

Edgar Filing: Eaton Vance Short Duration Diversified Income Fund - Form N-Q

Eaton Vance Short Duration Diversified Income Fund

Form N-Q

March 30, 2010

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**UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549**

Form N-Q

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

811-21563

Investment Company Act File Number

Eaton Vance Short Duration Diversified Income Fund

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant's Telephone Number, Including Area Code)

October 31

Date of Fiscal Year End

January 31, 2010

Date of Reporting Period

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Item 1. Schedule of Investments

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Eaton Vance Short Duration Diversified Income Fund

as of January 31, 2010

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 49.4%

Principal**Amount*****(000 s omitted)****Borrower/Tranche Description****Value****Aerospace and Defense 1.2%**

| | | |
|-------|---|---------------------|
| | ACTS Aero Technical Support & Service, Inc. | |
| 188 | Term Loan, 0.00%, Maturing October 5, 2014 ⁽²⁾ | \$ 64,782 |
| | AWAS Capital, Inc. | |
| 484 | Term Loan - Second Lien, 6.25%, Maturing March 22, 2013 | 389,839 |
| | DAE Aviation Holdings, Inc. | |
| 112 | Term Loan, 4.00%, Maturing July 31, 2014 | 105,762 |
| 115 | Term Loan, 4.00%, Maturing July 31, 2014 | 108,383 |
| | Evergreen International Aviation | |
| 262 | Term Loan, 10.50%, Maturing October 31, 2011 ⁽³⁾ | 211,754 |
| | Hawker Beechcraft Acquisition | |
| 1,856 | Term Loan, 2.24%, Maturing March 26, 2014 | 1,410,910 |
| 110 | Term Loan, 2.25%, Maturing March 26, 2014 | 83,701 |
| | Hexcel Corp. | |
| 383 | Term Loan, 6.50%, Maturing May 21, 2014 | 386,866 |
| | TransDigm, Inc. | |
| 1,000 | Term Loan, 2.25%, Maturing June 23, 2013 | 978,750 |
| | Vought Aircraft Industries, Inc. | |
| 121 | Term Loan, 7.50%, Maturing December 17, 2011 | 121,515 |
| 365 | Term Loan, 7.50%, Maturing December 17, 2011 | 365,997 |
| | | \$ 4,228,259 |

Air Transport 0.2%

| | | |
|-----|---|-------------------|
| | Delta Air Lines, Inc. | |
| 500 | Term Loan, 2.17%, Maturing April 30, 2012 | \$ 439,583 |
| 341 | Term Loan - Second Lien, 3.50%, Maturing April 30, 2014 | 297,101 |
| | | \$ 736,684 |

Automotive 2.3%

| | | |
|---------|---|------------|
| | Accuride Corp. | |
| 536 | Term Loan, 10.00%, Maturing January 31, 2012 | \$ 537,595 |
| | Adesa, Inc. | |
| 738 | Term Loan, 2.99%, Maturing October 18, 2013 | 718,897 |
| | Allison Transmission, Inc. | |
| 789 | Term Loan, 3.00%, Maturing September 30, 2014 | 726,473 |
| | Dayco Products, LLC | |
| EUR 103 | Term Loan, 7.00%, Maturing November 13, 2014 | 126,457 |

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| | | | |
|-----|-------|--|---------------------|
| | 118 | Term Loan, 10.50%, Maturing November 13, 2014 | 110,582 |
| | 17 | Term Loan, 12.50%, Maturing November 13, 2014 ⁽³⁾ | 15,874 |
| | | Federal-Mogul Corp. | |
| | 291 | Term Loan, 2.17%, Maturing December 27, 2014 | 247,110 |
| | 225 | Term Loan, 2.17%, Maturing December 27, 2015 | 191,311 |
| | | Ford Motor Co. | |
| | 483 | Term Loan, 3.26%, Maturing December 15, 2013 | 453,067 |
| | | Goodyear Tire & Rubber Co. | |
| | 3,175 | Term Loan - Second Lien, 2.34%, Maturing April 30, 2010 | 2,965,980 |
| | | HLI Operating Co., Inc. | |
| EUR | 27 | Term Loan, 0.00%, Maturing May 30, 2014 ⁽²⁾ | 3,403 |
| EUR | 1,297 | Term Loan, 0.00%, Maturing May 30, 2014 ⁽²⁾ | 161,866 |
| | | Keystone Automotive Operations, Inc. | |
| | 235 | Term Loan, 3.75%, Maturing January 12, 2012 | 161,965 |
| | | LKQ Corp. | |
| | 230 | Term Loan, 2.48%, Maturing October 12, 2014 | 226,365 |
| | | TriMas Corp. | |
| | 1,070 | Term Loan, 6.00%, Maturing August 2, 2011 | 1,038,203 |
| | 295 | Term Loan, 6.00%, Maturing December 15, 2015 | 281,520 |
| | | | \$ 7,966,668 |

Table of Contents**Principal
Amount***

| (000 s omitted) | Borrower/Tranche Description | Value |
|---|---|---------------------|
| Beverage and Tobacco 0.1% | | |
| Culligan International Co. | | |
| EUR 300 | Term Loan - Second Lien, 5.21%, Maturing May 31, 2013 | \$ 174,006 |
| | | \$ 174,006 |
| Building and Development 0.8% | | |
| Brickman Group Holdings, Inc. | | |
| 587 | Term Loan, 2.25%, Maturing January 23, 2014 | \$ 558,294 |
| Building Materials Corp. of America | | |
| 388 | Term Loan, 3.00%, Maturing February 22, 2014 | 380,724 |
| Epco/Fantome, LLC | | |
| 420 | Term Loan, 2.86%, Maturing November 23, 2010 | 386,400 |
| Mueller Water Products, Inc. | | |
| 209 | Term Loan, 5.25%, Maturing May 24, 2014 | 207,346 |
| Panolam Industries Holdings, Inc. | | |
| 134 | Term Loan, 8.25%, Maturing December 31, 2013 | 121,636 |
| Realogy Corp. | | |
| 253 | Term Loan, 3.23%, Maturing September 1, 2014 | 226,117 |
| 941 | Term Loan, 3.25%, Maturing September 1, 2014 | 839,863 |
| | | \$ 2,720,380 |
| Business Equipment and Services 5.0% | | |
| Activant Solutions, Inc. | | |
| 469 | Term Loan, 2.29%, Maturing May 1, 2013 | \$ 448,427 |
| Axiom Corp. | | |
| 429 | Term Loan, 3.25%, Maturing March 15, 2015 | 428,114 |
| Affiliated Computer Services | | |
| 495 | Term Loan, 2.23%, Maturing March 20, 2013 | 493,604 |
| Affinion Group, Inc. | | |
| 1,394 | Term Loan, 2.73%, Maturing October 17, 2012 | 1,357,768 |
| Allied Barton Security Service | | |
| 198 | Term Loan, 6.75%, Maturing February 21, 2015 | 200,655 |
| Education Management, LLC | | |
| 1,407 | Term Loan, 2.06%, Maturing June 1, 2013 | 1,354,494 |
| Info USA, Inc. | | |
| 80 | Term Loan, 2.01%, Maturing February 14, 2012 | 77,868 |
| Intergraph Corp. | | |
| 921 | Term Loan, 2.26%, Maturing May 29, 2014 | 904,327 |
| Mitchell International, Inc. | | |
| 190 | Term Loan, 2.31%, Maturing March 28, 2014 | 175,482 |
| N.E.W. Holdings I, LLC | | |
| 251 | Term Loan, 2.73%, Maturing May 22, 2014 | 240,994 |
| Protection One, Inc. | | |

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| | | | |
|-----|-------|---|-----------|
| | 145 | Term Loan, 2.48%, Maturing March 31, 2012 | 139,471 |
| | 823 | Term Loan, 4.48%, Maturing March 31, 2014 | 792,155 |
| | | Quintiles Transnational Corp. | |
| | 883 | Term Loan, 2.25%, Maturing March 31, 2013 | 857,220 |
| | | Sabre, Inc. | |
| | 1,365 | Term Loan, 2.49%, Maturing September 30, 2014 | 1,223,207 |
| | | Serena Software, Inc. | |
| | 1,193 | Term Loan, 2.26%, Maturing March 10, 2013 | 1,106,044 |
| | | Sitel (Client Logic) | |
| | 273 | Term Loan, 5.74%, Maturing January 29, 2014 | 252,711 |
| | | SunGard Data Systems, Inc. | |
| | 82 | Term Loan, 1.98%, Maturing February 11, 2013 | 79,117 |
| | 2,306 | Term Loan, 3.90%, Maturing February 28, 2016 | 2,273,213 |
| | | Ticketmaster | |
| | 971 | Term Loan, 7.00%, Maturing July 22, 2014 | 966,571 |
| | | Travelport, LLC | |
| EUR | 526 | Term Loan, 2.89%, Maturing August 23, 2013 | 704,107 |
| | | Valassis Communications, Inc. | |
| | 108 | Term Loan, 2.01%, Maturing March 2, 2014 | 104,899 |
| | 478 | Term Loan, 2.01%, Maturing March 2, 2014 | 466,106 |

Table of Contents**Principal
Amount***

| (000 \$ omitted) | Borrower/Tranche Description | Value |
|-------------------------|---|----------------------|
| | VWR International, Inc. | |
| 945 | Term Loan, 2.73%, Maturing June 28, 2013 | \$ 882,627 |
| | West Corp. | |
| 680 | Term Loan, 2.61%, Maturing October 24, 2013 | 656,405 |
| 988 | Term Loan, 4.11%, Maturing July 15, 2016 | 980,498 |
| | | \$ 17,166,084 |

Cable and Satellite Television 4.0%

| | | |
|-----------|---|----------------------|
| | Cequel Communications, LLC | |
| 377 | Term Loan, 6.25%, Maturing May 5, 2014 | \$ 381,133 |
| 475 | Term Loan - Second Lien, 4.73%, Maturing May 5, 2014 | 466,263 |
| | Charter Communications Operating, Inc. | |
| 1,952 | Term Loan, 2.26%, Maturing April 28, 2013 | 1,820,914 |
| | CSC Holdings, Inc. | |
| 1,473 | Term Loan, 2.00%, Maturing March 29, 2013 | 1,439,257 |
| | CW Media Holdings, Inc. | |
| 1,185 | Term Loan, 3.50%, Maturing February 15, 2015 | 1,110,177 |
| | Insight Midwest Holdings, LLC | |
| 1,029 | Term Loan, 2.25%, Maturing April 6, 2014 | 995,599 |
| | Kabel Deutschland GmbH | |
| EUR 1,000 | Term Loan, 2.18%, Maturing March 31, 2012 | 1,371,768 |
| | MCC Iowa, LLC | |
| 1,965 | Term Loan, 1.96%, Maturing January 31, 2015 | 1,861,418 |
| | ProSiebenSat.1 Media AG | |
| EUR 9 | Term Loan, 2.59%, Maturing June 26, 2015 | 11,607 |
| EUR 232 | Term Loan, 2.59%, Maturing June 26, 2015 | 285,984 |
| EUR 62 | Term Loan, 3.34%, Maturing March 2, 2015 | 63,383 |
| EUR 62 | Term Loan, 3.59%, Maturing March 2, 2016 | 63,383 |
| | UPC Broadband Holding B.V. | |
| EUR 1,394 | Term Loan, 4.21%, Maturing December 31, 2016 | 1,828,536 |
| EUR 1,006 | Term Loan, 4.99%, Maturing December 31, 2017 | 1,323,599 |
| | YPSO Holding SA | |
| EUR 96 | Term Loan, 4.43%, Maturing July 28, 2014 ⁽³⁾ | 115,582 |
| EUR 156 | Term Loan, 4.43%, Maturing July 28, 2014 ⁽³⁾ | 188,580 |
| EUR 248 | Term Loan, 4.43%, Maturing July 28, 2014 ⁽³⁾ | 299,498 |
| | | \$ 13,626,681 |

Chemicals and Plastics 3.3%

| | | |
|-----------|---|------------|
| | Ashland, Inc. | |
| 175 | Term Loan, 7.65%, Maturing November 20, 2014 | \$ 177,950 |
| | Brenntag Holding GmbH and Co. | |
| EUR 1,128 | Term Loan, 7.98%, Maturing December 23, 2013 ⁽³⁾ | 1,548,478 |
| | Celanese Holdings, LLC | |

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| | | | |
|-----|-------|--|----------------------|
| | 1,477 | Term Loan, 2.00%, Maturing April 2, 2014 Cognis GmbH | 1,426,199 |
| | 400 | Term Loan, 2.25%, Maturing September 15, 2013 Huntsman International, LLC | 387,750 |
| | 2,475 | Term Loan, 2.00%, Maturing August 16, 2012 INEOS Group | 2,371,781 |
| | 1,205 | Term Loan, 9.50%, Maturing December 14, 2013 | 1,124,418 |
| | 1,205 | Term Loan, 10.00%, Maturing December 14, 2014 Kranton Polymers, LLC | 1,124,419 |
| | 428 | Term Loan, 2.25%, Maturing May 12, 2013 MacDermid, Inc. | 410,462 |
| EUR | 361 | Term Loan, 2.64%, Maturing April 12, 2014 Millenium Inorganic Chemicals | 403,646 |
| | 300 | Term Loan - Second Lien, 6.00%, Maturing October 31, 2014 Rockwood Specialties Group, Inc. | 256,500 |
| EUR | 1,418 | Term Loan, 6.25%, Maturing May 15, 2014 | 1,958,510 |
| | | | \$ 11,190,113 |

Table of Contents**Principal
Amount***

| (000 s omitted) | Borrower/Tranche Description | Value |
|--------------------------------------|---|---------------------|
| Clothing/Textiles | 0.0% | |
| | St. John Knits International, Inc. | |
| 105 | Term Loan, 9.25%, Maturing March 23, 2012 | \$ 97,078 |
| | | \$ 97,078 |
| Conglomerates | 1.7% | |
| | Doncasters (Dunde HoldCo 4 Ltd.) | |
| 114 | Term Loan, 4.24%, Maturing July 13, 2015 | \$ 100,728 |
| 114 | Term Loan, 4.74%, Maturing July 13, 2015 | 100,728 |
| GBP | 250 Term Loan - Second Lien, 6.55%, Maturing January 13, 2016 | 313,706 |
| | Jarden Corp. | |
| 102 | Term Loan, 2.00%, Maturing January 24, 2012 | 100,488 |
| 502 | Term Loan, 2.00%, Maturing January 24, 2012 | 498,817 |
| 248 | Term Loan, 2.75%, Maturing January 24, 2012 | 247,550 |
| | Manitowoc Company, Inc. (The) | |
| 217 | Term Loan, 7.50%, Maturing August 21, 2014 | 216,378 |
| | Polymer Group, Inc. | |
| 1,008 | Term Loan, 7.00%, Maturing November 22, 2014 | 1,019,296 |
| | RBS Global, Inc. | |
| 2,000 | Term Loan, 2.79%, Maturing July 19, 2013 | 1,892,500 |
| | RGIS Holdings, LLC | |
| 813 | Term Loan, 2.74%, Maturing April 30, 2014 | 755,862 |
| 41 | Term Loan, 2.75%, Maturing April 30, 2014 | 37,793 |
| | US Investigations Services, Inc. | |
| 513 | Term Loan, 3.25%, Maturing February 21, 2015 | 471,143 |
| | Vertrue, Inc. | |
| 242 | Term Loan, 3.26%, Maturing August 16, 2014 | 193,465 |
| | | \$ 5,948,454 |
| Containers and Glass Products | 1.3% | |
| | Berry Plastics Corp. | |
| 531 | Term Loan, 2.25%, Maturing April 3, 2015 | \$ 481,733 |
| | Consolidated Container Co. | |
| 316 | Term Loan, 2.50%, Maturing March 28, 2014 | 291,304 |
| | Crown Americas, Inc. | |
| EUR | 960 Term Loan, 2.19%, Maturing November 15, 2012 | 1,274,470 |
| | Graham Packaging Holdings Co. | |
| 89 | Term Loan, 2.50%, Maturing October 7, 2011 | 88,294 |
| 889 | Term Loan, 6.75%, Maturing April 5, 2014 | 898,238 |
| | Smurfit-Stone Container Corp. | |
| 596 | Revolving Loan, 2.84%, Maturing July 28, 2010 | 596,015 |
| 198 | Revolving Loan, 3.06%, Maturing July 28, 2010 | 197,825 |
| 78 | Term Loan, 2.50%, Maturing November 1, 2011 | 77,180 |

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| | | |
|-----|---|---------------------|
| 136 | Term Loan, 2.50%, Maturing November 1, 2011 | 135,334 |
| 257 | Term Loan, 2.50%, Maturing November 1, 2011 | 255,271 |
| 120 | Term Loan, 4.50%, Maturing November 1, 2011 | 118,920 |
| | | \$ 4,414,584 |

Cosmetics/Toiletries 0.3%

| | | |
|-----|---|-------------------|
| | Bausch & Lomb, Inc. | |
| 114 | Term Loan, 3.50%, Maturing April 30, 2015 | \$ 110,726 |
| 471 | Term Loan, 3.50%, Maturing April 30, 2015 | 455,960 |
| | Prestige Brands, Inc. | |
| 382 | Term Loan, 2.48%, Maturing April 7, 2011 | 378,602 |
| | | \$ 945,288 |

Drugs 0.0%

| | | |
|----|---|------------------|
| | Pharmaceutical Holdings Corp. | |
| 89 | Term Loan, 3.51%, Maturing January 30, 2012 | \$ 84,371 |
| | | \$ 84,371 |

Ecological Services and Equipment 0.4%

| | | |
|----|---|-----------|
| | Big Dumpster Merger Sub, Inc. | |
| 95 | Term Loan, 2.49%, Maturing February 5, 2013 | \$ 74,313 |

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| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|---|--|---------------------|
| | Blue Waste B.V. (AVR Acquisition) | |
| EUR 500 | Term Loan, 2.68%, Maturing April 1, 2015 | \$ 654,428 |
| | Sensus Metering Systems, Inc. | |
| 351 | Term Loan, 6.99%, Maturing June 3, 2013 | 352,259 |
| | Wastequip, Inc. | |
| 390 | Term Loan, 2.49%, Maturing February 5, 2013 | 305,721 |
| | | \$ 1,386,721 |
| | | |
| Electronics/Electrical 1.9% | | |
| | Aspect Software, Inc. | |
| 330 | Term Loan, 3.25%, Maturing July 11, 2011 | \$ 316,353 |
| 500 | Term Loan - Second Lien, 7.31%, Maturing July 11, 2013 | 465,000 |
| | Freescale Semiconductor, Inc. | |
| 1,180 | Term Loan, 1.98%, Maturing December 1, 2013 | 1,062,145 |
| | Infor Enterprise Solutions Holdings | |
| 381 | Term Loan, 3.99%, Maturing July 28, 2012 | 357,630 |
| 731 | Term Loan, 3.99%, Maturing July 28, 2012 | 685,457 |
| 250 | Term Loan, 5.73%, Maturing March 2, 2014 | 207,500 |
| 92 | Term Loan - Second Lien, 6.48%, Maturing March 2, 2014 | 71,156 |
| 158 | Term Loan - Second Lien, 6.48%, Maturing March 2, 2014 | 130,625 |
| | Network Solutions, LLC | |
| 590 | Term Loan, 2.51%, Maturing March 7, 2014 | 534,972 |
| | Open Solutions, Inc. | |
| 316 | Term Loan, 2.38%, Maturing January 23, 2014 | 281,610 |
| | Sensata Technologies Finance Co. | |
| 972 | Term Loan, 2.00%, Maturing April 27, 2013 | 885,698 |
| | Spectrum Brands, Inc. | |
| 16 | Term Loan, 5.65%, Maturing March 30, 2013 | 16,486 |
| 323 | Term Loan, 8.00%, Maturing March 30, 2013 | 323,412 |
| | SS&C Technologies, Inc. | |
| 341 | Term Loan, 2.25%, Maturing November 23, 2012 | 327,643 |
| | Vertafore, Inc. | |
| 480 | Term Loan, 5.50%, Maturing July 31, 2014 | 462,327 |
| 275 | Term Loan - Second Lien, 6.26%, Maturing January 31, 2013 | 250,250 |
| | | \$ 6,378,264 |
| | | |
| Farming/Agriculture 0.1% | | |
| | BF Bolthouse HoldCo, LLC | |
| 375 | Term Loan - Second Lien, 9.00%, Maturing December 16, 2013 | \$ 367,344 |
| | | \$ 367,344 |
| | | |
| Financial Intermediaries 0.4% | | |

| | | | |
|----------------------|---|----|------------------|
| | Citco III, Ltd. | | |
| | 707 Term Loan, 4.43%, Maturing June 30, 2014 | \$ | 685,588 |
| | Jupiter Asset Management Group | | |
| GBP | 213 Term Loan, 2.74%, Maturing June 30, 2015 | | 321,659 |
| | LPL Holdings, Inc. | | |
| | 490 Term Loan, 2.00%, Maturing December 18, 2014 | | 468,898 |
| | | \$ | 1,476,145 |
| Food Products | 1.2% | | |
| | Acosta, Inc. | | |
| | 603 Term Loan, 2.49%, Maturing July 28, 2013 | \$ | 575,984 |
| | Advantage Sales & Marketing, Inc. | | |
| | 918 Term Loan, 2.26%, Maturing March 29, 2013 | | 877,450 |
| | American Seafoods Group, LLC | | |
| | 577 Term Loan, 4.00%, Maturing September 30, 2011 | | 524,685 |
| | Michael Foods, Inc. | | |
| | 183 Term Loan, 6.50%, Maturing April 30, 2014 | | 185,514 |
| | Pinnacle Foods Finance, LLC | | |
| | 1,048 Term Loan, 2.98%, Maturing April 2, 2014 | | 995,227 |

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| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|---|---------------------|
| | Reddy Ice Group, Inc. | |
| 925 | Term Loan, 2.00%, Maturing August 9, 2012 | \$ 870,271 |
| | | \$ 4,029,131 |
| Food Service 1.4% | | |
| | Aramark Corp. | |
| 1,817 | Term Loan, 2.13%, Maturing January 26, 2014 | \$ 1,743,944 |
| 119 | Term Loan, 2.14%, Maturing January 26, 2014 | 114,690 |
| GBP 534 | Term Loan, 2.73%, Maturing January 27, 2014 | 792,038 |
| | Buffets, Inc. | |
| 31 | Term Loan, 7.50%, Maturing November 1, 2013 ⁽³⁾ | 27,592 |
| 159 | Term Loan - Second Lien, 17.75%, Maturing November 1, 2013 ⁽³⁾ | 141,283 |
| | Denny's, Inc. | |
| 30 | Term Loan, 2.24%, Maturing March 31, 2012 | 29,100 |
| 80 | Term Loan, 2.50%, Maturing March 31, 2012 | 77,600 |
| | JRD Holdings, Inc. | |
| 592 | Term Loan, 2.50%, Maturing June 26, 2014 | 574,256 |
| | OSI Restaurant Partners, LLC | |
| 19 | Term Loan, 2.56%, Maturing May 9, 2013 | 16,970 |
| 207 | Term Loan, 2.56%, Maturing May 9, 2014 | 186,728 |
| | QCE Finance, LLC | |
| 275 | Term Loan - Second Lien, 6.00%, Maturing November 5, 2013 | 164,313 |
| | Selecta | |
| EUR 741 | Term Loan, 3.37%, Maturing June 28, 2015 | 817,051 |
| | | \$ 4,685,565 |
| Food/Drug Retailers 1.3% | | |
| | General Nutrition Centers, Inc. | |
| 768 | Term Loan, 2.51%, Maturing September 16, 2013 | \$ 739,775 |
| | Iceland Foods Group, Ltd. | |
| GBP 250 | Term Loan, 3.02%, Maturing May 2, 2015 | 394,797 |
| | Rite Aid Corp. | |
| 990 | Term Loan, 1.99%, Maturing June 1, 2014 | 889,282 |
| 1,485 | Term Loan, 6.00%, Maturing June 4, 2014 | 1,410,405 |
| | Roundy's Supermarkets, Inc. | |
| 1,159 | Term Loan, 6.25%, Maturing November 3, 2013 | 1,155,998 |
| | | \$ 4,590,257 |
| Forest Products 0.8% | | |
| | Appleton Papers, Inc. | |
| 478 | Term Loan, 6.70%, Maturing June 5, 2014 | \$ 474,166 |
| | Georgia-Pacific Corp. | |

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| | | | |
|--------------------|-------------|--|---------------------|
| | 1,697 | Term Loan, 2.23%, Maturing December 20, 2012 | 1,666,665 |
| | 425 | Term Loan, 3.50%, Maturing December 23, 2014 | 425,204 |
| | | | \$ 2,566,035 |
| Health Care | 4.6% | | |
| | | American Medical Systems | |
| | 144 | Term Loan, 2.50%, Maturing July 20, 2012 | \$ 140,289 |
| | | AMR HoldCo, Inc. | |
| | 285 | Term Loan, 2.23%, Maturing February 10, 2012 | 276,817 |
| | | Biomet, Inc. | |
| | 758 | Term Loan, 3.25%, Maturing December 26, 2014 | 740,281 |
| EUR | 342 | Term Loan, 3.55%, Maturing December 26, 2014 | 470,561 |
| | | Cardinal Health 409, Inc. | |
| | 414 | Term Loan, 2.48%, Maturing April 10, 2014 | 379,153 |
| | | Carestream Health, Inc. | |
| | 863 | Term Loan, 2.23%, Maturing April 30, 2013 | 820,164 |
| | | Carl Zeiss Vision Holding GmbH | |
| | 400 | Term Loan, 2.73%, Maturing March 23, 2015 | 308,125 |
| | | Community Health Systems, Inc. | |
| | 105 | Term Loan, 2.51%, Maturing July 25, 2014 | 98,959 |
| | 2,045 | Term Loan, 2.51%, Maturing July 25, 2014 | 1,935,468 |

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| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|--|--|--------------|
| | Concentra, Inc. | |
| 491 | Term Loan, 2.51%, Maturing June 25, 2014 | \$ 462,905 |
| | Dako EQT Project Delphi | |
| 250 | Term Loan - Second Lien, 4.00%, Maturing December 12, 2016 | 169,375 |
| | DJO Finance, LLC | |
| 177 | Term Loan, 3.23%, Maturing May 15, 2014 | 172,073 |
| | Fenwal, Inc. | |
| 73 | Term Loan, 2.51%, Maturing February 28, 2014 | 63,499 |
| 424 | Term Loan, 2.51%, Maturing February 28, 2014 | 370,518 |
| | HCA, Inc. | |
| 1,823 | Term Loan, 2.50%, Maturing November 18, 2013 | 1,736,704 |
| | Health Management Association, Inc. | |
| 1,025 | Term Loan, 2.00%, Maturing February 28, 2014 | 975,376 |
| | HealthSouth Corp. | |
| 263 | Term Loan, 2.51%, Maturing March 10, 2013 | 257,035 |
| 216 | Term Loan, 4.01%, Maturing March 15, 2014 | 214,842 |
| | IM U.S. Holdings, LLC | |
| 812 | Term Loan, 2.24%, Maturing June 26, 2014 | 777,297 |
| | MultiPlan Merger Corp. | |
| 397 | Term Loan, 2.75%, Maturing April 12, 2013 | 380,026 |
| | Mylan, Inc. | |
| 990 | Term Loan, 3.55%, Maturing October 2, 2014 | 979,928 |
| | National Mentor Holdings, Inc. | |
| 17 | Term Loan, 2.15%, Maturing June 29, 2013 | 15,204 |
| 273 | Term Loan, 2.26%, Maturing June 29, 2013 | 247,326 |
| | Nyco Holdings | |
| EUR 308 | Term Loan, 2.85%, Maturing December 29, 2014 | 411,200 |
| EUR 308 | Term Loan, 3.60%, Maturing December 29, 2015 | 411,199 |
| | P&F Capital S.A.R.L. | |
| EUR 63 | Term Loan, 3.25%, Maturing February 21, 2014 | 87,198 |
| EUR 98 | Term Loan, 3.25%, Maturing February 21, 2014 | 134,745 |
| EUR 122 | Term Loan, 3.25%, Maturing February 21, 2014 | 167,959 |
| EUR 204 | Term Loan, 3.50%, Maturing February 21, 2014 | 280,565 |
| EUR 34 | Term Loan, 4.00%, Maturing February 21, 2015 | 47,086 |
| EUR 71 | Term Loan, 4.00%, Maturing February 21, 2015 | 97,748 |
| EUR 92 | Term Loan, 4.00%, Maturing February 21, 2015 | 126,703 |
| EUR 290 | Term Loan, 4.00%, Maturing February 21, 2015 | 398,255 |
| | ReAble Therapeutics Finance, LLC | |
| 431 | Term Loan, 2.26%, Maturing November 16, 2013 | 422,172 |
| | Select Medical Holdings Corp. | |
| 363 | Term Loan, 4.02%, Maturing August 5, 2014 | 358,157 |
| 372 | Term Loan, 4.02%, Maturing August 5, 2014 | 367,910 |
| | Viant Holdings, Inc. | |
| 483 | Term Loan, 2.51%, Maturing June 25, 2014 | 475,326 |

\$ 15,778,148

Home Furnishings 0.4%**Interline Brands, Inc.**

| | | |
|-----|--|-----------|
| 72 | Term Loan, 1.98%, Maturing June 23, 2013 | \$ 66,359 |
| 264 | Term Loan, 2.00%, Maturing June 23, 2013 | 243,767 |

National Bedding Co., LLC

| | | |
|-----|--|---------|
| 990 | Term Loan, 2.30%, Maturing August 31, 2011 | 955,153 |
|-----|--|---------|

Oreck Corp.

| | | |
|-----|---|---------|
| 442 | Term Loan, 0.00%, Maturing February 2, 2012 ⁽²⁾⁽⁴⁾ | 158,701 |
|-----|---|---------|

\$ 1,423,980

Industrial Equipment 1.5%**Brand Energy and Infrastructure Services, Inc.**

| | | |
|-----|---|------------|
| 196 | Term Loan, 3.56%, Maturing February 7, 2014 | \$ 186,947 |
|-----|---|------------|

CEVA Group PLC U.S.

| | | |
|-----|--|---------|
| 262 | Term Loan, 3.23%, Maturing January 4, 2014 | 229,651 |
| 748 | Term Loan, 3.23%, Maturing January 4, 2014 | 656,550 |
| 262 | Term Loan, 3.25%, Maturing January 4, 2014 | 235,248 |

Table of Contents**Principal
Amount***

| (000 s omitted) | Borrower/Tranche Description | Value |
|--|--|---------------------|
| | EPD Holdings, (Goodyear Engineering Products) | |
| 86 | Term Loan, 2.74%, Maturing July 13, 2014 | \$ 73,611 |
| 599 | Term Loan, 2.74%, Maturing July 13, 2014 | 513,963 |
| 200 | Term Loan - Second Lien, 5.98%, Maturing July 13, 2015 | 151,000 |
| | Generac Acquisition Corp. | |
| 363 | Term Loan, 2.75%, Maturing November 7, 2013 | 337,958 |
| | Gleason Corp. | |
| 20 | Term Loan, 2.00%, Maturing June 30, 2013 | 19,687 |
| 175 | Term Loan, 2.00%, Maturing June 30, 2013 | 171,395 |
| | John Maneely Co. | |
| 1,254 | Term Loan, 3.50%, Maturing December 8, 2013 | 1,203,846 |
| | Polypore, Inc. | |
| 829 | Term Loan, 2.49%, Maturing July 3, 2014 | 793,528 |
| | Sequa Corp. | |
| 397 | Term Loan, 3.88%, Maturing November 30, 2014 | 369,072 |
| | TFS Acquisition Corp. | |
| 223 | Term Loan, 14.00%, Maturing August 11, 2013 ⁽³⁾ | 171,434 |
| | | \$ 5,113,890 |
| Insurance | 0.9% | |
| | CCC Information Services Group, Inc. | |
| 560 | Term Loan, 2.49%, Maturing February 10, 2013 | \$ 542,679 |
| | Conseco, Inc. | |
| 595 | Term Loan, 7.50%, Maturing October 10, 2013 | 567,643 |
| | Crawford & Company | |
| 344 | Term Loan, 5.25%, Maturing October 31, 2013 | 335,539 |
| | Crump Group, Inc. | |
| 203 | Term Loan, 3.24%, Maturing August 4, 2014 | 183,284 |
| | Hub International Holdings, Inc. | |
| 130 | Term Loan, 2.75%, Maturing June 13, 2014 | 121,697 |
| 578 | Term Loan, 2.75%, Maturing June 13, 2014 | 541,418 |
| | U.S.I. Holdings Corp. | |
| 714 | Term Loan, 3.01%, Maturing May 4, 2014 | 658,941 |
| | | \$ 2,951,201 |
| Leisure Goods/Activities/Movies | 2.6% | |
| | 24 Hour Fitness Worldwide, Inc. | |
| 390 | Term Loan, 2.76%, Maturing June 8, 2012 | \$ 369,347 |
| | AMC Entertainment, Inc. | |
| 1,964 | Term Loan, 1.73%, Maturing January 26, 2013 | 1,921,842 |
| | Bombardier Recreational Products | |
| 524 | Term Loan, 3.28%, Maturing June 28, 2013 | 397,296 |
| | Cinemark, Inc. | |

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| | | |
|---------------------------------|---|---------------------|
| 990 | Term Loan, 2.01%, Maturing October 5, 2013 Metro-Goldwyn-Mayer Holdings, Inc. | 974,511 |
| 1,094 | Term Loan, 0.00%, Maturing April 8, 2012 ⁽²⁾ National CineMedia, LLC | 660,156 |
| 725 | Term Loan, 2.01%, Maturing February 13, 2015 Regal Cinemas Corp. | 701,135 |
| 1,511 | Term Loan, 4.00%, Maturing November 10, 2010 Revolution Studios Distribution Co., LLC | 1,515,669 |
| 285 | Term Loan, 3.99%, Maturing December 21, 2014 | 259,739 |
| 225 | Term Loan - Second Lien, 7.24%, Maturing June 21, 2015 Six Flags Theme Parks, Inc. | 157,500 |
| 835 | Term Loan, 2.49%, Maturing April 30, 2015 Universal City Development Partners, Ltd. | 825,103 |
| 675 | Term Loan, 6.50%, Maturing November 6, 2014 Zuffa, LLC | 683,438 |
| 488 | Term Loan, 2.31%, Maturing June 20, 2016 | 461,500 |
| | | \$ 8,927,236 |
| Lodging and Casinos 1.4% | | |
| | Harrah s Operating Co. | |
| 403 | Term Loan, 3.25%, Maturing January 28, 2015 | \$ 334,718 |

Table of Contents**Principal
Amount***

| (000 s omitted) | Borrower/Tranche Description | Value |
|--|---|---------------------|
| 1,589 | Term Loan, 3.25%, Maturing January 28, 2015 Herbst Gaming, Inc. | \$ 1,315,839 |
| 976 | Term Loan, 0.00%, Maturing December 2, 2011 ⁽²⁾ Isle of Capri Casinos, Inc. | 536,935 |
| 162 | Term Loan, 1.98%, Maturing November 30, 2013 | 160,749 |
| 215 | Term Loan, 1.98%, Maturing November 30, 2013 | 213,235 |
| 536 | Term Loan, 2.00%, Maturing November 30, 2013 New World Gaming Partners, Ltd. | 533,086 |
| 58 | Term Loan, 2.75%, Maturing June 30, 2014 | 52,963 |
| 287 | Term Loan, 2.75%, Maturing June 30, 2014 Venetian Casino Resort/Las Vegas Sands, Inc. | 261,488 |
| 166 | Term Loan, 2.01%, Maturing May 14, 2014 | 146,250 |
| 819 | Term Loan, 2.01%, Maturing May 23, 2014 VML US Finance, LLC | 723,825 |
| 111 | Term Loan, 4.76%, Maturing May 25, 2012 | 106,220 |
| 222 | Term Loan, 4.76%, Maturing May 25, 2013 | 212,441 |
| | | \$ 4,597,749 |
| Nonferrous Metals/Minerals 0.4% | | |
| | Noranda Aluminum Acquisition | |
| 1,429 | Term Loan, 2.23%, Maturing May 18, 2014 | \$ 1,242,861 |
| | | \$ 1,242,861 |
| Oil and Gas 0.9% | | |
| | Citgo Petroleum Corp. | |
| 990 | Term Loan, 1.71%, Maturing November 15, 2012 | \$ 979,381 |
| | Dresser, Inc. | |
| 300 | Term Loan - Second Lien, 6.00%, Maturing May 4, 2015 Dynegy Holdings, Inc. | 285,375 |
| 74 | Term Loan, 3.99%, Maturing April 2, 2013 | 72,837 |
| 925 | Term Loan, 3.99%, Maturing April 2, 2013 Enterprise GP Holdings, L.P. | 904,811 |
| 294 | Term Loan, 2.49%, Maturing October 31, 2014 Hercules Offshore, Inc. | 290,692 |
| 545 | Term Loan, 6.00%, Maturing July 6, 2013 | 521,251 |
| | | \$ 3,054,347 |
| Publishing 2.8% | | |
| | American Media Operations, Inc. | |
| 975 | Term Loan, 10.00%, Maturing January 31, 2013 ⁽³⁾ GateHouse Media Operating, Inc. | \$ 922,418 |
| 311 | Term Loan, 2.24%, Maturing August 28, 2014 | 155,046 |

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| | | | |
|-----|-------|---|-----------|
| | 739 | Term Loan, 2.24%, Maturing August 28, 2014 | 368,641 |
| | | Getty Images, Inc. | |
| | 1,376 | Term Loan, 6.25%, Maturing July 2, 2015 | 1,387,000 |
| | | Laureate Education, Inc. | |
| | 59 | Term Loan, 3.50%, Maturing August 17, 2014 | 54,570 |
| | 392 | Term Loan, 3.50%, Maturing August 17, 2014 | 364,596 |
| | | MediaNews Group, Inc. | |
| | 198 | Term Loan, 6.73%, Maturing August 2, 2013 | 87,244 |
| | | Mediannuaire Holding | |
| EUR | 234 | Term Loan, 2.96%, Maturing October 10, 2014 | 245,409 |
| EUR | 234 | Term Loan, 3.46%, Maturing October 10, 2015 | 245,341 |
| | | Nielsen Finance, LLC | |
| | 1,680 | Term Loan, 2.23%, Maturing August 9, 2013 | 1,610,836 |
| | | Philadelphia Newspapers, LLC | |
| | 212 | Term Loan, 0.00%, Maturing June 29, 2013 ⁽²⁾ | 49,919 |
| | | Reader s Digest Association, Inc. (The) | |
| | 353 | Revolving Loan, 4.52%, Maturing March 3, 2014 | 210,602 |
| | 1,421 | Term Loan, 4.23%, Maturing March 3, 2014 | 848,126 |
| | 127 | Term Loan, 7.00%, Maturing March 3, 2014 | 75,527 |
| | | SGS International, Inc. | |
| | 435 | Term Loan, 2.86%, Maturing December 30, 2011 | 421,799 |

Table of Contents

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|---------------------|
| | TL Acquisitions, Inc. | |
| 491 | Term Loan, 2.75%, Maturing July 5, 2014 | \$ 437,447 |
| | Tribune Co. | |
| 179 | Term Loan, 0.00%, Maturing April 10, 2010 ⁽²⁾ | 109,312 |
| 500 | Term Loan, 0.00%, Maturing May 17, 2014 ⁽²⁾ | 288,646 |
| 790 | Term Loan, 0.00%, Maturing May 17, 2014 ⁽²⁾ | 496,713 |
| | Xsys, Inc. | |
| EUR 980 | Term Loan, 3.27%, Maturing September 27, 2014 | 1,323,938 |
| | | \$ 9,703,130 |
| | | |
| Radio and Television | 2.2% | |
| | Block Communications, Inc. | |
| 264 | Term Loan, 2.28%, Maturing December 22, 2011 | \$ 248,160 |
| | CMP KC, LLC | |
| 478 | Term Loan, 6.25%, Maturing May 5, 2013 ⁽⁴⁾ | 137,213 |
| | Intelsat Corp. | |
| 721 | Term Loan, 2.73%, Maturing January 3, 2014 | 689,149 |
| 721 | Term Loan, 2.73%, Maturing January 3, 2014 | 689,360 |
| 721 | Term Loan, 2.73%, Maturing January 3, 2014 | 689,149 |
| | Ion Media Networks, Inc. | |
| 113 | DIP Loan, 15.00%, Maturing May 29, 2010 ⁽⁴⁾ | 177,590 |
| 850 | Term Loan, 0.00%, Maturing January 15, 2012 ⁽²⁾ | 236,230 |
| | NEP II, Inc. | |
| 165 | Term Loan, 2.53%, Maturing February 16, 2014 | 152,689 |
| | Nexstar Broadcasting, Inc. | |
| 377 | Term Loan, 5.00%, Maturing October 1, 2012 | 369,283 |
| 357 | Term Loan, 5.01%, Maturing October 1, 2012 | 349,114 |
| | SFX Entertainment | |
| 279 | Term Loan, 3.50%, Maturing June 21, 2013 | 269,436 |
| | Tyrol Acquisition 2 SAS | |
| EUR 250 | Term Loan, 2.43%, Maturing January 19, 2015 | 302,863 |
| EUR 250 | Term Loan, 2.68%, Maturing January 19, 2016 | 302,863 |
| | Univision Communications, Inc. | |
| 2,525 | Term Loan, 2.50%, Maturing September 29, 2014 | 2,205,588 |
| | Young Broadcasting, Inc. | |
| 241 | Term Loan, 0.00%, Maturing November 3, 2012 ⁽²⁾ | 193,151 |
| 486 | Term Loan, 0.00%, Maturing November 3, 2012 ⁽²⁾ | 389,304 |
| | | \$ 7,401,142 |
| | | |
| Retailers (Except Food and Drug) | 0.8% | |
| | American Achievement Corp. | |
| 141 | Term Loan, 6.29%, Maturing March 25, 2011 | \$ 134,105 |
| | Josten's Corp. | |

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| | | |
|-----|---|---------------------|
| 375 | Term Loan, 2.23%, Maturing October 4, 2011 Neiman Marcus Group, Inc. | 371,920 |
| 202 | Term Loan, 2.26%, Maturing April 5, 2013 Orbitz Worldwide, Inc. | 184,961 |
| 308 | Term Loan, 3.24%, Maturing July 25, 2014 Oriental Trading Co., Inc. | 294,364 |
| 446 | Term Loan, 9.75%, Maturing July 31, 2013 | 383,716 |
| 300 | Term Loan - Second Lien, 6.24%, Maturing January 31, 2013 Rent-A-Center, Inc. | 82,500 |
| 12 | Term Loan, 2.00%, Maturing November 15, 2012 | 12,033 |
| 221 | Term Loan, 3.26%, Maturing May 31, 2015 Rover Acquisition Corp. | 218,375 |
| 412 | Term Loan, 2.49%, Maturing October 26, 2013 Savers, Inc. | 404,349 |
| 97 | Term Loan, 2.99%, Maturing August 11, 2012 | 93,947 |
| 109 | Term Loan, 2.99%, Maturing August 11, 2012 Yankee Candle Company, Inc. (The) | 105,555 |
| 337 | Term Loan, 2.24%, Maturing February 6, 2014 | 326,958 |
| | | \$ 2,612,783 |

Table of Contents

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|---|---|---------------------|
| Steel 0.1% | | |
| | Niagara Corp. | |
| 292 | Term Loan, 7.25%, Maturing June 29, 2014 | \$ 193,050 |
| | | \$ 193,050 |
| Surface Transport 0.1% | | |
| | Swift Transportation Co., Inc. | |
| 498 | Term Loan, 8.25%, Maturing May 10, 2014 | \$ 479,462 |
| | | \$ 479,462 |
| Telecommunications 1.5% | | |
| | Asurion Corp. | |
| 424 | Term Loan, 3.24%, Maturing July 13, 2012 | \$ 412,344 |
| 250 | Term Loan - Second Lien, 6.73%, Maturing January 13, 2013 | 245,312 |
| | BCM Luxembourg, Ltd. | |
| EUR 368 | Term Loan, 2.30%, Maturing September 30, 2014 | 482,450 |
| EUR 369 | Term Loan, 2.55%, Maturing September 30, 2015 | 482,520 |
| EUR 500 | Term Loan - Second Lien, 4.68%, Maturing March 31, 2016 | 608,484 |
| | CommScope, Inc. | |
| 312 | Term Loan, 2.75%, Maturing November 19, 2014 | 307,820 |
| | Crown Castle Operating Co. | |
| 496 | Term Loan, 1.73%, Maturing January 9, 2014 | 488,316 |
| | Intelsat Subsidiary Holding Co. | |
| 290 | Term Loan, 2.73%, Maturing July 3, 2013 | 279,638 |
| | IPC Systems, Inc. | |
| GBP 251 | Term Loan, 2.86%, Maturing May 31, 2014 | 336,606 |
| | Macquarie UK Broadcast Ventures, Ltd. | |
| GBP 219 | Term Loan, 2.52%, Maturing December 26, 2014 | 294,060 |
| | Stratos Global Corp. | |
| 302 | Term Loan, 2.75%, Maturing February 13, 2012 | 298,472 |
| | Windstream Corp. | |
| 856 | Term Loan, 3.01%, Maturing December 17, 2015 | 849,298 |
| | | \$ 5,085,320 |
| Utilities 1.5% | | |
| | AEI Finance Holding, LLC | |
| 75 | Revolving Loan, 3.23%, Maturing March 30, 2012 | \$ 69,853 |
| 513 | Term Loan, 3.25%, Maturing March 30, 2014 | 475,263 |
| | Astoria Generating Co. | |
| 375 | Term Loan - Second Lien, 4.01%, Maturing August 23, 2013 | 355,000 |
| | Calpine Corp. | |
| 739 | DIP Loan, 3.14%, Maturing March 29, 2014 | 700,090 |

| | | |
|---|---|-----------------------|
| | Mirant North America, LLC | |
| 891 | Term Loan, 1.98%, Maturing January 3, 2013 | 868,281 |
| | NRG Energy, Inc. | |
| 556 | Term Loan, 2.00%, Maturing June 1, 2014 | 539,739 |
| 946 | Term Loan, 2.00%, Maturing June 1, 2014 | 917,415 |
| | TXU Texas Competitive Electric Holdings Co., LLC | |
| 220 | Term Loan, 3.73%, Maturing October 10, 2014 | 180,654 |
| 1,200 | Term Loan, 3.73%, Maturing October 10, 2014 | 979,747 |
| | | \$ 5,086,042 |
| Total Senior Floating-Rate Interests | | |
| (identified cost \$172,671,668) | | \$ 168,428,453 |

Table of Contents**Collateralized Mortgage Obligations 7.6%****Principal****Amount****(000 s omitted)****Security****Value**

| Principal Amount (000 s omitted) | Security | Value |
|---|---|--------------|
| | Federal Home Loan Mortgage Corp.: | |
| \$ 5,691 | Series 2113, Class QG, 6.00%, 1/15/29 | \$ 6,164,094 |
| 3,045 | Series 2167, Class BZ, 7.00%, 6/15/29 | 3,327,171 |
| 3,818 | Series 2182, Class ZB, 8.00%, 9/15/29 | 4,296,213 |
| | Federal National Mortgage Association: | |
| 190 | Series 1989-89, Class H, 9.00%, 11/25/19 | 220,242 |
| 461 | Series 1991-122, Class N, 7.50%, 9/25/21 | 517,424 |
| 4,288 | Series 1993-84, Class M, 7.50%, 6/25/23 | 4,907,160 |
| 1,549 | Series 1994-42, Class K, 6.50%, 4/25/24 | 1,705,242 |
| 1,246 | Series 1997-28, Class ZA, 7.50%, 4/20/27 | 1,419,251 |
| 1,111 | Series 1997-38, Class N, 8.00%, 5/20/27 | 1,282,254 |
| 1,845 | Series G-33, Class PT, 7.00%, 10/25/21 | 2,032,939 |

Total Collateralized Mortgage Obligations**(identified cost \$24,283,410)****\$ 25,871,990****Commercial Mortgage-Backed Securities 2.4%****Principal****Amount****(000 s omitted)****Security****Value**

| Principal Amount (000 s omitted) | Security | Value |
|---|--|--------------|
| \$ 595 | CSFB, Series 2004-C3, Class A5, 5.113%, 7/15/36 | \$ 598,373 |
| 700 | GECMC, Series 2004-C1, Class A3, 4.596%, 11/10/38 | 702,056 |
| 1,250 | GECMC, Series 2004-C3, Class A4, 5.189%, 7/10/39 ⁽⁵⁾ | 1,267,114 |
| 1,250 | GSMS, Series 2004-GG2, Class A6, 5.396%, 8/10/38 | 1,277,910 |
| 1,000 | MLMT, Series 2004-BPC1, Class A4, 4.724%, 10/12/41 | 1,011,764 |
| 1,000 | MSC, Series 2003-IQ6, Class A4, 4.97%, 12/15/41 | 1,028,786 |
| 2,225 | WBCMT, Series 2004-C12, Class A4, 5.237%, 7/15/41 ⁽⁵⁾ | 2,271,230 |

Total Commercial Mortgage-Backed Securities**(identified cost \$7,492,233)****\$ 8,157,233****Mortgage Pass-Throughs 41.8%****Principal****Amount****(000 s omitted)****Security****Value**

| Federal Home Loan Mortgage Corp.: | | | | |
|---|--------|---|----|------------|
| \$ | 6,900 | 2.932%, with maturity at 2035 ⁽⁶⁾ | \$ | 7,086,818 |
| | 10,580 | 5.00%, with maturity at 2019 | | 11,306,399 |
| | 9,670 | 6.00%, with various maturities to 2029 ⁽⁷⁾ | | 10,411,846 |
| | 2,201 | 6.15%, with maturity at 2027 | | 2,408,286 |
| | 5,017 | 6.50%, with maturity at 2019 | | 5,451,665 |
| | 7,406 | 7.00%, with various maturities to 2035 | | 8,123,042 |
| | 5,596 | 7.50%, with various maturities to 2035 | | 6,398,146 |
| | 6,883 | 8.00%, with various maturities to 2032 ⁽⁷⁾ | | 7,943,390 |
| | 5,581 | 8.50%, with various maturities to 2031 | | 6,524,433 |
| | 512 | 9.00%, with maturity at 2031 | | 610,147 |
| | 459 | 9.50%, with various maturities to 2022 | | 530,896 |
| | 995 | 11.50%, with maturity at 2019 | | 1,093,493 |
| Federal National Mortgage Association: | | | | |
| | 6,580 | 5.00%, with maturity at 2013 | | 6,963,633 |
| | 2,698 | 5.50%, with maturity at 2029 | | 2,880,274 |
| | 3,267 | 6.319%, with maturity at 2032 ⁽⁶⁾ | | 3,404,709 |
| | 6,226 | 6.50%, with maturity at 2018 | | 6,704,146 |
| | 10,880 | 7.00%, with various maturities to 2033 | | 12,089,575 |
| | 12,966 | 7.50%, with various maturities to 2031 | | 14,771,775 |
| | 3,752 | 8.00%, with various maturities to 2029 | | 4,324,335 |
| | 811 | 8.50%, with various maturities to 2027 | | 939,212 |

Table of Contents**Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|--|--------------|
| \$ 1,739 | 9.00%, with various maturities to 2029 | \$ 2,023,737 |
| 76 | 9.50%, with maturity at 2014 | 81,442 |
| 1,534 | 10.00%, with various maturities to 2031 | 1,786,210 |
| | Government National Mortgage Association: | |
| 5,869 | 7.50%, with maturity at 2025 | 6,679,234 |
| 5,925 | 8.00%, with various maturities to 2027 | 6,897,811 |
| 3,111 | 9.00%, with various maturities to 2026 | 3,745,706 |
| 532 | 9.50%, with maturity at 2025 | 631,728 |
| 634 | 11.00%, with maturity at 2018 | 714,115 |

**Total Mortgage Pass-Throughs
(identified cost \$134,138,039)****\$ 142,526,203****Asset-Backed Securities 0.1%****Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|--|--------------|
| \$ 500 | Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.034%, 7/17/19 ⁽⁶⁾ | \$ 319,750 |

**Total Asset-Backed Securities
(identified cost \$500,000)****\$ 319,750****Corporate Bonds & Notes 0.2%****Principal
Amount***

| (000 s omitted) | Security | Value |
|------------------------|--|-------------------|
| | Building and Development 0.1% | |
| | Grohe Holding GmbH, Variable Rate | |
| EUR 500 | 3.559%, 1/15/14 ⁽⁸⁾ | \$ 611,793 |
| | | \$ 611,793 |

Telecommunications 0.1%

| | | |
|-----|--|-------------------|
| | Qwest Corp., Sr. Notes, Variable Rate | |
| 200 | 3.504%, 6/15/13 | \$ 196,500 |
| | | \$ 196,500 |

Total Corporate Bonds & Notes
 (identified cost \$846,625) **\$ 808,293**

Foreign Corporate Bonds & Notes 0.8%

| Principal Amount (000 s omitted) | Security | Value |
|---|---|---------------------|
| \$ 2,327 | JPMorgan Chilean Inflation Linked Note 3.80%, 11/17/15 ⁽⁹⁾ | \$ 2,441,148 |
| 230 | Kazkommerts International 7.875%, 4/7/14 ⁽⁸⁾ | 212,750 |
| Total Foreign Corporate Bonds & Notes (identified cost \$2,192,765) | | \$ 2,653,898 |

Table of Contents**Foreign Government Securities 8.8%**

| Principal Amount* (000 s omitted) | Security | Value |
|--|--|----------------------|
| | Ghana Government Bond | |
| GHS 320 | 13.50%, 3/30/10 | \$ 221,582 |
| GHS 1,300 | 13.67%, 6/11/12 ⁽⁴⁾ | 803,471 |
| GHS 730 | 13.69%, 3/15/10 | 507,090 |
| | Israeli Government Bond | |
| ILS 5,902 | 5.00%, 4/30/15 ⁽⁹⁾ | 1,854,887 |
| | Nota Do Tesouro Nacional | |
| BRL 3,122 | 6.00%, 5/15/15 ⁽⁹⁾ | 1,610,784 |
| | Poland Government Bond | |
| PLN 6,708 | 3.00%, 8/24/16 ⁽⁹⁾ | 2,222,884 |
| | Republic of Congo | |
| 526 | 3.00%, 6/30/29 | 280,255 |
| | Republic of Georgia | |
| 1,181 | 7.50%, 4/15/13 | 1,228,240 |
| | Republic of Macedonia | |
| EUR 1,716 | 4.625%, 12/8/15 | 2,148,744 |
| | Republic of South Africa | |
| 3,754 | 6.50%, 6/2/14 | 4,110,630 |
| | Republic of Uruguay | |
| UYU 48,287 | 5.00%, 9/14/18 ⁽⁹⁾ | 2,431,246 |
| | Turkey Government Bond | |
| TRY 5,794 | 10.00%, 2/15/12 ⁽⁹⁾ | 4,416,864 |
| TRY 9,330 | 12.00%, 8/14/13 ⁽⁹⁾ | 8,097,724 |
| | Total Foreign Government Securities | |
| | (identified cost \$25,539,111) | \$ 29,934,401 |

Common Stocks 0.1%

| Shares | Security | Value |
|---------------|--|-------------------|
| | Automotive 0.1% | |
| 8,898 | Dayco Products, LLC | \$ 137,919 |
| | | \$ 137,919 |
| | Building and Development 0.0% | |
| 154 | United Subcontractors, Inc. ⁽⁴⁾⁽¹⁰⁾ | \$ 12,402 |
| | | \$ 12,402 |

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| | | | | |
|------------------------------------|-------------|--|----|----------------|
| Food Service | 0.0% | | | |
| | 6,477 | Buffets, Inc. ⁽¹⁰⁾ | \$ | 49,792 |
| | | | \$ | 49,792 |
| Nonferrous Metals/Minerals | 0.0% | | | |
| | 234 | Euramax International, Inc. ⁽⁴⁾⁽¹⁰⁾ | \$ | 0 |
| | | | \$ | 0 |
| Publishing | 0.0% | | | |
| | 1,346 | SuperMedia, Inc. ⁽¹⁰⁾ | \$ | 48,873 |
| | | | \$ | 48,873 |
| Total Common Stocks | | | | |
| (identified cost \$190,571) | | | \$ | 248,986 |

Table of Contents**Currency Options Purchased 0.0%**

| Description | Principal Amount of Contracts (000 s omitted) | Strike Price | Expiration Date | Value |
|-------------------------|--|-------------------------|----------------------------|--------------|
| Euro Put Option | EUR 3,532 | EUR 1.41 | 4/29/10 | \$ 157,438 |
| Japanese Yen Put Option | JPY 741,000 | JPY 106.91 | 4/8/10 | 1,560 |

**Total Currency Options Purchased
(identified cost \$222,664) \$ 158,998**

Short-Term Investments 17.8%**Foreign Government Securities 14.4%**

| Principal Amount (000 s omitted) | Security | Value |
|---|---------------------------------|--------------|
| | Chilean Government Bond | |
| CLP 875,000 | 6.00%, 7/1/10 | \$ 1,705,583 |
| | Egypt Treasury Bill | |
| EGP 26,350 | 0.00%, 2/2/10 | 4,820,362 |
| EGP 7,200 | 0.00%, 2/9/10 | 1,314,794 |
| EGP 2,650 | 0.00%, 2/16/10 | 483,052 |
| EGP 1,450 | 0.00%, 2/23/10 | 263,835 |
| EGP 18,050 | 0.00%, 3/2/10 | 3,278,379 |
| EGP 2,375 | 0.00%, 6/29/10 | 417,370 |
| EGP 3,700 | 0.00%, 8/3/10 | 643,343 |
| EGP 3,725 | 0.00%, 9/28/10 | 636,331 |
| EGP 2,725 | 0.00%, 10/5/10 | 464,442 |
| EGP 3,775 | 0.00%, 10/26/10 | 638,956 |
| EGP 14,550 | 0.00%, 10/26/10 | 2,462,731 |
| | Iceland Treasury Bill | |
| ISK 90,561 | 0.00%, 2/15/10 | 599,122 |
| ISK 278,000 | 0.00%, 3/15/10 | 1,828,735 |
| | Iceland Treasury Note | |
| ISK 131,164 | 7.00%, 3/17/10 | 868,322 |
| | Kazakhstan National Bank | |
| KZT 383,720 | 0.00%, 2/19/10 | 2,590,596 |
| KZT 102,582 | 0.00%, 3/5/10 | 692,189 |
| KZT 489 | 0.00%, 3/12/10 | 3,297 |
| KZT 218,002 | 0.00%, 4/23/10 | 1,467,212 |
| KZT 546,661 | 0.00%, 5/28/10 | 3,669,790 |
| | Lebanon Treasury Bill | |

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| | | | |
|-----|-----------|------------------------------|-----------|
| LBP | 1,108,000 | 0.00%, 2/4/10 | 738,000 |
| LBP | 819,000 | 0.00%, 2/18/10 | 544,732 |
| LBP | 3,569,500 | 0.00%, 3/18/10 | 2,366,504 |
| LBP | 1,420,000 | 0.00%, 4/1/10 | 939,727 |
| LBP | 1,779,000 | 0.00%, 4/15/10 | 1,175,041 |
| LBP | 2,850,000 | 0.00%, 4/29/10 | 1,877,049 |
| LBP | 550,000 | 0.00%, 6/10/10 | 360,082 |
| LBP | 875,300 | 0.00%, 6/24/10 | 571,882 |
| LBP | 870,340 | 0.00%, 7/8/10 | 566,785 |
| LBP | 584,900 | 0.00%, 7/22/10 | 380,549 |
| LBP | 536,000 | 0.00%, 9/23/10 | 344,687 |
| LBP | 1,203,800 | 0.00%, 10/21/10 | 770,961 |
| LBP | 541,580 | 0.00%, 11/4/10 | 346,506 |
| LBP | 565,870 | 0.00%, 11/18/10 | 361,195 |
| LBP | 600,000 | 0.00%, 12/16/10 | 381,145 |
| LBP | 927,820 | 0.00%, 12/30/10 | 587,955 |
| | | Lebanon Treasury Note | |
| LBP | 533,600 | 11.30%, 3/25/10 | 358,752 |
| LBP | 501,320 | 8.46%, 6/24/10 | 338,486 |

Table of Contents**Principal****Amount****(000 s omitted)****Security****Value****Sri Lanka Government Bond**

LKR 10,720 7.60%, 4/1/10 \$ 93,420

LKR 26,700 15.50%, 5/15/10 237,556

Sri Lanka Treasury Bill

LKR 223,680 0.00%, 2/5/10 1,948,191

LKR 31,930 0.00%, 4/9/10 274,386

LKR 55,990 0.00%, 4/30/10 478,882

LKR 191,190 0.00%, 5/14/10 1,630,009

LKR 81,220 0.00%, 7/9/10 683,311

LKR 211,030 0.00%, 7/16/10 1,772,247

Zambia Treasury Bill

ZMK 727,000 0.00%, 1/31/11 144,985

Total Foreign Government Securities**(identified cost \$49,133,641)****\$ 49,121,466****Other Short-Term Investments 3.4%**

| Description | Interest/Principal Amount (000 s omitted) | Value |
|--|--|--------------|
| Cash Management Portfolio, 0.00% ⁽¹¹⁾ | \$ 1,788 | \$ 1,788,213 |
| Eaton Vance Cash Reserves Fund, LLC, 0.11% ⁽¹¹⁾ | 8,802 | 8,802,103 |
| State Street Bank and Trust Euro Time Deposit, 0.01%, 2/1/10 | 1,139 | 1,138,580 |

Total Other Short-Term Investments**(identified cost \$11,728,896)****\$ 11,728,896****Total Short-Term Investments****(identified cost \$60,862,537)****\$ 60,850,362****Total Investments 129.0%****(identified cost \$428,939,623)****\$ 439,958,567****Currency Options Written 0.0%****Principal**

| Description | Amount of Contracts (000 s omitted) | Strike Price | Expiration Date | Value |
|---|--|-------------------------|----------------------------|------------------------|
| Japanese Yen Call Option | JPY 1,057,000 | JPY 76.30 | 4/8/10 | \$ (9,602) |
| Total Currency Options Written (premiums received \$135,484) | | | | \$ (9,602) |
| Other Assets and Liabilities (29.0)% | | | | \$ (98,863,435) |
| Net Assets 100.0% | | | | \$ 341,085,530 |

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

CSFB - Credit Suisse First Boston Mortgage Securities Corp.

DIP - Debtor in Possession

GECCM - General Electric Commercial Mortgage Corporation

GSMS - GS Mortgage Securities Corporation II

MLMT - Merrill Lynch Mortgage Trust

MSC - Morgan Stanley Capital I

WBCMT - Wachovia Bank Commercial Mortgage Trust

BRL - Brazilian Real

CLP - Chilean Peso

EGP - Egyptian Pound

EUR - Euro

Table of Contents

GBP - British Pound Sterling

GHS - Ghanaian Cedi

ILS - Israeli Shekel

ISK - Icelandic Krona

JPY - Japanese Yen

KZT - Kazak Tenge

LBP - Lebanese Pound

LKR - Sri Lankan Rupee

PLN - Polish Zloty

TRY - New Turkish Lira

UYU - Uruguayan Peso

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) Defaulted security. Currently the issuer is in default with respect to interest payments.
- (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) Adjustable rate mortgage security. Rate shown is the rate at January 31, 2010.
- (7) Security (or a portion thereof) has been pledged to cover collateral requirements on open financial contracts.
- (8) 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.
- (9) 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.
- (10) Non-income producing security.
- (11) 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 January 31, 2010. Net income allocated from the investment in Cash Management Portfolio and Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended January 31, 2010 was \$0 and \$139, respectively.

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A summary of financial instruments outstanding at January 31, 2010 is as follows:

Forward Foreign Currency Exchange Contracts**Sales**

| Settlement Date | Deliver | In Exchange For | Net Unrealized Appreciation (Depreciation) |
|------------------------|-------------------------------------|------------------------------------|---|
| 2/5/10 | Sri Lankan Rupee 223,680,000 | United States Dollar 1,906,093 | \$ (43,932) |
| 2/8/10 | New Turkish Lira 1,250,000 | United States Dollar 843,825 | 9,671 |
| 2/8/10 | South African Rand 32,488,983 | United States Dollar 4,441,662 | 185,049 |
| 2/8/10 | South African Rand 18,183,563 | United States Dollar 2,482,465 | 100,107 |
| 2/19/10 | Euro 3,519,000 | United States Dollar 5,100,439 | 221,562 |
| 2/23/10 | Chilean Peso 1,070,000,000 | United States Dollar 2,171,707 | 129,235 |
| 2/25/10 | Euro 3,418,089 | United States Dollar 4,825,590 | 86,693 |
| 2/25/10 | Japanese Yen 230,000,000 | United States Dollar 2,550,455 | 2,214 |
| 2/25/10 | Japanese Yen 231,181,656 | United States Dollar 2,556,335 | (4,998) |
| 2/26/10 | British Pound Sterling 1,529,570 | United States Dollar 2,475,385 | 30,810 |
| 2/26/10 | Euro 14,880,824 | United States Dollar 20,904,432 | 273,459 |
| 3/2/10 | Chilean Peso 656,000,000 | United States Dollar 1,281,250 | 28,864 |
| 4/1/10 | Sri Lankan Rupee 11,127,360 | United States Dollar 95,448 | (860) |
| 4/9/10 | Sri Lankan Rupee 31,930,000 | United States Dollar 274,077 | (2,021) |
| 4/30/10 | Sri Lankan Rupee 55,990,000 | United States Dollar 480,601 | (2,164) |
| 5/14/10 | Sri Lankan Rupee 191,190,000 | United States Dollar 1,636,200 | (9,363) |
| 5/17/10 | Sri Lankan Rupee 28,769,250 | United States Dollar 245,786 | (1,736) |
| 7/6/10 | Chilean Peso 519,500,000 | United States Dollar 1,060,745 | 65,665 |
| 7/6/10 | Chilean Peso 260,590,000 | United States Dollar 530,895 | 31,746 |
| 7/6/10 | | | 15,894 |

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| | | | |
|---------|-------------------|----------------------|-----------|
| | Chilean Peso | United States Dollar | |
| | 118,300,000 | 242,493 | |
| 7/9/10 | Sri Lankan Rupee | United States Dollar | |
| | 81,220,000 | 693,595 | (589) |
| 7/16/10 | Sri Lankan Rupee | United States Dollar | |
| | 211,030,000 | 1,796,000 | (6,097) |
| 7/20/10 | Kazak Tenge | United States Dollar | |
| | 186,263,000 | 1,142,718 | (123,787) |
| 7/20/10 | Ukrainian Hryvnia | United States Dollar | |
| | 11,484,300 | 1,227,611 | (86,670) |
| 7/21/10 | Kazak Tenge | United States Dollar | |
| | 185,190,000 | 1,143,148 | (116,101) |
| 7/21/10 | Ukrainian Hryvnia | United States Dollar | |
| | 11,317,000 | 1,206,182 | (88,340) |
| 7/23/10 | Kazak Tenge | United States Dollar | |
| | 181,859,600 | 1,120,860 | (115,822) |

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| Settlement Date | Deliver | In Exchange For | Net Unrealized Appreciation (Depreciation) |
|------------------------|---------------------------------|-----------------------------------|---|
| 7/23/10 | Ukrainian Hryvnia 11,065,700 | United States Dollar 1,168,501 | \$ (96,077) |
| | | | \$ 482,412 |

Purchases

| Settlement Date | In Exchange For | Deliver | Net Unrealized Appreciation (Depreciation) |
|------------------------|-----------------------------------|-----------------------------------|---|
| 2/1/10 | Zambian Kwacha 2,558,443,600 | United States Dollar 562,073 | \$ (1,012) |
| 2/3/10 | Russian Ruble 52,226,000 | United States Dollar 1,765,465 | (46,093) |
| 2/4/10 | Malaysian Ringgit 1,860,000 | United States Dollar 541,706 | 3,481 |
| 2/5/10 | Zambian Kwacha 1,895,992,476 | United States Dollar 413,413 | 2,211 |
| 2/8/10 | Indian Rupee 63,490,000 | United States Dollar 1,374,242 | (287) |
| 2/8/10 | New Turkish Lira 5,610,000 | United States Dollar 3,779,750 | (36,069) |
| 2/8/10 | Polish Zloty 10,668,535 | Euro 2,602,037 | 43,486 |
| 2/8/10 | Polish Zloty 3,850,000 | Euro 937,972 | 17,130 |
| 2/8/10 | Polish Zloty 1,020,000 | Euro 248,975 | 3,882 |
| 2/8/10 | South Korean Won 2,431,600,000 | United States Dollar 2,122,926 | (30,167) |
| 2/9/10 | Indian Rupee 114,553,000 | United States Dollar 2,452,955 | 25,675 |
| 2/9/10 | Indian Rupee 114,553,000 | United States Dollar 2,454,006 | 24,624 |
| 2/11/10 | Mexican Peso 25,127,000 | United States Dollar 1,962,740 | (43,477) |
| 2/11/10 | Russian Ruble 93,600,000 | United States Dollar 3,072,882 | 5,155 |
| 2/16/10 | Australian Dollar 1,093,000 | United States Dollar 1,007,965 | (42,460) |
| 2/16/10 | Indian Rupee 113,040,000 | United States Dollar 2,489,868 | (46,420) |
| 2/16/10 | | | (19,706) |

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| | | | |
|---------|-------------------|----------------------|----------|
| | Indonesian Rupiah | United States Dollar | |
| | 7,088,580,000 | 775,217 | |
| | Israeli Shekel | United States Dollar | |
| 2/16/10 | 2,410,000 | 645,420 | 264 |
| | South Korean Won | United States Dollar | |
| 2/16/10 | 1,948,600,000 | 1,732,243 | (55,487) |
| | Colombian Peso | United States Dollar | |
| 2/18/10 | 1,930,000,000 | 963,074 | 8,247 |
| | Indian Rupee | United States Dollar | |
| 2/19/10 | 26,140,000 | 572,367 | (7,572) |
| | Norwegian Krone | Euro | |
| 2/19/10 | 12,390,000 | 1,506,841 | 1,075 |
| | Australian Dollar | United States Dollar | |
| 2/22/10 | 1,010,900 | 930,463 | (38,042) |
| | Malaysian Ringgit | United States Dollar | |
| 2/22/10 | 4,295,000 | 1,286,313 | (29,652) |
| | Indian Rupee | United States Dollar | |
| 2/25/10 | 2,200,000 | 47,795 | (301) |

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| Settlement Date | In Exchange For | Deliver | Net Unrealized Appreciation (Depreciation) |
|------------------------|-------------------------------------|-----------------------------------|---|
| 2/25/10 | Indonesian Rupiah 19,659,000,000 | United States Dollar 2,086,057 | \$ 4,571 |
| 2/25/10 | Norwegian Krone 18,017,300 | Euro 2,210,468 | (25,911) |
| 2/26/10 | Indian Rupee 35,400,000 | United States Dollar 763,919 | 188 |
| 2/26/10 | South Korean Won 1,512,000,000 | United States Dollar 1,303,358 | (2,593) |
| 3/2/10 | Brazilian Real 2,973,492 | United States Dollar 1,584,764 | (15,100) |
| 3/2/10 | Brazilian Real 1,990,000 | United States Dollar 1,073,934 | (23,442) |
| 3/11/10 | Indonesian Rupiah 5,074,000,000 | United States Dollar 547,771 | (9,358) |
| 3/31/10 | Indonesian Rupiah 15,831,000,000 | United States Dollar 1,674,529 | 1,773 |
| 4/13/10 | Ghanaian Cedi 674,500 | United States Dollar 424,882 | 31,832 |
| 4/13/10 | Ghanaian Cedi 21,600 | United States Dollar 13,652 | 974 |
| 5/26/10 | Zambian Kwacha 3,486,700,000 | United States Dollar 589,368 | 163,215 |
| 5/27/10 | Zambian Kwacha 3,186,400,000 | United States Dollar 537,698 | 149,942 |
| 6/11/10 | Zambian Kwacha 3,099,500,000 | United States Dollar 640,393 | 26,684 |
| 7/20/10 | Ukrainian Hryvnia 11,484,300 | United States Dollar 1,142,716 | 171,564 |
| 7/21/10 | Ukrainian Hryvnia 11,317,000 | United States Dollar 1,143,131 | 151,390 |
| 7/23/10 | Ukrainian Hryvnia 11,065,700 | United States Dollar 1,117,747 | 146,831 |
| 9/3/10 | Ukrainian Hryvnia 2,470,000 | United States Dollar 220,536 | 55,140 |
| 9/28/10 | Zambian Kwacha 2,553,900,000 | United States Dollar 485,071 | 50,248 |
| 6/15/11 | Yuan Renminbi 20,600,000 | United States Dollar 3,116,490 | 38,918 |
| 6/15/11 | Yuan Renminbi 9,800,000 | United States Dollar 1,483,724 | 17,392 |
| | | | \$ 672,743 |

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At January 31, 2010, closed forward foreign currency purchases and sales contracts excluded above amounted to a receivable of \$23,791 and a payable of \$113,382.

Futures Contracts

| Expiration Date | Contracts | Position | Aggregate Cost | Value | Net Unrealized Appreciation (Depreciation) |
|------------------------|-------------------------------|-----------------|-----------------------|----------------|---|
| 3/10 | 14 Euro-Bobl | Short | \$ (2,264,039) | \$ (2,276,132) | \$ (12,093) |
| 3/10 | 10 Euro-Bund | Short | (1,708,541) | (1,710,662) | (2,121) |
| 3/10 | 62 U.S. 5 Year Treasury Note | Short | (7,229,596) | (7,220,579) | 9,017 |
| 3/10 | 21 U.S. 10 Year Treasury Note | Short | (2,495,973) | (2,481,281) | 14,692 |
| | | | | | \$ 9,495 |

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.

Table of Contents**Interest Rate Swaps**

| Counterparty | Notional | | Fund | | Annual Fixed Rate | Termination Date | Net Unrealized Depreciation |
|---------------------|------------------------|--------|---------------|----------------------------------|-------------------|------------------|-----------------------------|
| | Amount (000 s omitted) | | Pays/Receives | Floating Rate Index | | | |
| Bank of America | ILS | 2,650 | Receive | 3-month ILS TELBOR | 4.20% | 11/19/14 | \$ (3,147) |
| Bank of America | ILS | 2,600 | Receive | 3-month ILS TELBOR | 4.54 | 1/6/15 | (9,129) |
| JPMorgan Chase Bank | BRL | 19,754 | Pay | Brazil Interbank Deposit Rate | 9.67 | 1/3/11 | (21,073) |
| | | | | | | | \$ (33,349) |

BRL - Brazilian Real

ILS - Israeli Shekel

Credit Default Swaps Sell Protection

| Reference Entity | Counterparty | Notional | Contract | Termination Date | Current Market | Net Unrealized Depreciation |
|------------------|---------------------|-------------------------|---------------------|------------------|----------------------|-----------------------------|
| | | Amount* (000 s omitted) | Annual Fixed Rate** | | Annual Fixed Rate*** | |
| Iceland | JPMorgan Chase Bank | \$ 2,600 | 1.75% | 3/20/18 | 6.31% | \$ (570,420) |
| Iceland | JPMorgan Chase Bank | 1,000 | 2.10 | 3/20/23 | 5.79 | (224,541) |
| Iceland | JPMorgan Chase Bank | 1,000 | 2.45 | 3/20/23 | 5.79 | (202,602) |
| | | | | | | \$ (997,563) |

Credit Default Swaps Buy Protection

| Reference Entity | Counterparty | Notional Amount | Contract Annual | Termination Date | Net Unrealized Appreciation (Depreciation) |
|------------------|--------------|-----------------|-----------------|------------------|--|
|------------------|--------------|-----------------|-----------------|------------------|--|

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| | | (000 s omitted) | Fixed Rate** | | |
|--------------|-----------------------------|--------------------|-----------------|----------|-----------|
| Austria | Barclays Bank PLC | \$ 2,200 | 0.44 % | 12/20/13 | \$ 28,436 |
| Austria | Barclays Bank PLC | 1,000 | 1.42 | 3/20/14 | (25,467) |
| Brazil | Barclays Bank PLC | 2,300 | 1.65 | 9/20/19 | (9,839) |
| China | Barclays Bank PLC | 1,000 | 1.00 (1) | 3/20/15 | (1,613) |
| China | Barclays Bank PLC | 1,000 | 1.00 (1) | 3/20/20 | (6,396) |
| China | Citigroup Global Markets | 500 | 1.00 (1) | 3/20/20 | (2,387) |
| China | JPMorgan Chase Bank | 500 | 1.00 (1) | 3/20/15 | (1,046) |
| | Credit Suisse First Boston, | | | | |
| Italy | Inc. | 6,800 | 0.20 | 12/20/16 | 394,244 |
| Lebanon | Barclays Bank PLC | 500 | 1.00 (1) | 12/20/14 | (6,474) |
| Lebanon | Barclays Bank PLC | 100 | 1.00 (1) | 3/20/15 | (1,814) |
| Lebanon | Citigroup Global Markets | 1,200 | 3.30 | 9/20/14 | (59,522) |
| Lebanon | Citigroup Global Markets | 500 | 1.00 (1) | 12/20/14 | (6,474) |
| Lebanon | Citigroup Global Markets | 350 | 1.00 (1) | 12/20/14 | (4,003) |
| Lebanon | Citigroup Global Markets | 1,000 | 1.00 (1) | 12/20/14 | (14,082) |
| Lebanon | Citigroup Global Markets | 300 | 1.00 (1) | 3/20/15 | 504 |
| Lebanon | Deutsche Bank | 200 | 1.00 (1) | 3/20/15 | (2,058) |
| Malaysia | Bank of America | 800 | 0.83 | 12/20/14 | 7,154 |
| Malaysia | Barclays Bank PLC | 2,100 | 2.40 | 3/20/14 | (125,802) |
| Malaysia | Barclays Bank PLC | 1,600 | 0.82 | 12/20/14 | 15,062 |
| Malaysia | Citigroup Global Markets | 2,000 | 2.45 | 3/20/14 | (123,891) |
| Philippines | Barclays Bank PLC | 1,000 | 1.70 | 12/20/14 | 3,292 |
| Philippines | Barclays Bank PLC | 1,100 | 1.85 | 12/20/14 | (4,760) |
| Philippines | Barclays Bank PLC | 1,500 | 1.84 | 12/20/14 | (4,487) |
| Philippines | Barclays Bank PLC | 655 | 1.00 (1) | 3/20/15 | 6,142 |
| Philippines | Citigroup Global Markets | 800 | 1.84 | 12/20/14 | (2,393) |
| Philippines | Citigroup Global Markets | 1,100 | 1.86 | 12/20/14 | (5,274) |
| | Credit Suisse First Boston, | | | | |
| Philippines | Inc. | 5,000 | 2.15 | 9/20/11 | (88,815) |
| Philippines | JPMorgan Chase Bank | 5,000 | 2.17 | 9/20/11 | (90,563) |
| Philippines | JPMorgan Chase Bank | 1,100 | 1.69 | 12/20/14 | 4,131 |
| Philippines | JPMorgan Chase Bank | 656 | 1.00 (1) | 3/20/15 | 6,152 |
| South Africa | Bank of America | 1,200 | 1.00 (1) | 12/20/19 | 18,183 |
| South Africa | Barclays Bank PLC | 1,200 | 1.00 (1) | 12/20/19 | 9,603 |
| South Africa | Citigroup Global Markets | 655 | 1.00 (1) | 12/20/19 | 488 |
| | Credit Suisse First Boston, | | | | |
| South Africa | Inc. | 200 | 1.00 (1) | 3/20/20 | 1,701 |
| South Africa | JP Morgan Chase Bank | 310 | 1.00 (1) | 12/20/19 | (4,467) |
| South Africa | JPMorgan Chase Bank | 600 | 1.00 (1) | 12/20/19 | (1,100) |

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| Reference Entity | Counterparty | Notional Amount (000 s omitted) | Contract Annual Fixed Rate** | Termination Date | Net Unrealized Appreciation (Depreciation) |
|--|----------------------------------|--|-------------------------------------|-------------------------|---|
| Thailand | Barclays Bank PLC | \$ 1,900 | 0.97% | 9/20/19 | \$ 43,568 |
| Thailand | Citigroup Global Markets | 1,600 | 0.86 | 12/20/14 | 15,707 |
| Thailand | Citigroup Global Markets | 900 | 0.95 | 9/20/19 | 22,086 |
| Thailand | JPMorgan Chase Bank | 800 | 0.87 | 12/20/14 | 7,477 |
| Turkey | Barclays Bank PLC | 1,100 | 2.12 | 1/20/13 | (17,326) |
| Turkey | Citigroup Global Markets | 2,300 | 2.93 | 9/20/19 | (160,518) |
| Turkey | Credit Suisse First Boston, Inc. | 10,000 | 2.01 | 3/20/10 | (91,659) |
| Turkey | Credit Suisse First Boston, Inc. | 880 | 2.11 | 1/20/13 | (13,605) |
| Turkey | JPMorgan Chase Bank | 10,000 | 2.00 | 3/20/10 | (91,154) |
| Turkey | JPMorgan Chase Bank | 3,740 | 2.12 | 1/20/13 | (58,910) |
| iTraxx Europe Subordinated Financials 5 Year index | Bank of America | EUR 1,800 | 1.00 (1) | 12/20/14 | (1,071) |
| iTraxx Europe Subordinated Financials 5 Year index | Goldman Sachs, Inc. | EUR 1,800 | 1.00 (1) | 12/20/14 | (511) |
| | | | | | \$ (443,551) |

* 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 January 31, 2010, such maximum potential amount for all open credit default swaps in which the Fund is the seller was \$4,600,000.

** 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.

Cross-Currency Swaps

| Counterparty | Notional Amount on Fixed Rate (Currency Received) (000 s omitted) | Notional Amount on Floating Rate (Currency Delivered) (000 s omitted) | Floating Rate | Fixed Rate | Termination Date | Net Unrealized Depreciation |
|----------------------------------|--|--|-----------------------|------------|------------------|-----------------------------|
| Bank of America | TRY 6,400 | \$ 4,272 | 3-month USD-LIBOR-BBA | 10.03% | 11/25/13 | \$ (69,134) |
| Citigroup Global Markets | TRY 1,110 | \$ 687 | 3-month USD-LIBOR-BBA | 11.95 | 2/15/12 | (179,713) |
| Citigroup Global Markets | TRY 2,367 | \$ 1,427 | 3-month USD-LIBOR-BBA | 12.10 | 2/15/12 | (424,382) |
| Citigroup Global Markets | TRY 3,434 | \$ 2,044 | 3-month USD-LIBOR-BBA | 12.46 | 8/14/13 | (537,547) |
| Citigroup Global Markets | TRY 1,152 | \$ 771 | 3-month USD-LIBOR-BBA | 10.05 | 11/6/13 | (15,111) |
| Credit Suisse First Boston, Inc. | TRY 1,799 | \$ 1,039 | 3-month USD-LIBOR-BBA | 12.45 | 2/15/12 | (367,770) |
| JPMorgan Chase Bank | TRY 26 | \$ 18 | 3-month USD-LIBOR-BBA | 10.10 | 11/6/13 | (370) |
| | | | | | | \$ (1,594,027) |

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.

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Written currency call options activity for the fiscal year to date ended January 31, 2010 was as follows:

| | Principal Amount of Contracts (000 s omitted) | Premiums Received |
|-----------------------------------|--|------------------------------|
| Outstanding, beginning of period | JPY 1,057,000 | \$ 135,484 |
| Outstanding, end of period | JPY 1,057,000 | \$ 135,484 |

JPY - Japanese Yen

At January 31, 2010, the Fund had sufficient cash and/or securities to cover commitments under these contracts.

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

Credit Risk: The Fund may enter into credit default swap contracts to manage its credit risk, to gain exposure to a credit in which the Fund may otherwise invest, or to enhance return.

Foreign Exchange Risk: The Fund holds foreign currency denominated investments. The value of these investments and related receivables and payables may change due to future changes in foreign currency exchange rates. To hedge against this risk, the Fund may enter into forward foreign currency exchange contracts. The Fund may also enter into such contracts to hedge the currency risk of investments it anticipates purchasing. The Fund may also purchase or write currency option contracts to enhance return.

Interest Rate Risk: The Fund holds fixed-rate bonds. The value of these bonds may decrease if interest rates rise. To hedge against this risk, the Fund may enter into interest rate and cross-currency swap contracts. The Fund may also purchase and sell U.S. Treasury and foreign debt futures contracts to hedge against changes in interest rates.

The fair value of derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) by risk exposure at January 31, 2010 was as follows:

| Risk | Derivative | Fair Value | |
|------------------|--|------------------------------|----------------------------------|
| | | Asset Derivatives | Liability Derivatives |
| Credit | Credit Default Swaps | \$ 583,930 | \$ (2,025,044) |
| | | \$ 583,930 | \$ (2,025,044) |
| Foreign Exchange | Currency Options Purchased | \$ 158,998 | \$ |
| Foreign Exchange | Currency Options Written | | (9,602) |
| Foreign Exchange | Forward Foreign Currency Exchange Contracts | 2,350,652 | (1,285,088) |
| | | \$ 2,509,650 | \$ (1,294,690) |

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| | | | |
|---------------|----------------------|-----------|----------------|
| Interest Rate | Cross-Currency Swaps | \$ | \$ (1,594,027) |
| Interest Rate | Futures Contracts | 23,709* | (14,214)* |
| Interest Rate | Interest Rate Swaps | | (33,349) |
| | | \$ | \$ (1,641,590) |
| | | \$ 23,709 | \$ (1,641,590) |

* 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 January 31, 2010, as determined on a federal income tax basis, were as follows:

| | |
|------------------------------------|----------------|
| Aggregate cost | \$ 431,383,237 |
| Gross unrealized appreciation | \$ 21,604,945 |
| Gross unrealized depreciation | (13,029,615) |
| Net unrealized appreciation | \$ 8,575,330 |

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.)

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

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

At January 31, 2010, the inputs used in valuing the Fund's investments, which are carried at value, were as follows:

| Asset Description | Quoted Prices in Active Markets for Identical Assets (Level 1) | Significant Other Observable Inputs (Level 2) | Significant Unobservable Inputs (Level 3) | Total |
|---|---|--|--|-----------------------|
| Senior Floating-Rate Interests | \$ | \$ 167,954,949 | \$ 473,504 | \$ 168,428,453 |
| Collateralized Mortgage Obligations | | 25,871,990 | | 25,871,990 |
| Commercial Mortgage-Backed Securities | | 8,157,233 | | 8,157,233 |
| Mortgage Pass-Throughs | | 142,526,203 | | 142,526,203 |
| Asset-Backed Securities | | 319,750 | | 319,750 |
| Corporate Bonds & Notes | | 808,293 | | 808,293 |
| Foreign Corporate Bonds & Notes | | 2,653,898 | | 2,653,898 |
| Foreign Government Securities | | 29,130,930 | 803,471 | 29,934,401 |
| Common Stocks | 48,873 | 187,711 | 12,402 | 248,986 |
| Currency Options Purchased | | 158,998 | | 158,998 |
| Short-Term Investments | 1,788,213 | 59,062,149 | | 60,850,362 |
| Total Investments | \$ 1,837,086 | \$ 436,832,104 | \$ 1,289,377 | \$ 439,958,567 |
| Forward Foreign Currency Exchange Contracts | \$ | \$ 2,350,652 | \$ | \$ 2,350,652 |
| Futures Contracts | 23,709 | | | 23,709 |
| Swap Contracts | | 583,930 | | 583,930 |
| Total | \$ 1,860,795 | \$ 439,766,686 | \$ 1,289,377 | \$ 442,916,858 |

Liability Description

| | | | | | | | | |
|---|-----------|-----------------|-----------|--------------------|-----------|--|-----------|--------------------|
| Currency Options Written | \$ | | \$ | (9,602) | \$ | | \$ | (9,602) |
| Forward Foreign Currency Exchange Contracts | | | | (1,285,088) | | | | (1,285,088) |
| Futures Contracts | | (14,214) | | | | | | (14,214) |
| Swap Contracts | | | | (3,652,420) | | | | (3,652,420) |
| Total | \$ | (14,214) | \$ | (4,947,110) | \$ | | \$ | (4,961,324) |

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

| | Investments in Senior Floating-Rate Interests | Investments in Foreign Government Securities | Investments in Common Stocks | Total |
|--|--|---|---|---------------------|
| Balance as of October 31, 2009 | \$ 473,504 | \$ 711,596 | \$ 12,402 | \$ 1,197,502 |
| Realized gains (losses) | | | | |
| Change in net unrealized appreciation (depreciation) | (422) | 91,875 | | 91,453 |
| Net purchases (sales) | | | | |
| Accrued discount (premium) | 422 | | | 422 |
| Net transfers to (from) Level 3 | | | | |
| Balance as of January 31, 2010 | \$ 473,504 | \$ 803,471 | \$ 12,402 | \$ 1,289,377 |
| Change in net unrealized appreciation (depreciation) on investments still held as of January 31, 2010 | \$ (422) | \$ 91,875 | \$ | \$ 91,453 |

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.

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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.

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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: March 24, 2010

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: March 24, 2010

By: /s/ Barbara E. Campbell

Barbara E. Campbell
Treasurer

Date: March 24, 2010