period. Transfers from Level 2 to Level 3 were due to a reduction in the availability of significant observable inputs in determining the fair value of investments.

At July 31, 2011, the value of investments transferred between Level 1 and Level 2, if any, during the fiscal year to date then ended was not significant.

For information on the Fund's policy regarding the valuation of investments and other significant accounting policies, please refer to the Fund's most recent financial statements included in its semiannual or annual report to shareholders.

Item 2. Controls and Procedures

(a) It is the conclusion of the registrant's principal executive officer and principal financial officer that the effectiveness of the registrant's current disclosure controls and procedures (such disclosure controls and procedures having been evaluated within 90 days of the date of this filing) provide reasonable assurance that the information required to be disclosed by the registrant on this Form N-Q has been recorded, processed, summarized and reported within the time period specified in the Commission's rules and forms and that the information required to be disclosed by the registrant on this Form N-Q has been accumulated and communicated to the registrant's principal executive officer and principal financial officer in order to allow timely decisions regarding required disclosure.

(b) There have been no changes in the registrant's internal controls over financial reporting during the fiscal quarter for which the report is being filed that have materially affected, or are reasonably likely to materially affect the registrant's internal control over financial reporting.

Signatures

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Eaton Vance Short Duration Diversified Income Fund

By: /s/ Payson F. Swaffield

Payson F. Swaffield
President

Date: September 26, 2011

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/ Payson F. Swaffield

Payson F. Swaffield
President

Date: September 26, 2011

By: /s/ Barbara E. Campbell

Barbara E. Campbell
Treasurer

Date: September 26, 2011