

Eaton Vance Short Duration Diversified Income Fund  
Form N-Q  
March 30, 2007

**UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION**

Washington, D.C. 20549

**Form N-Q**

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

Investment Company Act File Number

**811-21563**

**Eaton Vance Short Duration  
Diversified Income Fund**

(Exact Name of Registrant as Specified in Charter)

**The Eaton Vance Building,  
255 State Street, Boston, Massachusetts**  
(Address of Principal Executive Offices)

**02109**  
(Zip code)

**Alan R. Dynner, Esq.**  
**Eaton Vance Management, 255 State Street, Boston, Massachusetts 02109**  
(Name and Address of Agent for Services)

Registrant's Telephone Number, Including Area Code:

(617) 482-8260

Date of Fiscal Year End:

October 31

Date of Reporting Period:

January 31, 2007

**Item 1. Schedule of Investments**

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Eaton Vance Short Duration Diversified Income Fund

as of January 31, 2007

## PORTFOLIO OF INVESTMENTS (Unaudited)

Senior, Floating Rate Interests 71.7% (1)

| Principal Amount                  |     | Borrower/Tranche Description  | Value               |
|-----------------------------------|-----|---|---------------------|
| <b>Aerospace and Defense 1.9%</b> |     |   |                     |
| 976,902                           | EUR | <b>Dresser Rand Group, Inc.</b><br>Term Loan, 5.88%, Maturing October 29, 2011            | \$ 1,275,782        |
| 299,219                           |     | <b>Evergreen International Aviation</b><br>Term Loan, 8.86%, Maturing October 31, 2011    | 298,471             |
| 719,104                           |     | <b>Hexcel Corp.</b><br>Term Loan, 7.13%, Maturing March 1, 2012                           | 720,902             |
| 529,309                           |     | <b>K&amp;F Industries, Inc.</b><br>Term Loan, 7.32%, Maturing November 18, 2012           | 531,873             |
| 1,569,576                         |     | <b>Spirit Aerosystems, Inc.</b><br>Term Loan, 7.11%, Maturing December 31, 2011           | 1,577,423           |
| 593,305                           |     | <b>Standard Aero Holdings, Inc.</b><br>Term Loan, 7.61%, Maturing August 24, 2012         | 595,901             |
| 475,000                           |     | <b>Transdigm, Inc.</b><br>Term Loan, 7.37%, Maturing June 23, 2013                        | 478,266             |
| 181,818                           |     | <b>Vought Aircraft Industries, Inc.</b><br>Term Loan, 7.33%, Maturing December 17, 2011   | 183,068             |
| 802,781                           |     | Term Loan, 7.88%, Maturing December 17, 2011  | 809,638             |
|                                   |     |   | <b>\$ 6,471,324</b> |
| <b>Air Transport 0.4%</b>         |     |   |                     |
| \$ 425,000                        |     | <b>Delta Air Lines, Inc.</b><br>Term Loan, 12.87%, Maturing March 16, 2008                | \$ 434,050          |
| 600,000                           |     | <b>Northwest Airlines, Inc.</b><br>DIP Loan, 7.85%, Maturing August 21, 2008              | 604,688             |
| 435,313                           |     | <b>United Airlines, Inc.</b><br>Term Loan, 9.12%, Maturing February 1, 2012               | 437,178             |
| 62,188                            |     | Term Loan, 11.00%, Maturing February 1, 2012  | 62,454              |
|                                   |     |   | <b>\$ 1,538,370</b> |
| <b>Automotive 4.8%</b>            |     |   |                     |
| 1,000,000                         | GBP | <b>AA Acquisitions Co., Ltd.</b><br>Term Loan, 9.83%, Maturing June 25, 2014              | \$ 2,001,442        |
| 608,409                           |     | <b>Accuride Corp.</b><br>Term Loan, 7.38%, Maturing January 31, 2012                      | 610,881             |
| 845,732                           |     | <b>Affina Group, Inc.</b><br>Term Loan, 8.36%, Maturing November 30, 2011                 | 851,679             |
| 425,000                           |     | <b>Axletech International Holding, Inc.</b><br>Term Loan, 11.86%, Maturing April 21, 2013 | 428,896             |
| 275,794                           |     | <b>CSA Acquisition Corp.</b><br>Term Loan, 7.88%, Maturing December 23, 2011              | 277,431             |
| 587,665                           |     | Term Loan, 7.88%, Maturing December 23, 2011  | 591,155             |

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|                                  |     |  |               |
|----------------------------------|-----|--|---------------|
|                                  |     | <b>Dayco Europe S.R.I.</b>                         |               |
| 784,082                          | EUR | Term Loan, 6.14%, Maturing June 21, 2010           | \$ 1,022,696  |
|                                  |     | <b>Dayco Products, LLC</b>                         |               |
| 572,125                          |     | Term Loan, 7.87%, Maturing June 21, 2011           | 573,734       |
|                                  |     | <b>Exide Technologies</b>                          |               |
| 949,088                          | EUR | Term Loan, 9.87%, Maturing May 5, 2010             | 1,294,957     |
|                                  |     | <b>Federal-Mogul Corp.</b>                         |               |
| 500,000                          |     | DIP Loan, 7.32%, Maturing July 1, 2007             | 501,500       |
| 361,345                          |     | Term Loan, 7.57%, Maturing July 1, 2007            | 359,426       |
| 420,728                          |     | Term Loan, 7.82%, Maturing July 1, 2007            | 418,887       |
|                                  |     | <b>Ford Motor Co.</b>                              |               |
| 500,000                          |     | Term Loan, 8.36%, Maturing December 15, 2013       | 507,118       |
|                                  |     | <b>General Motors Corp.</b>                        |               |
| 425,000                          |     | Term Loan, 7.75%, Maturing November 29, 2013       | 430,286       |
|                                  |     | <b>Goodyear Tire &amp; Rubber Co.</b>              |               |
| 635,000                          |     | Term Loan, 8.14%, Maturing April 30, 2010          | 643,070       |
| 500,000                          |     | Term Loan, 8.89%, Maturing March 1, 2011           | 507,396       |
|                                  |     | <b>Insurance Auto Auctions, Inc.</b>               |               |
| 211,427                          |     | Term Loan, 7.87%, Maturing May 19, 2012            | 212,286       |
|                                  |     | <b>Keystone Automotive Operations, Inc.</b>        |               |
| 250,000                          |     | Term Loan, 8.82%, Maturing January 12, 2012        | 251,250       |
|                                  |     | <b>R.J. Tower Corp.</b>                            |               |
| 370,000                          |     | DIP Revolving Loan, 9.88%, Maturing August 2, 2007 | 366,608       |
|                                  |     | <b>Tenneco Automotive, Inc.</b>                    |               |
| 963,141                          |     | Term Loan, 7.36%, Maturing December 12, 2009       | 970,726       |
| 418,922                          |     | Term Loan, 7.31%, Maturing December 12, 2010       | 422,221       |
|                                  |     | <b>Teutates Vermögensverwaltung</b>                |               |
| 500,000                          | EUR | Term Loan, 5.62%, Maturing March 11, 2014          | 654,750       |
| 500,000                          | EUR | Term Loan, 5.87%, Maturing March 11, 2015          | 657,796       |
|                                  |     | <b>The Goodyear Dunlop Tires</b>                   |               |
| 990,000                          | EUR | Term Loan, 6.14%, Maturing April 30, 2010          | 1,293,088     |
|                                  |     | <b>Trimas Corp.</b>                                |               |
| 70,313                           |     | Term Loan, 8.13%, Maturing August 2, 2011          | 71,279        |
| 303,926                          |     | Term Loan, 8.11%, Maturing August 2, 2013          | 308,105       |
|                                  |     | <b>United Components, Inc.</b>                     |               |
| 408,333                          |     | Term Loan, 7.63%, Maturing June 30, 2010           | 410,375       |
|                                  |     |  | \$ 16,639,038 |
| <b>Beverage and Tobacco 0.6%</b> |     |  |               |
|                                  |     | <b>Alliance One International, Inc.</b>            |               |
| \$ 181,670                       |     | Term Loan, 8.82%, Maturing May 13, 2010            | \$ 183,941    |
|                                  |     | <b>Culligan International Co.</b>                  |               |
| 397,916                          |     | Term Loan, 7.07%, Maturing September 30, 2011      | 399,036       |
|                                  |     | <b>Liberator Midco, Ltd.</b>                       |               |
| 250,000                          | EUR | Term Loan, 6.07%, Maturing October 27, 2013        | 329,776       |
| 250,000                          | EUR | Term Loan, 6.45%, Maturing October 27, 2014        | 331,157       |

|                                 |             |   |                     |
|---------------------------------|-------------|---|---------------------|
|                                 |             | <b>National Dairy Holdings, L.P.</b>          |                     |
| \$                              | 456,964     | Term Loan, 7.32%, Maturing March 15, 2012     | \$ 457,821          |
|                                 |             | <b>National Distribution Co.</b>              |                     |
| 220,000                         |             | Term Loan, 11.82%, Maturing June 22, 2010     | 220,550             |
|                                 |             |   | <b>\$ 1,922,281</b> |
| <b>Building and Development</b> | <b>3.3%</b> |   |                     |
|                                 |             | <b>Biomed Realty, L.P.</b>                    |                     |
| \$                              | 660,000     | Term Loan, 7.58%, Maturing May 31, 2010       | \$ 658,350          |
|                                 |             | <b>Capital Automotive REIT</b>                |                     |
| 395,362                         |             | Term Loan, 7.08%, Maturing December 16, 2010  | 398,848             |
|                                 |             | <b>Epco / Fantome, LLC</b>                    |                     |
| 480,000                         |             | Term Loan, 7.99%, Maturing November 23, 2010  | 482,400             |
|                                 |             | <b>Gables GP, Inc.</b>                        |                     |
| 20,132                          |             | Term Loan, 7.07%, Maturing March 31, 2007     | 20,179              |
|                                 |             | <b>Hovstone Holdings, LLC</b>                 |                     |
| 225,250                         |             | Term Loan, 7.36%, Maturing February 28, 2009  | 221,871             |
|                                 |             | <b>Lanoga Corp.</b>                           |                     |
| 373,127                         |             | Term Loan, 7.11%, Maturing June 29, 2013      | 373,127             |
|                                 |             | <b>LNR Property Corp.</b>                     |                     |
| 800,000                         |             | Term Loan, 8.12%, Maturing July 3, 2011       | 805,571             |
|                                 |             | <b>Mueller Group, Inc.</b>                    |                     |
| 471,272                         |             | Term Loan, 7.36%, Maturing October 3, 2012    | 474,904             |
|                                 |             | <b>Newkirk Master, L.P.</b>                   |                     |
| 348,290                         |             | Term Loan, 7.08%, Maturing August 11, 2008    | 348,888             |
| 312,869                         |             | Term Loan, 7.08%, Maturing August 11, 2008    | 313,407             |
|                                 |             | <b>Nortek, Inc.</b>                           |                     |
| 982,412                         |             | Term Loan, 7.35%, Maturing August 27, 2011    | 985,237             |
|                                 |             | Panolam Industries Holdings, Inc.             |                     |
| 174,336                         |             | Term Loan, 8.11%, Maturing September 30, 2012 | 174,881             |
|                                 |             | <b>Ply Gem Industries, Inc.</b>               |                     |
| 32,566                          |             | Term Loan, 8.37%, Maturing August 15, 2011    | 32,963              |
| 488,496                         |             | Term Loan, 8.37%, Maturing August 15, 2011    | 494,450             |
|                                 |             | <b>Ristretto Investissements SAS</b>          |                     |
| 308,150                         | EUR         | Term Loan, 6.06%, Maturing September 30, 2013 | 405,683             |
| 130,995                         | GBP         | Term Loan, 7.89%, Maturing September 30, 2013 | 259,401             |
| 308,150                         | EUR         | Term Loan, 6.44%, Maturing September 30, 2014 | 407,685             |
| 130,995                         | GBP         | Term Loan, 8.27%, Maturing September 30, 2014 | 260,470             |
|                                 |             | <b>Rubicon GSA II, LLC</b>                    |                     |
| 675,000                         |             | Term Loan, 8.10%, Maturing July 31, 2008      | 675,000             |
|                                 |             | <b>Stile Acquisition Corp.</b>                |                     |
| 429,366                         |             | Term Loan, 7.38%, Maturing April 6, 2013      | 428,007             |
|                                 |             | <b>Stile U.S. Acquisition Corp.</b>           |                     |
| 430,097                         |             | Term Loan, 7.38%, Maturing April 6, 2013      | 428,736             |
|                                 |             | <b>TRU 2005 RE Holding Co.</b>                |                     |
| 1,325,000                       |             | Term Loan, 8.33%, Maturing December 9, 2008   | 1,338,457           |

|  |             |     |  |                      |
|--|-------------|-----|--|----------------------|
|  |             |     | <b>Trustreet Properties, Inc.</b>            |                      |
| \$                                     | 385,000     |     | Term Loan, 7.33%, Maturing April 8, 2010     | \$ 385,963           |
|  |             |     | <b>United Subcontractors, Inc.</b>           |                      |
|  | 250,000     |     | Term Loan, 12.62%, Maturing June 27, 2013    | 242,500              |
|  |             |     | <b>Wintergames Acquisition ULC</b>           |                      |
|  | 900,000     |     | Term Loan, 7.32%, Maturing October 26, 2007  | 900,563              |
|  |             |     |  | <b>\$ 11,517,541</b> |
| <b>Business Equipment and Services</b> | <b>5.7%</b> |     |  |                      |
|  |             |     | <b>Acco Brands Corp.</b>                     |                      |
| \$                                     | 1,187,970   |     | Term Loan, 7.12%, Maturing August 17, 2012   | \$ 1,195,952         |
|  |             |     | <b>Affiliated Computer Services</b>          |                      |
|  | 247,500     |     | Term Loan, 7.35%, Maturing March 20, 2013    | 249,477              |
|  | 621,875     |     | Term Loan, 7.36%, Maturing March 20, 2013    | 627,005              |
|  |             |     | <b>Affinion Group, Inc.</b>                  |                      |
|  | 491,628     |     | Term Loan, 7.87%, Maturing October 17, 2012  | 496,790              |
|  |             |     | <b>Allied Security Holdings, LLC</b>         |                      |
|  | 371,591     |     | Term Loan, 8.37%, Maturing June 30, 2010     | 375,771              |
|  |             |     | <b>Audatex North America, Inc.</b>           |                      |
|  | 1,000,000   | EUR | Term Loan, 9.13%, Maturing January 13, 2013  | 1,330,719            |
|  |             |     | <b>BSG Clearing Solutions GmbH</b>           |                      |
|  | 962,500     | EUR | Term Loan, 6.16%, Maturing May 5, 2012       | 1,256,974            |
|  |             |     | <b>Buhrmann US, Inc.</b>                     |                      |
|  | 1,974,684   | EUR | Term Loan, 5.43%, Maturing December 23, 2010 | 2,601,285            |
|  |             |     | <b>DynCorp International, LLC</b>            |                      |
|  | 491,250     |     | Term Loan, 7.66%, Maturing February 11, 2011 | 495,344              |
|  |             |     | <b>Education Management, LLC</b>             |                      |
|  | 447,750     |     | Term Loan, 7.88%, Maturing June 1, 2013      | 452,339              |
|  |             |     | <b>Gate Gourmet Borrower, LLC</b>            |                      |
|  | 388,477     | EUR | Term Loan, 6.44%, Maturing March 9, 2013     | 511,958              |
|  |             |     | <b>Info USA, Inc.</b>                        |                      |
|  | 198,000     |     | Term Loan, 7.12%, Maturing February 14, 2012 | 198,248              |
|  |             |     | <b>N.E.W. Holdings I, LLC</b>                |                      |
|  | 200,000     |     | Term Loan, 12.36%, Maturing February 8, 2014 | 201,813              |
|  | 133,537     |     | Term Loan, 8.11%, Maturing August 8, 2014    | 134,288              |
|  |             |     | <b>Nielsen Finance, LLC</b>                  |                      |
|  | 1,995,000   |     | Term Loan, 7.63%, Maturing August 9, 2013    | 2,013,137            |
|  |             |     | <b>Protection One, Inc.</b>                  |                      |
|  | 194,446     |     | Term Loan, 7.85%, Maturing March 31, 2012    | 195,540              |
|  |             |     | <b>Quintiles Transnational Corp.</b>         |                      |
|  | 500,000     |     | Term Loan, 9.36%, Maturing March 31, 2014    | 506,979              |
|  |             |     | <b>SunGard Data Systems, Inc.</b>            |                      |
|  | 2,959,937   |     | Term Loan, 7.88%, Maturing February 11, 2013 | 2,990,925            |
|  | 4           |     |  |                      |

|                                       |             |     |   |                      |
|---------------------------------------|-------------|-----|---|----------------------|
|                                       |             |     | <b>TDS Investor Corp.</b>                     |                      |
| 997,500                               | EUR         |     | Term Loan, 6.47%, Maturing August 23, 2013    | \$ 1,302,450         |
|                                       |             |     | <b>US Investigations Services, Inc.</b>       |                      |
| 665,954                               |             |     | Term Loan, 7.87%, Maturing October 14, 2012   | 670,116              |
|                                       |             |     | <b>West Corp.</b>                             |                      |
| 700,000                               |             |     | Term Loan, 8.09%, Maturing October 24, 2013   | 705,797              |
|                                       |             |     | <b>Williams Scotsman, Inc.</b>                |                      |
| 930,000                               |             |     | Term Loan, 6.82%, Maturing June 27, 2010      | 930,000              |
|                                       |             |     | <b>Worldspan, L.P.</b>                        |                      |
| 400,000                               |             |     | Term Loan, 8.58%, Maturing December 7, 2013   | 402,500              |
|                                       |             |     |   | <b>\$ 19,845,407</b> |
| <b>Cable and Satellite Television</b> | <b>4.8%</b> |     |   |                      |
|                                       |             |     | <b>Cablecom Luxembourg SCA</b>                |                      |
| 990,000                               | EUR         |     | Term Loan, 6.39%, Maturing September 28, 2012 | \$ 1,295,520         |
|                                       |             |     | <b>Cequel Communications, LLC</b>             |                      |
| 475,000                               |             |     | Term Loan, 9.87%, Maturing May 5, 2014        | 485,650              |
| 883,783                               |             |     | Term Loan, 11.37%, Maturing May 5, 2014       | 906,799              |
|                                       |             |     | <b>Charter Communications Operating, LLC</b>  |                      |
| 2,991,833                             |             |     | Term Loan, 7.99%, Maturing April 28, 2013     | 3,021,844            |
|                                       |             |     | <b>CSC Holdings, Inc.</b>                     |                      |
| 893,250                               |             |     | Term Loan, 7.11%, Maturing March 29, 2013     | 896,618              |
|                                       |             |     | <b>Insight Midwest Holdings, LLC</b>          |                      |
| 1,525,000                             |             |     | Term Loan, 7.61%, Maturing April 6, 2014      | 1,538,821            |
|                                       |             |     | <b>Kabel Deutschland GmbH</b>                 |                      |
| 1,000,000                             | EUR         |     | Term Loan, 5.84%, Maturing March 31, 2012     | 1,305,639            |
|                                       |             |     | <b>NTL Investment Holdings, Ltd.</b>          |                      |
| 538,924                               | GBP         |     | Term Loan, 7.45%, Maturing March 30, 2012     | 1,057,827            |
| 461,076                               | GBP         |     | Term Loan, 7.45%, Maturing March 30, 2012     | 905,022              |
|                                       |             |     | <b>Persona Communications Corp.</b>           |                      |
| 250,000                               |             |     | Term Loan, 11.36%, Maturing April 12, 2014    | 252,344              |
|                                       |             |     | <b>PKS Media (Netherlands) B.V.</b>           |                      |
|                                       | 482,500     | EUR | Term Loan, 5.84%, Maturing October 5, 2013    | 627,742              |
|                                       | 500,000     | EUR | Term Loan, 6.34%, Maturing October 5, 2013    | 651,857              |
|                                       | 500,000     | EUR | Term Loan, 6.84%, Maturing October 5, 2014    | 654,429              |
|                                       |             |     | <b>UPC Broadband Holding B.V.</b>             |                      |
|                                       | 662,500     | EUR | Term Loan, 6.10%, Maturing March 31, 2013     | 867,236              |
|                                       | 750,000     | EUR | Term Loan, 6.10%, Maturing December 31, 2013  | 981,959              |
|                                       |             |     | <b>Ypso Holding SA</b>                        |                      |
|                                       | 496,137     | EUR | Term Loan, 6.12%, Maturing July 28, 2014      | 646,906              |
|                                       | 191,468     | EUR | Term Loan, 6.12%, Maturing July 28, 2014      | 249,652              |
|                                       | 312,395     | EUR | Term Loan, 6.12%, Maturing July 28, 2014      | 407,327              |
|                                       |             |     |   | <b>\$ 16,753,192</b> |

| <b>Chemicals and Plastics 6.0%</b> |           |     |   |
|------------------------------------|-----------|-----|---|
|                                    |           |     | <b>Basell Af S.A.R.L.</b>                               |
| \$ 208,333                         |           |     | Term Loan, 7.60%, Maturing August 1, 2013 \$ 210,775    |
| 41,667                             |           |     | Term Loan, 7.60%, Maturing August 1, 2013 42,155        |
| 208,333                            |           |     | Term Loan, 8.35%, Maturing August 1, 2014 210,840       |
| 41,667                             |           |     | Term Loan, 8.35%, Maturing August 1, 2014 42,168        |
|                                    |           |     | <b>Brenntag Holding GmbH and Co.</b>                    |
|                                    | 1,041,046 | EUR | Term Loan, 12.88%, Maturing December 23, 2013 1,396,753 |
|                                    |           |     | <b>Celanese Holdings, LLC</b>                           |
|                                    | 1,841,864 | EUR | Term Loan, 5.87%, Maturing April 6, 2011 2,407,371      |
|                                    |           |     | <b>Gentek, Inc.</b>                                     |
| 699,106                            |           |     | Term Loan, 7.35%, Maturing February 25, 2011 701,181    |
|                                    |           |     | <b>Georgia Gulf Corp.</b>                               |
| 344,449                            |           |     | Term Loan, 7.32%, Maturing October 3, 2013 347,156      |
|                                    |           |     | <b>Hexion Specialty Chemicals, Inc.</b>                 |
| 1,062,660                          |           |     | Term Loan, 7.88%, Maturing May 5, 2013 1,068,372        |
| 230,840                            |           |     | Term Loan, 7.88%, Maturing May 5, 2013 232,081          |
|                                    |           |     | <b>Huntsman, LLC</b>                                    |
| 1,020,245                          |           |     | Term Loan, 7.07%, Maturing August 16, 2012 1,027,004    |
|                                    |           |     | <b>Ineos Group</b>                                      |
| 495,000                            |           |     | Term Loan, 7.61%, Maturing December 14, 2013 501,394    |
| 495,000                            |           |     | Term Loan, 8.11%, Maturing December 14, 2014 501,394    |
|                                    |           |     | <b>Innophos, Inc.</b>                                   |
| 508,984                            |           |     | Term Loan, 7.57%, Maturing August 10, 2010 511,741      |
|                                    |           |     | <b>ISP Chemo, Inc.</b>                                  |
| 694,750                            |           |     | Term Loan, 7.38%, Maturing February 16, 2013 700,775    |
|                                    |           |     | <b>Kraton Polymers, LLC</b>                             |
| 736,837                            |           |     | Term Loan, 7.38%, Maturing May 12, 2013 743,284         |
|                                    |           |     | <b>Lucite International Group Holdings</b>              |
| 64,886                             |           |     | Term Loan, 0.00%, Maturing July 7, 2013 (2) 65,595      |
| 184,189                            |           |     | Term Loan, 8.07%, Maturing July 7, 2013 186,204         |
|                                    |           |     | <b>Lyondell Chemical Co.</b>                            |
| 1,097,250                          |           |     | Term Loan, 7.12%, Maturing August 16, 2013 1,106,393    |
|                                    |           |     | <b>Momentive Performance Material</b>                   |
| 350,000                            |           |     | Term Loan, 7.63%, Maturing December 4, 2013 353,019     |
|                                    |           |     | <b>Nalco Co.</b>  |
| 1,685,460                          |           |     | Term Loan, 7.11%, Maturing November 4, 2010 1,698,263   |
|                                    |           |     | <b>PQ Corp.</b>   |
| 487,538                            |           |     | Term Loan, 7.37%, Maturing February 10, 2012 490,077    |
|                                    |           |     | <b>Professional Paint, Inc.</b>                         |
| 199,000                            |           |     | Term Loan, 7.63%, Maturing May 31, 2012 199,373         |
|                                    |           |     | <b>Propex Fabrics, Inc.</b>                             |
| 252,901                            |           |     | Term Loan, 8.32%, Maturing July 31, 2012 253,534        |
|                                    |           |     | <b>Rockwood Specialties Group</b>                       |
|                                    | 1,470,000 | EUR | Term Loan, 6.53%, Maturing July 30, 2012 1,928,100      |



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|   |            |     |  |                      |
|---|------------|-----|--|----------------------|
| <b>Sigmakalon (BC) Holdco B.V.</b>        |            |     |  |                      |
|   | 8,871      | EUR | Term Loan, 6.22%, Maturing September 9, 2013 | \$ 11,629            |
|   | 173,632    | EUR | Term Loan, 6.22%, Maturing September 9, 2013 | 227,620              |
|   | 317,498    | EUR | Term Loan, 6.22%, Maturing September 9, 2013 | 416,220              |
|   | 107,857    | EUR | Term Loan, 6.97%, Maturing September 9, 2014 | 141,965              |
|   | 26,409     | EUR | Term Loan, 6.97%, Maturing September 9, 2014 | 34,760               |
|   | 335,513    | EUR | Term Loan, 6.97%, Maturing September 9, 2014 | 441,615              |
|   | 1,000,000  | EUR | Term Loan, 9.22%, Maturing September 9, 2015 | 1,317,317            |
| <b>Solo Cup Co.</b>                       |            |     |  |                      |
|   | 930,465    |     | Term Loan, 8.82%, Maturing February 27, 2011 | 946,384              |
|   | 200,000    |     | Term Loan, 11.57%, Maturing March 31, 2012   | 204,875              |
|   |            |     |  | <b>\$ 20,667,387</b> |
| <b>Clothing/Textiles 0.3%</b>             |            |     |  |                      |
| <b>Hanesbrands, Inc.</b>                  |            |     |  |                      |
|   | \$ 486,188 |     | Term Loan, 7.61%, Maturing September 5, 2013 | \$ 492,660           |
|   | 250,000    |     | Term Loan, 9.11%, Maturing March 5, 2014     | 257,774              |
| <b>St. John Knits International, Inc.</b> |            |     |  |                      |
|   | 126,366    |     | Term Loan, 9.38%, Maturing March 23, 2012    | 126,998              |
|   |            |     |  | <b>\$ 877,432</b>    |
| <b>Conglomerates 1.5%</b>                 |            |     |  |                      |
| <b>Amsted Industries, Inc.</b>            |            |     |  |                      |
|   | \$ 517,902 |     | Term Loan, 7.36%, Maturing October 15, 2010  | \$ 519,844           |
| <b>Bushnell Performance Optics</b>        |            |     |  |                      |
|   | 493,899    |     | Term Loan, 8.36%, Maturing August 19, 2011   | 497,398              |
| <b>Euramax International, Inc.</b>        |            |     |  |                      |
|   | 167,105    |     | Term Loan, 12.36%, Maturing June 28, 2013    | 165,016              |
|   | 82,895     |     | Term Loan, 12.36%, Maturing June 28, 2013    | 81,859               |
| <b>Goodman Global Holdings, Inc.</b>      |            |     |  |                      |
|   | 370,569    |     | Term Loan, 7.13%, Maturing December 23, 2011 | 371,187              |
| <b>Jarden Corp.</b>                       |            |     |  |                      |
|   | 248,744    |     | Term Loan, 7.11%, Maturing January 24, 2012  | 249,288              |
|   | 441,933    |     | Term Loan, 7.36%, Maturing January 24, 2012  | 443,521              |
| <b>Johnson Diversey, Inc.</b>             |            |     |  |                      |
|   | 730,329    |     | Term Loan, 7.87%, Maturing December 16, 2011 | 738,202              |
| <b>Polymer Group, Inc.</b>                |            |     |  |                      |
|   | 1,336,500  |     | Term Loan, 7.61%, Maturing November 22, 2012 | 1,339,006            |
| <b>Rexnord Corp.</b>                      |            |     |  |                      |
|   | 386,885    |     | Term Loan, 7.88%, Maturing July 19, 2013     | 388,417              |
| <b>RGIS Holdings, LLC</b>                 |            |     |  |                      |
|   | 346,526    |     | Term Loan, 7.86%, Maturing February 15, 2013 | 346,959              |
|   |            |     |  | <b>\$ 5,140,697</b>  |
| <b>Containers and Glass Products 3.6%</b> |            |     |  |                      |
| <b>Bluegrass Container Co.</b>            |            |     |  |                      |
|   | \$ 108,847 |     | Term Loan, 7.60%, Maturing June 30, 2013     | \$ 110,167           |
|   | 363,778    |     | Term Loan, 7.60%, Maturing June 30, 2013     | 368,189              |

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|            |           |     |  |                      |
|------------|-----------|-----|--|----------------------|
| \$ 84,848  |           |     | Term Loan, 10.32%, Maturing December 30, 2013    | \$ 86,344            |
| 265,152    |           |     | Term Loan, 10.33%, Maturing December 30, 2013    | 269,825              |
|            |           |     | <b>Crown Americas, Inc.</b>                      |                      |
|            | 990,000   | EUR | Term Loan, 5.34%, Maturing November 15, 2012     | 1,286,456            |
|            |           |     | <b>Graham Packaging Holdings Co.</b>             |                      |
| 1,225,000  |           |     | Term Loan, 7.63%, Maturing October 7, 2011       | 1,236,704            |
| 357,143    |           |     | Term Loan, 9.63%, Maturing April 7, 2012         | 361,518              |
|            |           |     | <b>Graphic Packaging International, Inc.</b>     |                      |
| 2,277,695  |           |     | Term Loan, 7.86%, Maturing August 8, 2010        | 2,306,522            |
|            |           |     | <b>JSG Acquisitions</b>                          |                      |
|            | 1,250,000 | EUR | Term Loan, 6.24%, Maturing December 31, 2014     | 1,638,701            |
|            | 1,250,000 | EUR | Term Loan, 6.75%, Maturing December 31, 2014     | 1,645,368            |
|            |           |     | <b>Pregis Corp.</b>                              |                      |
| 987,500    |           |     | Term Loan, 7.61%, Maturing October 12, 2011      | 995,523              |
|            |           |     | <b>Smurfit-Stone Container Corp.</b>             |                      |
| 428,496    |           |     | Term Loan, 4.73%, Maturing November 1, 2011      | 432,903              |
| 862,091    |           |     | Term Loan, 7.63%, Maturing November 1, 2011      | 870,957              |
| 818,689    |           |     | Term Loan, 7.63%, Maturing November 1, 2011      | 826,830              |
|            |           |     |  | <b>\$ 12,436,007</b> |
|            |           |     | <b>Cosmetics/Toiletries 0.3%</b>                 |                      |
|            |           |     | <b>American Safety Razor Co.</b>                 |                      |
| \$ 300,000 |           |     | Term Loan, 11.72%, Maturing July 31, 2014        | \$ 305,250           |
|            |           |     | <b>Prestige Brands, Inc.</b>                     |                      |
| 701,018    |           |     | Term Loan, 7.71%, Maturing April 7, 2011         | 707,006              |
|            |           |     |  | <b>\$ 1,012,256</b>  |
|            |           |     | <b>Drugs 0.5%</b>                                |                      |
|            |           |     | <b>Patheon, Inc.</b>                             |                      |
| \$ 586,293 |           |     | Term Loan, 9.57%, Maturing December 14, 2011     | \$ 580,797           |
|            |           |     | <b>Stiefel Laboratories, Inc.</b>                |                      |
| 162,520    |           |     | Term Loan, 0.00%, Maturing December 28, 2013 (2) | 164,348              |
| 212,480    |           |     | Term Loan, 7.61%, Maturing December 28, 2013     | 214,870              |
|            |           |     | <b>Warner Chilcott Corp.</b>                     |                      |
| 187,050    |           |     | Term Loan, 7.36%, Maturing January 18, 2012      | 188,153              |
| 681,298    |           |     | Term Loan, 7.37%, Maturing January 18, 2012      | 685,313              |
|            |           |     |  | <b>\$ 1,833,481</b>  |
|            |           |     | <b>Ecological Services and Equipment 0.7%</b>    |                      |
|            |           |     | <b>Duratek, Inc.</b>                             |                      |
| \$ 171,594 |           |     | Term Loan, 7.63%, Maturing June 7, 2013          | \$ 173,149           |
|            |           |     | <b>Energysolutions, LLC</b>                      |                      |
| 18,082     |           |     | Term Loan, 7.57%, Maturing June 7, 2013          | 18,246               |
| 378,936    |           |     | Term Loan, 7.63%, Maturing June 7, 2013          | 382,370              |
|            |           |     | <b>Environmental Systems, Inc.</b>               |                      |
| 478,520    |           |     | Term Loan, 8.85%, Maturing December 12, 2008     | 480,912              |

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|                               |             |     |   |                      |
|-------------------------------|-------------|-----|---|----------------------|
|                               |             |     | <b>Sensus Metering Systems, Inc.</b>          |                      |
| \$                            | 403,727     |     | Term Loan, 7.39%, Maturing December 17, 2010  | \$ 402,717           |
| 53,627                        |             |     | Term Loan, 7.41%, Maturing December 17, 2010  | 53,493               |
|                               |             |     | <b>Sulo GmbH</b>                              |                      |
|                               | 625,000     | EUR | Term Loan, 9.87%, Maturing January 19, 2016   | 827,384              |
|                               |             |     | <b>Synagro Technologies, Inc.</b>             |                      |
| 37,857                        |             |     | Term Loan, 7.63%, Maturing June 21, 2012      | 37,928               |
| 227,143                       |             |     | Term Loan, 7.63%, Maturing June 21, 2012      | 227,569              |
|                               |             |     |   | <b>\$ 2,603,768</b>  |
| <b>Electronics/Electrical</b> | <b>3.2%</b> |     |   |                      |
|                               |             |     | <b>Advanced Micro Devices, Inc.</b>           |                      |
| \$                            | 687,033     |     | Term Loan, 7.62%, Maturing December 31, 2013  | \$ 693,786           |
|                               |             |     | <b>Aspect Software, Inc.</b>                  |                      |
| 573,563                       |             |     | Term Loan, 8.38%, Maturing July 11, 2011      | 576,670              |
| 500,000                       |             |     | Term Loan, 12.44%, Maturing July 11, 2013     | 502,084              |
|                               |             |     | <b>Freescale Semiconductor, Inc.</b>          |                      |
| 1,225,000                     |             |     | Term Loan, 7.37%, Maturing December 1, 2013   | 1,234,188            |
|                               |             |     | <b>Infor Enterprise Solutions Holdings</b>    |                      |
| 753,825                       |             |     | Term Loan, 9.12%, Maturing July 28, 2012      | 761,552              |
| 393,300                       |             |     | Term Loan, 9.12%, Maturing July 28, 2012      | 396,545              |
|                               |             |     | <b>Invensys International Holding</b>         |                      |
|                               | 650,000     | EUR | Term Loan, 5.69%, Maturing December 15, 2010  | 849,658              |
|                               |             |     | <b>Network Solutions, LLC</b>                 |                      |
| 297,000                       |             |     | Term Loan, 10.36%, Maturing January 9, 2012   | 300,713              |
|                               |             |     | <b>Spectrum Brands, Inc.</b>                  |                      |
|                               | 1,860,755   | EUR | Term Loan, 7.01%, Maturing February 7, 2012   | 2,416,070            |
|                               |             |     | <b>SS&amp;C Technologies, Inc.</b>            |                      |
| 26,578                        |             |     | Term Loan, 7.86%, Maturing November 23, 2012  | 26,783               |
| 456,221                       |             |     | Term Loan, 7.86%, Maturing November 23, 2012  | 459,738              |
|                               |             |     | <b>Telcordia Technologies, Inc.</b>           |                      |
| 664,422                       |             |     | Term Loan, 8.12%, Maturing September 15, 2012 | 658,504              |
|                               |             |     | <b>UGS Corp.</b>                              |                      |
| 1,629,021                     |             |     | Term Loan, 7.10%, Maturing March 31, 2012     | 1,633,093            |
|                               |             |     | <b>Vertafore, Inc.</b>                        |                      |
| 275,000                       |             |     | Term Loan, 11.40%, Maturing January 31, 2013  | 279,354              |
|                               |             |     |   | <b>\$ 10,788,738</b> |
| <b>Equipment Leasing</b>      | <b>0.5%</b> |     |   |                      |
|                               |             |     | <b>Awac Capital, Inc.</b>                     |                      |
| \$                            | 686,037     |     | Term Loan, 11.38%, Maturing March 22, 2013    | \$ 696,328           |
|                               |             |     | <b>Maxim Crane Works, L.P.</b>                |                      |
| 338,180                       |             |     | Term Loan, 7.32%, Maturing January 28, 2010   | 339,025              |
|                               |             |     | <b>Rental Service Corp.</b>                   |                      |
| 325,000                       |             |     | Term Loan, 8.86%, Maturing November 30, 2013  | 331,246              |
|                               |             |     | <b>United Rentals, Inc.</b>                   |                      |
| 84,034                        |             |     | Term Loan, 5.32%, Maturing February 14, 2011  | 84,962               |
| 185,098                       |             |     | Term Loan, 7.32%, Maturing February 14, 2011  | 187,142              |
|                               |             |     |   | <b>\$ 1,638,703</b>  |
| 9                             |             |     |   |                      |

|                                 |           |     |   |
|---------------------------------|-----------|-----|---|
| <b>Farming/Agriculture 0.1%</b> |           |     |   |
|                                 |           |     | <b>BF Bolthouse HoldCo, LLC</b>               |
| \$                              | 375,000   |     | Term Loan, 10.86%, Maturing December 16, 2013 |
|                                 |           |     | \$ 379,610                                    |
|                                 |           |     | <b>\$ 379,610</b>                             |
| <b>Food Products 2.7%</b>       |           |     |   |
|                                 |           |     | <b>Acosta, Inc.</b>                           |
| \$                              | 621,875   |     | Term Loan, 8.07%, Maturing July 28, 2013      |
|                                 |           |     | \$ 628,612                                    |
|                                 |           |     | <b>American Seafoods Group, LLC</b>           |
| 778,372                         |           |     | Term Loan, 7.11%, Maturing September 30, 2011 |
|                                 |           |     | 777,399                                       |
|                                 |           |     | <b>BL Marketing, Ltd.</b>                     |
|                                 | 300,000   | GBP | Term Loan, 7.75%, Maturing December 20, 2013  |
|                                 | 300,000   | GBP | Term Loan, 8.25%, Maturing December 20, 2014  |
|                                 |           |     | 596,262                                       |
|                                 |           |     | 598,808                                       |
|                                 |           |     | <b>Black Lion Beverages III B.V.</b>          |
|                                 | 1,000,000 | EUR | Term Loan, 8.31%, Maturing January 24, 2016   |
|                                 |           |     | 1,327,114                                     |
|                                 |           |     | <b>Charden International B.V.</b>             |
|                                 | 250,000   | EUR | Term Loan, 6.07%, Maturing March 14, 2014     |
|                                 | 250,000   | EUR | Term Loan, 6.57%, Maturing March 14, 2015     |
|                                 |           |     | 325,715                                       |
|                                 |           |     | 327,015                                       |
|                                 |           |     | <b>Chiquita Brands, LLC</b>                   |
| 903,127                         |           |     | Term Loan, 8.38%, Maturing June 28, 2012      |
|                                 |           |     | 917,990                                       |
|                                 |           |     | <b>Michael Foods, Inc.</b>                    |
| 220,972                         |           |     | Term Loan, 7.35%, Maturing November 21, 2010  |
|                                 |           |     | 222,031                                       |
|                                 |           |     | <b>Nash-Finch Co.</b>                         |
| 428,571                         |           |     | Term Loan, 7.88%, Maturing November 12, 2010  |
|                                 |           |     | 428,839                                       |
|                                 |           |     | <b>Picard Surgeles S.A.</b>                   |
|                                 | 500,000   | EUR | Term Loan, 6.08%, Maturing June 4, 2014       |
|                                 |           |     | 655,798                                       |
|                                 |           |     | <b>Pinnacle Foods Holdings Corp.</b>          |
| 218,515                         |           |     | Term Loan, 7.36%, Maturing November 25, 2010  |
|                                 |           |     | 219,608                                       |
|                                 |           |     | <b>QCE Finance, LLC</b>                       |
| 275,000                         |           |     | Term Loan, 11.11%, Maturing November 5, 2013  |
|                                 |           |     | 281,359                                       |
|                                 |           |     | <b>Reddy Ice Group, Inc.</b>                  |
| 925,000                         |           |     | Term Loan, 7.11%, Maturing August 9, 2012     |
|                                 |           |     | 926,156                                       |
|                                 |           |     | <b>Ruby Acquisitions, Ltd.</b>                |
|                                 | 500,000   | GBP | Term Loan, 7.95%, Maturing January 5, 2015    |
|                                 |           |     | 983,594                                       |
|                                 |           |     | <b>\$ 9,216,300</b>                           |
| <b>Food Service 0.3%</b>        |           |     |   |
|                                 |           |     | <b>Buffets, Inc.</b>                          |
| \$                              | 52,500    |     | Term Loan, 5.27%, Maturing May 1, 2013        |
|                                 |           |     | \$ 52,795                                     |
| 397,500                         |           |     | Term Loan, 8.36%, Maturing November 1, 2013   |
|                                 |           |     | 399,736                                       |
|                                 |           |     | <b>Carrols Corp.</b>                          |
| 269,765                         |           |     | Term Loan, 7.88%, Maturing December 31, 2010  |
|                                 |           |     | 271,114                                       |
|                                 |           |     | <b>Denny s, Inc.</b>                          |
| 40,000                          |           |     | Term Loan, 7.52%, Maturing March 31, 2012     |
|                                 |           |     | 40,550  |
| 244,860                         |           |     | Term Loan, 7.61%, Maturing March 31, 2012     |
|                                 |           |     | 248,227                                       |
|                                 |           |     | <b>\$ 1,012,422</b>                           |

|                                 |           |  |                     |
|---------------------------------|-----------|--|---------------------|
| <b>Food/Drug Retailers 0.6%</b> |           |  |                     |
|                                 |           | <b>General Nutrition Centers, Inc.</b>   |                     |
| \$                              | 569,122   | Term Loan, 8.07%, Maturing December 5, 2009  | \$ 572,146          |
|                                 |           | <b>The Jean Coutu Group (PJC), Inc.</b>  |                     |
|                                 | 1,348,711 | Term Loan, 7.88%, Maturing July 30, 2011   | 1,352,407           |
|                                 |           |  | \$ <b>1,924,553</b> |
| <b>Forest Products 2.0%</b>     |           |  |                     |
|                                 |           | <b>Boise Cascade Holdings, LLC</b>   |                     |
| \$                              | 2,021,668 | Term Loan, 7.11%, Maturing October 29, 2011  | \$ 2,033,925        |
|                                 | 331,972   | <b>Buckeye Technologies, Inc.</b><br>Term Loan, 7.42%, Maturing April 15, 2010       | 332,317             |
|                                 | 1,732,500 | <b>Georgia Pacific Corp.</b><br>Term Loan, 7.35%, Maturing December 20, 2012         | 1,749,825           |
|                                 | 672,661   | <b>NewPage Corp.</b><br>Term Loan, 7.63%, Maturing May 2, 2011                       | 681,069             |
|                                 | 1,566,626 | <b>Xerium Technologies, Inc.</b><br>Term Loan, 5.97%, Maturing May 18, 2012          | 2,044,976           |
|                                 |           |  | \$ <b>6,842,112</b> |
| <b>Healthcare 4.7%</b>          |           |  |                     |
|                                 |           | <b>Accellent, Inc.</b>   |                     |
| \$                              | 594,000   | Term Loan, 7.37%, Maturing November 22, 2012   | \$ 594,743          |
|                                 | 470,769   | <b>Alliance Imaging, Inc.</b><br>Term Loan, 7.88%, Maturing December 29, 2011        | 473,476             |
|                                 | 479,298   | <b>American Medical Systems</b><br>Term Loan, 7.81%, Maturing July 20, 2012          | 479,897             |
|                                 | 323,532   | <b>AMR HoldCo, Inc.</b><br>Term Loan, 7.38%, Maturing February 10, 2012              | 324,947             |
|                                 | 979,950   | <b>Community Health Systems, Inc.</b><br>Term Loan, 7.12%, Maturing August 19, 2011  | 982,859             |
|                                 | 598,500   | Term Loan, 7.11%, Maturing February 29, 2012   | 600,277             |
|                                 | 952,087   | <b>Concentra Operating Corp.</b><br>Term Loan, 7.38%, Maturing September 30, 2011    | 955,956             |
|                                 | 1,482,708 | <b>Davita, Inc.</b><br>Term Loan, 7.40%, Maturing October 5, 2012                    | 1,495,682           |
|                                 | 496,689   | <b>Emdeon Business Services, LLC</b><br>Term Loan, 7.87%, Maturing November 16, 2013 | 499,690             |
|                                 | 299,250   | <b>Encore Medical Finance, LLC</b><br>Term Loan, 7.87%, Maturing November 3, 2013    | 300,232             |
|                                 | 125,329   | <b>FHC Health Systems, Inc.</b><br>Term Loan, 12.12%, Maturing December 18, 2009     | 129,089             |
|                                 | 87,730    | Term Loan, 14.12%, Maturing December 18, 2009  | 90,362              |
|                                 | 400,000   | <b>Graceway Pharmaceuticals, LLC</b><br>Term Loan, 7.84%, Maturing December 29, 2011 | 402,750             |
|                                 | 1,950,000 | <b>HCA, Inc.</b><br>Term Loan, 8.11%, Maturing November 18, 2013                     | 1,969,972           |

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|                             |             |     |   |                      |
|-----------------------------|-------------|-----|---|----------------------|
|                             |             |     | <b>Kinetic Concepts, Inc.</b>                 |                      |
| \$                          | 221,220     |     | Term Loan, 7.12%, Maturing October 3, 2009    | \$ 222,257           |
|                             |             |     | <b>Lifecare Holdings, Inc.</b>                |                      |
| 222,188                     |             |     | Term Loan, 7.57%, Maturing August 11, 2012    | 215,476              |
|                             |             |     | <b>Moon Acquisition Co. AB</b>                |                      |
|                             | 458,140     | EUR | Term Loan, 6.22%, Maturing November 4, 2013   | 599,456              |
|                             | 500,000     | EUR | Term Loan, 6.72%, Maturing November 4, 2014   | 656,422              |
|                             |             |     | <b>National Mentor Holdings, Inc.</b>         |                      |
| 16,800                      |             |     | Term Loan, 5.32%, Maturing June 29, 2013      | 16,900               |
| 281,784                     |             |     | Term Loan, 7.87%, Maturing June 29, 2013      | 283,457              |
|                             |             |     | <b>Nyco Holdings</b>                          |                      |
|                             | 312,500     | EUR | Term Loan, 6.10%, Maturing December 29, 2014  | 407,195              |
|                             | 312,500     | EUR | Term Loan, 6.60%, Maturing December 29, 2015  | 409,022              |
|                             |             |     | <b>P&amp;F Capital S.A.R.L.</b>               |                      |
|                             | 209,223     | EUR | Term Loan, 6.30%, Maturing February 21, 2014  | 275,932              |
|                             | 65,049      | EUR | Term Loan, 6.30%, Maturing February 21, 2014  | 85,789               |
|                             | 125,235     | EUR | Term Loan, 6.30%, Maturing February 21, 2014  | 165,164              |
|                             | 100,494     | EUR | Term Loan, 6.30%, Maturing February 21, 2014  | 132,535              |
|                             | 94,595      | EUR | Term Loan, 6.80%, Maturing February 21, 2015  | 125,216              |
|                             | 35,135      | EUR | Term Loan, 6.80%, Maturing February 21, 2015  | 46,509               |
|                             | 72,973      | EUR | Term Loan, 6.80%, Maturing February 21, 2015  | 96,595               |
|                             | 297,297     | EUR | Term Loan, 6.80%, Maturing February 21, 2015  | 393,536              |
|                             |             |     | <b>Select Medical Holding Corp.</b>           |                      |
| 491,250                     |             |     | Term Loan, 7.11%, Maturing February 24, 2012  | 490,594              |
|                             |             |     | <b>Vanguard Health Holding Co., LLC</b>       |                      |
| 736,959                     |             |     | Term Loan, 7.61%, Maturing September 23, 2011 | 744,329              |
|                             |             |     | <b>VWR International, Inc.</b>                |                      |
|                             | 1,274,423   | EUR | Term Loan, 5.87%, Maturing April 7, 2011      | 1,669,848            |
|                             |             |     |   | <b>\$ 16,336,164</b> |
| <b>Home Furnishings</b>     | <b>0.5%</b> |     |   |                      |
|                             |             |     | <b>Interline Brands, Inc.</b>                 |                      |
| \$                          | 281,196     |     | Term Loan, 7.07%, Maturing June 23, 2013      | \$ 281,723           |
| 194,565                     |             |     | Term Loan, 7.07%, Maturing June 23, 2013      | 194,930              |
|                             |             |     | <b>Oreck Corp.</b>                            |                      |
| 452,963                     |             |     | Term Loan, 8.12%, Maturing February 2, 2012   | 443,904              |
|                             |             |     | <b>Simmons Co.</b>                            |                      |
| 832,620                     |             |     | Term Loan, 7.41%, Maturing December 19, 2011  | 840,599              |
|                             |             |     |   | <b>\$ 1,761,156</b>  |
| <b>Industrial Equipment</b> | <b>1.7%</b> |     |   |                      |
|                             |             |     | <b>Alliance Laundry Holdings, LLC</b>         |                      |
| \$                          | 299,918     |     | Term Loan, 7.60%, Maturing January 27, 2012   | \$ 302,543           |
|                             |             |     | <b>Douglas Dynamics Holdings, Inc.</b>        |                      |
| 859,426                     |             |     | Term Loan, 7.11%, Maturing December 16, 2010  | 857,277              |
|                             |             |     | <b>Generac Acquisition Corp.</b>              |                      |
| 371,250                     |             |     | Term Loan, 7.86%, Maturing November 7, 2013   | 372,642              |

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|  |             |     |   |                     |
|--|-------------|-----|---|---------------------|
|  |             |     | <b>Gleason Corp.</b>                          |                     |
| \$                                     | 183,030     |     | Term Loan, 7.88%, Maturing June 30, 2013      | \$ 184,517          |
|  | 200,000     |     | Term Loan, 10.88%, Maturing December 31, 2013 | 202,625             |
|  |             |     | <b>John Maneely Co.</b>                       |                     |
|  | 595,331     |     | Term Loan, 8.62%, Maturing December 8, 2013   | 596,968             |
|  |             |     | <b>MTD Products, Inc.</b>                     |                     |
|  | 1,227,960   |     | Term Loan, 6.88%, Maturing June 1, 2010       | 1,223,355           |
|  |             |     | <b>PP Acquisition Corp.</b>                   |                     |
|  | 1,050,195   |     | Term Loan, 8.32%, Maturing November 12, 2011  | 1,058,071           |
|  |             |     | <b>Prysmian S.R.L.</b>                        |                     |
|  | 400,000     | EUR | Term Loan, 6.16%, Maturing August 22, 2014    | 522,705             |
|  | 400,000     | EUR | Term Loan, 6.66%, Maturing August 22, 2015    | 525,125             |
|  |             |     | <b>TFS Acquisition Corp.</b>                  |                     |
|  | 224,438     |     | Term Loan, 8.92%, Maturing August 11, 2013    | 226,121             |
|  |             |     |   | <b>\$ 6,071,949</b> |
| <b>Insurance</b>                       | <b>0.5%</b> |     |   |                     |
|  |             |     | <b>ARG Holding, Inc.</b>                      |                     |
| \$                                     | 400,000     |     | Term Loan, 12.69%, Maturing November 30, 2012 | \$ 404,500          |
|  |             |     | <b>CCC Information Services Group</b>         |                     |
|  | 222,917     |     | Term Loan, 7.87%, Maturing February 10, 2013  | 224,031             |
|  |             |     | <b>Conseco, Inc.</b>                          |                     |
|  | 798,000     |     | Term Loan, 7.32%, Maturing October 10, 2013   | 802,489             |
|  |             |     | <b>Crawford &amp; Company</b>                 |                     |
|  | 379,952     |     | Term Loan, 7.86%, Maturing October 31, 2013   | 381,971             |
|  |             |     |   | <b>\$ 1,812,991</b> |
| <b>Leisure Goods/Activities/Movies</b> | <b>4.0%</b> |     |   |                     |
|  |             |     | <b>24 Hour Fitness Worldwide, Inc.</b>        |                     |
| \$                                     | 401,963     |     | Term Loan, 7.86%, Maturing June 8, 2012       | \$ 405,228          |
|  |             |     | <b>AMC Entertainment, Inc.</b>                |                     |
|  | 569,250     |     | Term Loan, 7.45%, Maturing January 26, 2013   | 575,136             |
|  |             |     | <b>Augustus 2, Ltd.</b>                       |                     |
|  | 400,000     | GBP | Term Loan, 7.94%, Maturing June 22, 2014      | 783,939             |
|  | 400,000     | GBP | Term Loan, 8.44%, Maturing June 22, 2015      | 787,854             |
|  |             |     | <b>Bombardier Recreational Product</b>        |                     |
|  | 524,051     |     | Term Loan, 7.89%, Maturing June 28, 2013      | 527,545             |
|  |             |     | <b>Cedar Fair, L.P.</b>                       |                     |
|  | 870,625     |     | Term Loan, 7.82%, Maturing August 30, 2012    | 880,474             |
|  |             |     | <b>Cinemark, Inc.</b>                         |                     |
|  | 1,047,375   |     | Term Loan, 7.38%, Maturing October 5, 2013    | 1,058,995           |
|  |             |     | <b>Deluxe Entertainment Services</b>          |                     |
|  | 285,000     |     | Term Loan, 8.36%, Maturing January 28, 2011   | 294,975             |
|  |             |     | <b>Fender Musical Instruments Co.</b>         |                     |
|  | 250,000     |     | Term Loan, 11.33%, Maturing October 1, 2012   | 252,344             |
|  |             |     | <b>Metro-Goldwyn-Mayer Holdings, Inc.</b>     |                     |
|  | 2,148,763   |     | Term Loan, 8.61%, Maturing April 8, 2012      | 2,155,896           |

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|            |         |     |  |                      |
|------------|---------|-----|--|----------------------|
|            |         |     | <b>Red Football, Ltd.</b>                        |                      |
|            | 500,000 | GBP | Term Loan, 7.58%, Maturing August 16, 2014       | \$ 981,147           |
|            | 500,000 | GBP | Term Loan, 7.83%, Maturing August 16, 2015       | 985,225              |
|            |         |     | <b>Revolution Studios</b>                        |                      |
| 525,000    |         |     | Term Loan, 9.07%, Maturing December 21, 2014     | 528,938              |
| 225,000    |         |     | Term Loan, 12.35%, Maturing June 21, 2015        | 224,438              |
|            |         |     | <b>Six Flags Theme Parks, Inc.</b>               |                      |
| 1,471,083  |         |     | Term Loan, 8.61%, Maturing June 30, 2009         | 1,489,472            |
|            |         |     | <b>Universal City Development Partners, Ltd.</b> |                      |
| 925,455    |         |     | Term Loan, 7.37%, Maturing June 9, 2011          | 930,082              |
|            |         |     | <b>WMG Acquisition Corp.</b>                     |                      |
| 982,348    |         |     | Term Loan, 7.37%, Maturing February 28, 2011     | 988,672              |
|            |         |     |  | <b>\$ 13,850,360</b> |
|            |         |     | <b>Lodging and Casinos 2.7%</b>                  |                      |
|            |         |     | <b>Bally Technologies, Inc.</b>                  |                      |
| \$ 986,067 |         |     | Term Loan, 8.61%, Maturing September 5, 2009     | \$ 989,765           |
|            |         |     | <b>Fairmont Hotels and Resorts, Inc.</b>         |                      |
| 150,065    |         |     | Term Loan, 8.57%, Maturing May 12, 2011          | 151,378              |
|            |         |     | <b>Gala Electric Casinos, Ltd.</b>               |                      |
|            | 875,000 | GBP | Term Loan, 7.94%, Maturing December 12, 2013     | 1,731,279            |
|            | 875,000 | GBP | Term Loan, 8.44%, Maturing December 12, 2014     | 1,738,358            |
|            |         |     | <b>Isle of Capri Casinos, Inc.</b>               |                      |
| 962,545    |         |     | Term Loan, 7.11%, Maturing February 4, 2012      | 967,357              |
|            |         |     | <b>Penn National Gaming, Inc.</b>                |                      |
| 1,397,312  |         |     | Term Loan, 7.12%, Maturing October 3, 2012       | 1,408,230            |
|            |         |     | <b>Pinnacle Entertainment, Inc.</b>              |                      |
| 225,000    |         |     | Term Loan, 0.00%, Maturing December 14, 2011 (2) | 224,953              |
| 200,000    |         |     | Term Loan, 7.32%, Maturing December 14, 2011     | 201,450              |
|            |         |     | <b>Venetian Casino Resort, LLC</b>               |                      |
| 1,243,590  |         |     | Term Loan, 7.12%, Maturing June 15, 2011         | 1,253,754            |
| 256,410    |         |     | Term Loan, 7.12%, Maturing June 15, 2011         | 258,506              |
|            |         |     | <b>VML US Finance, LLC</b>                       |                      |
| 133,333    |         |     | Term Loan, 0.00%, Maturing May 25, 2012 (2)      | 133,792              |
| 266,667    |         |     | Term Loan, 8.12%, Maturing May 25, 2013          | 270,000              |
|            |         |     |  | <b>\$ 9,328,822</b>  |
|            |         |     | <b>Nonferrous Metals/Minerals 0.8%</b>           |                      |
|            |         |     | <b>Almatis Holdings 5 BV</b>                     |                      |
|            | 250,000 | EUR | Term Loan, 6.34%, Maturing December 21, 2013     | \$ 328,619           |
|            | 250,000 | EUR | Term Loan, 6.34%, Maturing December 21, 2014     | 330,040              |
|            |         |     | <b>Longyear Global Holdings, Inc.</b>            |                      |
| 28,725     |         |     | Term Loan, 8.61%, Maturing October 6, 2012       | 28,935               |
| 30,935     |         |     | Term Loan, 8.61%, Maturing October 6, 2012       | 31,161               |
| 289,464    |         |     | Term Loan, 8.61%, Maturing October 6, 2012       | 291,575              |
|            |         |     | <b>Murray Energy Corp.</b>                       |                      |
| 736,875    |         |     | Term Loan, 8.37%, Maturing January 28, 2010      | 744,244              |



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|                    |             |  |                     |
|--------------------|-------------|--|---------------------|
|                    |             | <b>Novelis, Inc.</b>                         |                     |
| \$                 | 298,491     | Term Loan, 7.62%, Maturing January 6, 2012   | \$ 299,770          |
| 518,432            |             | Term Loan, 7.62%, Maturing January 6, 2012   | 520,654             |
|                    |             | <b>Thompson Creek Metals Co.</b>             |                     |
| 325,000            |             | Term Loan, 10.13%, Maturing October 26, 2012 | 330,688             |
|                    |             |  | <b>\$ 2,905,686</b> |
| <b>Oil and Gas</b> | <b>1.4%</b> |  |                     |
|                    |             | <b>Concho Resources, Inc.</b>                |                     |
| \$                 | 621,875     | Term Loan, 9.36%, Maturing July 6, 2011 (3)  | \$ 617,708          |
|                    |             | <b>El Paso Corp.</b>                         |                     |
| 375,000            |             | Term Loan, 5.23%, Maturing July 31, 2011     | 377,197             |
|                    |             | <b>Epco Holdings, Inc.</b>                   |                     |
| 980,155            |             | Term Loan, 7.36%, Maturing August 18, 2010   | 988,381             |
|                    |             | <b>Key Energy Services, Inc.</b>             |                     |
| 495,000            |             | Term Loan, 7.84%, Maturing June 30, 2012     | 498,094             |
|                    |             | <b>Niska Gas Storage</b>                     |                     |
| 72,727             |             | Term Loan, 7.10%, Maturing May 13, 2011      | 72,909              |
| 50,782             |             | Term Loan, 7.10%, Maturing May 13, 2011      | 50,909              |
| 75,791             |             | Term Loan, 7.14%, Maturing May 13, 2011      | 75,921              |
| 397,136            |             | Term Loan, 7.15%, Maturing May 12, 2013      | 397,819             |
|                    |             | <b>Petroleum Geo-Services ASA</b>            |                     |
| 222,129            |             | Term Loan, 7.61%, Maturing December 16, 2012 | 223,850             |
|                    |             | <b>Primary Natural Resources, Inc.</b>       |                     |
| 496,250            |             | Term Loan, 9.36%, Maturing July 28, 2010 (3) | 492,925             |
|                    |             | <b>Targa Resources, Inc.</b>                 |                     |
| 390,000            |             | Term Loan, 7.60%, Maturing October 31, 2007  | 390,518             |
| 540,258            |             | Term Loan, 7.61%, Maturing October 31, 2012  | 544,394             |
| 87,903             |             | Term Loan, 7.62%, Maturing October 31, 2012  | 88,576              |
|                    |             |  | <b>\$ 4,819,201</b> |
| <b>Publishing</b>  | <b>3.9%</b> |  |                     |
|                    |             | <b>American Media Operations, Inc.</b>       |                     |
| \$                 | 1,000,000   | Term Loan, 8.37%, Maturing January 31, 2013  | \$ 1,007,083        |
|                    |             | <b>CBD Media, LLC</b>                        |                     |
| 718,954            |             | Term Loan, 7.70%, Maturing December 31, 2009 | 724,945             |
|                    |             | <b>Gatehouse Media Operating, Inc.</b>       |                     |
| 465,000            |             | Term Loan, 7.57%, Maturing June 6, 2013      | 466,647             |
|                    |             | <b>Hanley-Wood, LLC</b>                      |                     |
| 51,738             |             | Term Loan, 7.61%, Maturing August 1, 2012    | 51,824              |
| 433,161            |             | Term Loan, 7.62%, Maturing August 1, 2012    | 433,883             |
|                    |             | <b>Idearc, Inc.</b>                          |                     |
| 1,850,000          |             | Term Loan, 7.33%, Maturing November 17, 2014 | 1,866,014           |
|                    |             | <b>Medianews Group, Inc.</b>                 |                     |
| 273,625            |             | Term Loan, 7.07%, Maturing August 2, 2013    | 274,195             |
|                    |             | <b>Nebraska Book Co., Inc.</b>               |                     |
| 730,386            |             | Term Loan, 7.88%, Maturing March 4, 2011     | 734,038             |

|                             |             |     |   |                      |
|-----------------------------|-------------|-----|---|----------------------|
|                             |             |     | <b>Philadelphia Newspapers, LLC</b>             |                      |
| \$                          | 223,875     |     | Term Loan, 8.12%, Maturing June 29, 2013        | \$ 224,248           |
|                             |             |     | <b>Riverdeep Interactive Learning USA, Inc.</b> |                      |
|                             | 350,000     |     | Term Loan, 8.10%, Maturing December 20, 2013    | 354,156              |
|                             |             |     | <b>Seat Pagine Gialle Spa</b>                   |                      |
|                             | 1,744,216   | EUR | Term Loan, 5.88%, Maturing May 25, 2012         | 2,289,289            |
|                             |             |     | <b>SP Newsprint Co.</b>                         |                      |
|                             | 652,602     |     | Term Loan, 5.35%, Maturing January 9, 2010      | 655,457              |
|                             |             |     | <b>World Directories ACQI Corp.</b>             |                      |
|                             | 1,500,000   | EUR | Term Loan, 6.88%, Maturing November 29, 2013    | 1,977,194            |
|                             |             |     | <b>Xsys, Inc.</b>                               |                      |
|                             | 1,000,000   | EUR | Term Loan, 6.56%, Maturing September 27, 2014   | 1,320,648            |
|                             |             |     | <b>YBR Acquisition BV</b>                       |                      |
|                             | 450,000     | EUR | Term Loan, 6.34%, Maturing June 30, 2013        | \$ 593,292           |
|                             | 450,000     | EUR | Term Loan, 6.84%, Maturing June 30, 2014        | 595,188              |
|                             |             |     |   | <b>\$ 13,568,101</b> |
| <b>Radio and Television</b> | <b>1.8%</b> |     |   |                      |
|                             |             |     | <b>ALM Media Holdings, Inc.</b>                 |                      |
| \$                          | 487,533     |     | Term Loan, 7.86%, Maturing March 4, 2010        | \$ 488,904           |
|                             |             |     | <b>Block Communications, Inc.</b>               |                      |
|                             | 272,250     |     | Term Loan, 7.36%, Maturing December 22, 2011    | 272,760              |
|                             |             |     | <b>CMP KC, LLC</b>                              |                      |
|                             | 491,844     |     | Term Loan, 9.38%, Maturing May 5, 2013          | 492,459              |
|                             |             |     | <b>Intelsat Subsidiary Holding Co.</b>          |                      |
|                             | 299,250     |     | Term Loan, 7.36%, Maturing July 3, 2013         | 302,878              |
|                             |             |     | <b>Nexstar Broadcasting, Inc.</b>               |                      |
|                             | 389,122     |     | Term Loan, 7.11%, Maturing October 1, 2012      | 388,758              |
|                             | 368,727     |     | Term Loan, 7.11%, Maturing October 1, 2012      | 368,381              |
|                             |             |     | <b>P7S1 Holding II S.A.R.L.</b>                 |                      |
|                             | 1,000,000   | EUR | Term Loan, 7.63%, Maturing July 18, 2011        | 1,300,939            |
|                             |             |     | <b>PanAmSat Corp.</b>                           |                      |
|                             | 698,250     |     | Term Loan, 7.86%, Maturing January 3, 2014      | 706,154              |
|                             |             |     | <b>Paxson Communications Corp.</b>              |                      |
|                             | 850,000     |     | Term Loan, 8.61%, Maturing January 15, 2012     | 869,656              |
|                             |             |     | <b>SFX Entertainment</b>                        |                      |
|                             | 445,500     |     | Term Loan, 8.10%, Maturing June 21, 2013        | 446,335              |
|                             |             |     | <b>Young Broadcasting, Inc.</b>                 |                      |
|                             | 246,250     |     | Term Loan, 7.94%, Maturing November 3, 2012     | 247,097              |
|                             | 496,250     |     | Term Loan, 7.94%, Maturing November 3, 2012     | 497,956              |
|                             |             |     |   | <b>\$ 6,382,277</b>  |
| <b>Rail Industries</b>      | <b>0.1%</b> |     |   |                      |
|                             |             |     | <b>Railamerica, Inc.</b>                        |                      |
| \$                          | 463,496     |     | Term Loan, 7.38%, Maturing September 29, 2011   | \$ 464,944           |
|                             |             |     |   | <b>\$ 464,944</b>    |

|  |         |   |              |
|--|---------|---|--------------|
| <b>Retailers (Except Food and Drug) 1.6%</b> |         |   |              |
| \$   | 396,289 | <b>American Achievement Corp.</b>             |              |
|  |         | Term Loan, 7.58%, Maturing March 25, 2011     | \$ 399,261   |
|  |         | <b>Coinmach Laundry Corp.</b>                 |              |
| 1,120,461                                    |         | Term Loan, 7.88%, Maturing December 19, 2012  | 1,131,490    |
|  |         | <b>Josten s Corp.</b>                         |              |
| 849,035                                      |         | Term Loan, 7.37%, Maturing October 4, 2011    | 854,165      |
|  |         | <b>Mapco Express, Inc.</b>                    |              |
| 446,275                                      |         | Term Loan, 8.10%, Maturing April 28, 2011     | 450,180      |
|  |         | <b>Mauser Werke GMBH &amp; Co. KG</b>         |              |
| 375,000                                      |         | Term Loan, 8.10%, Maturing December 3, 2011   | 377,344      |
|  |         | <b>Neiman Marcus Group, Inc.</b>              |              |
| 215,190                                      |         | Term Loan, 7.60%, Maturing April 5, 2013      | 217,703      |
|  |         | <b>Oriental Trading Co., Inc.</b>             |              |
| 300,000                                      |         | Term Loan, 11.47%, Maturing January 31, 2013  | 301,031      |
| 472,625                                      |         | Term Loan, 8.17%, Maturing July 31, 2013      | 475,284      |
|  |         | <b>Rent-A-Center, Inc.</b>                    |              |
| 324,185                                      |         | Term Loan, 7.12%, Maturing November 15, 2012  | 325,452      |
|  |         | <b>Rover Acquisition Corp.</b>                |              |
| 425,000                                      |         | Term Loan, 8.10%, Maturing October 26, 2013   | 430,224      |
|  |         | <b>Savers, Inc.</b>                           |              |
| 102,535                                      |         | Term Loan, 8.11%, Maturing August 11, 2012    | 103,432      |
| 121,903                                      |         | Term Loan, 8.11%, Maturing August 11, 2012    | 122,969      |
|  |         | <b>Stewart Enterprises, Inc.</b>              |              |
| 375,540                                      |         | Term Loan, 7.18%, Maturing November 19, 2011  | 376,948      |
|  |         |   | \$ 5,565,483 |
| <b>Steel 0.0%</b>                            |         |   |              |
|  |         | <b>Gibraltar Industries, Inc.</b>             |              |
| \$   | 161,543 | Term Loan, 7.13%, Maturing December 8, 2010   | \$ 161,443   |
|  |         |   | \$ 161,443   |
| <b>Surface Transport 0.4%</b>                |         |   |              |
|  |         | <b>Oshkosh Truck Corp.</b>                    |              |
| \$   | 550,000 | Term Loan, 7.35%, Maturing December 6, 2013   | \$ 553,560   |
|  |         | <b>Sirva Worldwide, Inc.</b>                  |              |
| 326,559                                      |         | Term Loan, 11.60%, Maturing December 1, 2010  | 310,639      |
|  |         | <b>Vanguard Car Rental USA</b>                |              |
| 353,875                                      |         | Term Loan, 8.35%, Maturing June 14, 2013      | 357,377      |
|  |         |   | \$ 1,221,576 |
| <b>Telecommunications 2.6%</b>               |         |   |              |
|  |         | <b>Asurion Corp.</b>                          |              |
| \$   | 329,581 | Term Loan, 8.32%, Maturing July 13, 2012      | \$ 331,435   |
| 400,000                                      |         | Term Loan, 11.57%, Maturing January 13, 2013  | 406,750      |
|  |         | <b>BCM Luxembourg, Ltd.</b>                   |              |
| 375,000                                      | EUR     | Term Loan, 5.93%, Maturing September 30, 2014 | 488,033      |
| 375,000                                      | EUR     | Term Loan, 6.31%, Maturing September 30, 2015 | 492,675      |

|  |             |   |                       |
|--|-------------|---|-----------------------|
|  |             | <b>Cellular South, Inc.</b>                   |                       |
| \$   | 987,342     | Term Loan, 7.11%, Maturing May 4, 2011        | \$ 988,268            |
|  |             | <b>Centennial Cellular Operating Co., LLC</b> |                       |
| 692,695                                      |             | Term Loan, 7.61%, Maturing February 9, 2011   | 698,684               |
|  |             | <b>Consolidated Communications, Inc.</b>      |                       |
| 1,000,000                                    |             | Term Loan, 7.37%, Maturing July 27, 2015      | 1,005,313             |
|  |             | <b>Fairpoint Communications, Inc.</b>         |                       |
| 1,000,000                                    |             | Term Loan, 7.13%, Maturing February 8, 2012   | 1,003,438             |
|  |             | <b>Hawaiian Telcom Communications, Inc.</b>   |                       |
| 496,667                                      |             | Term Loan, 7.62%, Maturing October 31, 2012   | 497,701               |
|  |             | <b>NTelos, Inc.</b>                           |                       |
| 490,017                                      |             | Term Loan, 7.57%, Maturing August 24, 2011    | 493,019               |
|  |             | <b>Stratos Global Corp.</b>                   |                       |
| 325,000                                      |             | Term Loan, 8.11%, Maturing February 13, 2012  | 325,643               |
|  |             | <b>Syniverse Holdings, Inc.</b>               |                       |
| 284,504                                      |             | Term Loan, 7.12%, Maturing February 15, 2012  | 285,749               |
|  |             | <b>Triton PCS, Inc.</b>                       |                       |
| 736,842                                      |             | Term Loan, 8.61%, Maturing November 18, 2009  | 743,136               |
|  |             | <b>Windstream Corp.</b>                       |                       |
| 1,200,000                                    |             | Term Loan, 7.11%, Maturing July 17, 2013      | 1,210,781             |
|  |             |   | <b>\$ 8,970,625</b>   |
| <b>Utilities</b>                             | <b>1.2%</b> |   |                       |
|  |             | <b>Astoria Generating Co.</b>                 |                       |
| \$   | 375,000     | Term Loan, 9.12%, Maturing August 23, 2013    | \$ 380,703            |
|  |             | <b>BRSP, LLC</b>                              |                       |
| 550,000                                      |             | Term Loan, 8.37%, Maturing July 13, 2009      | 552,750               |
|  |             | <b>Covanta Energy Corp.</b>                   |                       |
| 234,146                                      |             | Term Loan, 5.31%, Maturing June 24, 2012      | 235,610               |
| 166,951                                      |             | Term Loan, 7.60%, Maturing May 27, 2013       | 167,994               |
| 162,500                                      |             | Term Loan, 10.82%, Maturing June 24, 2013     | 166,055               |
|  |             | <b>La Paloma Generating Co., LLC</b>          |                       |
| 65,152                                       |             | Term Loan, 7.07%, Maturing August 16, 2012    | 64,827                |
| 372,890                                      |             | Term Loan, 7.11%, Maturing August 16, 2012    | 371,026               |
| 29,255                                       |             | Term Loan, 7.11%, Maturing August 16, 2012    | 29,109                |
|  |             | <b>LSP General Finance Co., LLC</b>           |                       |
| 11,895                                       |             | Term Loan, 7.11%, Maturing April 14, 2013     | 11,939                |
| 276,477                                      |             | Term Loan, 7.11%, Maturing April 14, 2013     | 277,514               |
|  |             | <b>NRG Energy, Inc.</b>                       |                       |
| 575,000                                      |             | Term Loan, 7.36%, Maturing February 1, 2013   | 580,640               |
| 1,298,903                                    |             | Term Loan, 7.36%, Maturing February 1, 2013   | 1,311,705             |
|  |             |   | <b>\$ 4,149,872</b>   |
| <b>Total Senior, Floating Rate Interests</b> |             |   |                       |
| <b>(identified cost \$243,712,677)</b>       |             |   | <b>\$ 248,431,269</b> |

**Mortgage Pass-Throughs 56.0%**

| Principal Amount<br>(000 s omitted) | Security  | Value                |
|-------------------------------------|---|----------------------|
|                                     | <b>Federal Home Loan Mortgage Corp.:</b>  |                      |
| \$ 3,415                            | 6.15%, with maturity at 2027  | \$ 3,457,039         |
| 9,846                               | 6.50%, with maturity at 2019 (4)  | 10,038,046           |
| 10,720                              | 7.00%, with various maturities to 2013 (4)                                      | 10,962,410           |
| 6,254                               | 7.50%, with maturity at 2024 (4)  | 6,617,442            |
| 17,056                              | 8.00%, with various maturities to 2031 (4)                                      | 18,016,191           |
| 9,615                               | 8.50%, with various maturities to 2031 (4)                                      | 10,343,524           |
| 1,044                               | 9.00%, with maturity at 2031  | 1,130,307            |
| 1,077                               | 9.50%, with various maturities to 2022  | 1,178,237            |
| 2,466                               | 11.50%, with maturity at 2019 (5)   | 2,738,731            |
|                                     |   | <b>\$ 64,481,927</b> |
|                                     | <b>Federal National Mortgage Association:</b>                                   |                      |
| \$ 4,786                            | 6.395%, with maturity at 2032 (4)(6)  | \$ 4,866,353         |
| 17,086                              | 6.50%, with various maturities to 2028 (4)                                      | 17,479,177           |
| 2,462                               | 7.00%, with maturity at 2014  | 2,526,059            |
| 19,538                              | 7.50%, with various maturities to 2030 (4)                                      | 20,651,688           |
| 6,848                               | 8.00%, with various maturities to 2029 (4)                                      | 7,291,104            |
| 1,564                               | 8.50%, with maturity at 2027  | 1,679,358            |
| 1,469                               | 9.00%, with various maturities to 2028  | 1,608,870            |
| 9,082                               | 9.50%, with various maturities to 2031 (4)                                      | 10,054,889           |
| 3,755                               | 10.00%, with various maturities to 2031   | 4,187,152            |
|                                     |   | <b>\$ 70,344,650</b> |
|                                     | <b>Government National Mortgage Association:</b>                                |                      |
| \$ 7,536                            | 7.50%, with maturity at 2022 (4)  | \$ 7,999,374         |
| 9,667                               | 8.00%, with various maturities to 2027  | 10,285,851           |
| 5,078                               | 9.00%, with maturity at 2026  | 5,665,826            |
| 930                                 | 9.50%, with maturity at 2025  | 1,011,486            |
| 1,401                               | 11.00%, with maturity at 2018   | 1,562,695            |
|                                     |   | <b>\$ 26,525,232</b> |
|                                     | <b>Collateralized Mortgage Obligations:</b>                                     |                      |
| \$ 4,017                            | Federal Home Loan Mortgage Corp., Series 2137, Class Z, 6.00%, 3/15/29 (4)      | \$ 4,076,055         |
| 4,733                               | Federal Home Loan Mortgage Corp., Series 2167, Class BZ, 7.00%, 6/15/29 (4)     | 4,896,885            |
| 1,016                               | Federal Home Loan Mortgage Corp., Series 2214, Class NC, 11.055%, 8/15/21 (7)   | 1,114,887            |
| 6,263                               | Federal Home Loan Mortgage Corp., Series S 2182, Class ZB, 8.00%, 9/15/29 (4)   | 6,596,328            |
| 342                                 | Federal National Mortgage Association, Series 1989-89, Class H, 9.00%, 11/25/19 | 370,984              |
| 19                                  |   |                      |

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|   |     |  |           |                    |
|---|-----|--|-----------|--------------------|
| \$  | 906 | Federal National Mortgage Association, Series 1991-122, Class N, 7.50%, 9/25/21    | \$        | 946,492            |
| 6,639   |     | Federal National Mortgage Association, Series 1993-84, Class M, 7.50%, 6/25/23 (4) |           | 7,031,078          |
| 2,105   |     | Federal National Mortgage Association, Series 1997-28, Class ZA, 7.50%, 4/20/27    |           | 2,216,260          |
| 1,920   |     | Federal National Mortgage Association, Series 1997-38, Class N, 8.00%, 5/20/27     |           | 2,031,964          |
| 3,435   |     | Federal National Mortgage Association, Series G-33, Class PT, 7.00%, 10/25/21 (4)  |           | 3,538,956          |
|   |     |  |           | <b>32,819,889</b>  |
| <b>Total Mortgage Pass-Throughs (identified cost \$196,406,024)</b> |     |  | <b>\$</b> | <b>194,171,698</b> |

**Corporate Bonds & Notes 1.7%**

| Principal Amount (000's omitted)                                       |     | Security             |           | Value            |
|--|-----|----------------------|-----------|------------------|
| <b>Building and Construction 0.2%</b>                                  |     |                      |           |                  |
| <b>Grohe Holding, Variable Rate</b>                                    |     |                      |           |                  |
| 500  | EUR | 6.622%, 1/15/14      | \$        | 652,975          |
|  |     |                      | \$        | <b>652,975</b>   |
| <b>Cable and Satellite Television 0.7%</b>                             |     |                      |           |                  |
| <b>Iesy Hessen &amp; ISH NRW, Variable Rate</b>                        |     |                      |           |                  |
| \$ 2,000   |     | 6.65%, 4/15/13 (6)   | \$        | 2,598,900        |
|  |     |                      | \$        | <b>2,598,900</b> |
| <b>Financial Intermediaries 0.1%</b>                                   |     |                      |           |                  |
| <b>Centurion CDO 9 Ltd., Series 2005-9A</b>                            |     |                      |           |                  |
| \$ 500   |     | 9.35%, 7/17/19       | \$        | 518,497          |
|  |     |                      | \$        | <b>518,497</b>   |
| <b>Index Linked Notes 0.6%</b>   |     |                      |           |                  |
| <b>JP Morgan Chilean Inflation Linked Note</b>                         |     |                      |           |                  |
| \$ 2,000   |     | 7.433%, 11/17/15 (8) | \$        | 2,081,380        |
|  |     |                      | \$        | <b>2,081,380</b> |
| <b>Telecommunications 0.1%</b>   |     |                      |           |                  |
| <b>Qwest Corp., Sr. Notes, Variable Rate</b>                           |     |                      |           |                  |
| \$ 200   |     | 8.61%, 6/15/13 (6)   | \$        | 219,000          |
|  |     |                      | \$        | <b>219,000</b>   |
| <b>Total Corporate Bonds &amp; Notes (identified cost \$5,798,925)</b> |     |                      | <b>\$</b> | <b>6,070,752</b> |

**Sovereign Issues 8.4%**

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| Principal Amount<br>(000 s omitted)                              |     | Security                               | Value                |
|--|-----|--|----------------------|
|  |     | <b>Egyptian Treasury Bill</b>          |                      |
| 11,425   | EGP | 0.00%, 2/6/07                          | \$ 2,004,419         |
| 7,800  | EGP | 0.00%, 2/13/07                         | 1,366,013            |
| 7,590  | EGP | 0.00%, 2/27/07                         | 1,324,520            |
| 4,000  | EGP | 0.00%, 3/13/07                         | 695,559              |
| 18,650   | EGP | 0.00%, 4/3/07                          | 3,225,858            |
| 8,175  | EGP | 0.00%, 4/10/07                         | 1,411,518            |
| 10,925   | EGP | 0.00%, 5/8/07                          | 1,873,042            |
| 12,900   | EGP | 0.00%, 5/15/07                         | 2,207,673            |
| 7,625  | EGP | 0.00%, 11/13/07                        | 1,244,587            |
|  |     | <b>Federal Republic of Brazil</b>      |                      |
| 4,281  | BRL | 10.00%, 1/1/14                         | 1,793,023            |
|  |     | <b>Indonesia Government</b>            |                      |
| 30,000,000   | IDR | 11.00%, 12/15/12                       | 3,509,754            |
|  |     | <b>Indonesia Recapitalization Bond</b> |                      |
| 35,000,000   | IDR | 12.25%, 7/15/07                        | 3,930,770            |
|  |     | <b>Kazakhstan Treasury Notes</b>       |                      |
| 250,000  | KZT | 0.00%, 2/16/07                         | 1,979,300            |
|  |     | <b>Republic of Colombia</b>            |                      |
| 5,060,000  | COP | 11.75%, 3/1/10                         | 2,391,769            |
| <b>Total Sovereign Issues<br/>(identified cost \$29,160,311)</b> |     |  | <b>\$ 28,957,805</b> |

Call Options Purchased 0.0%



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| Contracts |     | Security   | Value     |
|-----------|-----|--|-----------|
| 300,000   | EUR | Euro Call Option, Expires 1/8/2009,<br>Strike Price 1.3270 (3)   | \$ 13,340 |
| 300,000   | EUR | Euro Call Option, Expires 10/02/2008,<br>Strike Price 1.2738 (3) | 20,404    |
| 300,000   | EUR | Euro Call Option, Expires 10/10/2008,<br>Strike Price 1.2950 (3) | 16,871    |
| 300,000   | EUR | Euro Call Option, Expires 10/16/2008,<br>Strike Price 1.2990 (3) | 16,312    |
| 300,000   | EUR | Euro Call Option, Expires 10/30/2008,<br>Strike Price 1.3155 (3) | 14,030    |
| 300,000   | EUR | Euro Call Option, Expires 11/13/2008,<br>Strike Price 1.3195 (3) | 13,652    |
| 300,000   | EUR | Euro Call Option, Expires 11/26/2008,<br>Strike Price 1.3540 (3) | 9,633     |

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|         |     |  |                  |
|---------|-----|--|------------------|
| 300,000 | EUR | Euro Call Option, Expires 12/11/2008,<br>Strike Price 1.3506 (3) | \$ 10,159        |
|         |     |  | <b>\$114,401</b> |

**Put Options Purchased 0.0%**

| Contracts   |     | Security  | Value            |
|---|-----|---|------------------|
| 300,000   | EUR | Euro Put Option, Expires 1/08/2009,<br>Strike Price 1.3270 (3)  | \$ 13,170        |
| 300,000   | EUR | Euro Put Option, Expires 10/02/2008,<br>Strike Price 1.2738 (3) | 6,410            |
| 300,000   | EUR | Euro Put Option, Expires 10/10/2008,<br>Strike Price 1.2950 (3) | 8,637            |
| 300,000   | EUR | Euro Put Option, Expires 10/16/2008,<br>Strike Price 1.2990 (3) | 9,131            |
| 300,000   | EUR | Euro Put Option, Expires 10/30/2008,<br>Strike Price 1.3155 (3) | 11,258           |
| 300,000   | EUR | Euro Put Option, Expires 11/13/2008,<br>Strike Price 1.3195 (3) | 11,865           |
| 300,000   | EUR | Euro Put Option, Expires 11/26/2008,<br>Strike Price 1.3540 (3) | 17,122           |
| 300,000   | EUR | Euro Put Option, Expires 12/11/2008,<br>Strike Price 1.3506 (3) | 16,611           |
| <b>Total Put Options Purchased<br/>(identified cost, \$124,310)</b> |     |   | <b>\$ 94,204</b> |

**Short-Term Investments 2.2%**

| Principal Amount | Maturity Date | Borrower   | Rate | Amount       |
|------------------|---------------|--|------|--------------|
| \$ 930,000       | 02/01/07      | Investors Bank and Trust<br>Company Time Deposit | 5.28 | % \$ 930,000 |

| Description   | Interest<br>(000 s omitted) | Value                    |
|---|-----------------------------|--------------------------|
| Investment in Cash Management Portfolio, 4.73% (9)                      | 6,651                       | \$ 6,651,279             |
| <b>Total Short-Term Investments<br/>(at amortized cost \$7,581,279)</b> |                             | <b>\$ 7,581,279</b>      |
| <b>Gross Investments 140.0%<br/>(identified cost \$482,907,836)</b>     |                             | <b>\$ 485,421,408</b>    |
| <b>Less Unfunded Loan Commitments (0.2)%</b>                            |                             | <b>\$ (585,739 )</b>     |
| <b>Net Investments 139.8%<br/>(identified cost \$482,322,097)</b>       |                             | <b>\$ 484,835,669</b>    |
| <b>Other Assets, Less Liabilities (39.8)%</b>                           |                             | <b>\$ (138,166,386 )</b> |
| <b>Net Assets 100.0%</b>  |                             | <b>\$ 346,669,283</b>    |



|     |                   |
|-----|-------------------|
| BRL | Brazilian Real    |
| COP | Colombian Peso    |
| EGP | Egyptian Pound    |
| EUR | Euro              |
| GBP | British Pound     |
| IDR | Indonesian Rupiah |
| KZT | Kazakhstan Tenge  |

- (1) Senior floating-rate interests often require prepayments from excess cash flows or permit the borrower to repay at its election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, it is anticipated that the senior floating-rate interests will have an expected average life of approximately two to three years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London-Interbank Offered Rate ( LIBOR ), and secondarily the prime rate offered by one or more major United States banks (the Prime Rate ) and the certificate of deposit ( CD ) rate or other base lending rates used by commercial lenders.
- (2) Unfunded or partially unfunded loan commitments. The Fund may enter into certain credit agreements whereby all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the borrower's discretion.
- (3) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (4) All or a portion of these securities were on loan at January 31, 2007.
- (5) Security (or a portion thereof) has been segregated to cover margin requirements on open financial futures contracts.
- (6) Adjustable rate securities. Rates shown are the rates at period end.
- (7) Rate shown is a weighted average coupon which resets monthly.
- (8) Security pays 3.8% coupon and accrues principal based on annual increases in the Chilean UF Rate, for an effective yield of 7.433%.
- (9) Affiliated investment investing in high quality, U.S. Dollar denominated money market instruments, and that is available to Eaton Vance portfolios and funds. The rate shown is the annualized seven-day yield as of January 31, 2007.

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

#### Futures Contracts

| Expiration Date | Contracts             | Position | Aggregate Cost   | Value            | Net Unrealized Depreciation |
|-----------------|-----------------------|----------|------------------|------------------|-----------------------------|
| 03/07           | 21 Japan 10 Year Bond | Short    | \$ (23,300,347 ) | \$ (23,347,222 ) | \$ (46,875 )                |

Description of the underlying instruments to futures contracts: Japanese Government Bonds (JGB) having a maturity of 7 years or more but less than 11 years.

**Forward Foreign Currency Exchange Contracts**

**Sales**

| <b>Settlement Date(s)</b> | <b>Deliver</b>                   | <b>In exchange for</b>             | <b>Net Unrealized Appreciation (Depreciation)</b> |
|---------------------------|----------------------------------|------------------------------------|---|
| 2/02/07                   | Brazilian Real<br>5,300,000      | United States Dollar<br>2,494,470  | \$ 646  |
| 2/28/07                   | Euro<br>50,625,000               | United States Dollar<br>65,647,563 | (217,477 )  |
| 2/28/07                   | Great British Pound<br>6,980,000 | United States Dollar<br>13,666,491 | 4,164   |
| 2/28/07                   | Hungarian Forint<br>350,000,000  | Euro<br>1,359,223                  | (6,209 )  |
| 2/05/07                   | Romanian Leu<br>18,000,000       | Euro<br>5,294,273                  | 7,818   |
|                           |                                  |                                    | <b>\$ (211,058 )</b>                              |

**Purchases**

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| Settlement Date(s) | Acquire                             | In exchange for                    | Net Unrealized Appreciation (Depreciation) |
|--------------------|-------------------------------------|------------------------------------|--|
| 2/09/07            | Australian Dollar<br>4,500,000      | New Zealand Dollar<br>5,120,280    | \$ (32,676 )                               |
| 2/02/07            | Brazilian Real<br>5,300,000         | United States Dollar<br>2,457,002  | 36,822                                     |
| 4/03/07            | Brazilian Real<br>2,727,000         | United States Dollar<br>1,272,218  | (40 )                                      |
| 2/09/07            | Indonesian Rupiah<br>32,000,000,000 | United States Dollar<br>3,518,030  | (1,546 )                                   |
| 2/09/07            | Indian Rupee<br>471,000,000         | United States Dollar<br>10,581,892 | 75,694                                     |
| 2/08/07            | Icelandic Kroner<br>211,144,000     | Euro<br>2,272,076                  | 126,675                                    |
| 2/22/07            | Icelandic Kroner<br>118,000,000     | Euro<br>1,290,323                  | 36,604                                     |
| 2/28/07            | Icelandic Kroner<br>376,674,800     | Euro<br>4,196,934                  | 5,158                                      |
| 2/28/07            | Kazakhstan Tenge<br>143,700,000     | United States Dollar<br>1,142,744  | (1,627 )                                   |
| 8/03/07            | Kazakhstan Tenge<br>66,000,000      | United States Dollar<br>557,432    | (31,075 )                                  |
| 2/06/07            | Mexican Peso<br>19,000,000          | United States Dollar<br>1,728,294  | (7,766 )                                   |
| 2/12/07            | Mexican Peso<br>38,328,000          | United States Dollar<br>3,475,832  | (6,192 )                                   |
| 2/22/07            | Mexican Peso<br>18,600,000          | United States Dollar<br>1,700,292  | (17,431 )                                  |

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|         |                                 |                                    |                   |
|---------|---------------------------------|------------------------------------|-------------------|
| 2/09/07 | Malaysian Ringgit<br>61,500,000 | United States Dollar<br>17,541,046 | 31,279            |
| 2/08/07 | Philippines Peso<br>517,000,000 | United States Dollar<br>10,626,189 | (52,503 )         |
| 2/28/07 | Polish Zloty<br>10,050,000      | Euro<br>2,554,295                  | 17,442            |
| 2/19/07 | Romanian Leu<br>2,575,000       | Euro<br>759,632                    | (5,163 )          |
| 2/20/07 | Romanian Leu<br>28,500,000      | Euro<br>8,410,057                  | (60,373 )         |
| 2/22/07 | Romanian Leu<br>18,000,000      | Euro<br>5,302,383                  | (27,160 )         |
| 6/20/07 | Romanian Leu<br>5,100,000       | Euro<br>1,474,415                  | 5,335             |
| 2/09/07 | Serbian Dinar<br>102,000,000    | Euro<br>1,295,238                  | (5,624 )          |
| 2/26/07 | Serbian Dinar<br>53,500,000     | Euro<br>678,323                    | (6,000 )          |
| 2/28/07 | Serbian Dinar<br>161,000,000    | Euro<br>2,046,315                  | (26,123 )         |
| 4/02/07 | Serbian Dinar<br>46,600,000     | Euro<br>586,311                    | (6,416 )          |
| 4/30/07 | Serbian Dinar<br>102,000,000    | Euro<br>1,283,826                  | (15,138 )         |
| 2/05/07 | Turkish Lira<br>3,334,382       | United States Dollar<br>2,326,529  | 32,339            |
| 2/14/07 | Turkish Lira<br>4,124,500       | United States Dollar<br>2,872,675  | 35,657            |
| 2/28/07 | Turkish Lira<br>2,439,000       | United States Dollar<br>1,687,682  | 23,480            |
|         |                                 |                                    | <b>\$ 123,632</b> |

At January 31, 2007, the Fund had sufficient cash and/or securities to cover potential obligations arising from open futures and forward foreign currency exchange contracts, as well as margin requirements on open futures contracts.

**Credit Default Swaps**

The Fund has entered into credit default swaps whereby the Fund is buying or selling exposure to an increase in credit spreads for the underlying instrument. The maximum payouts are limited to the notional amount of each swap.

| <b>Notional Amount</b> | <b>Expiration Date</b> | <b>Description</b>  | <b>Net Unrealized Appreciation (Depreciation)</b> |
|------------------------|------------------------|---|---|
| 10,000,000 USD         | 3/20/2010              | Agreement with Credit Suisse First Boston dated 3/05/2005 whereby the Fund will pay 2.01% per year times the notional amount. In exchange for that periodic payment, upon a credit event involving Turkish sovereign issues, Credit Suisse First Boston agrees to pay the Fund the notional amount of the swap. To receive that payment, the Fund must deliver a bond (with par value equal to the notional amount of the swap) issued by Turkey to Credit Suisse First Boston.           | \$ (274,575 )                                     |
| 5,000,000 USD          | 9/20/2011              | Agreement with Credit Suisse First Boston dated 7/21/2006 whereby the Fund will pay 2.15% per year times the notional amount. In exchange for that periodic payment, upon a credit event involving Filipino sovereign issues, Credit Suisse First Boston agrees to pay the Fund the notional amount of the swap. To receive that payment, the Fund must deliver a bond (with par value equal to the notional amount of the swap) issued by the Philippines to Credit Suisse First Boston. | \$ (202,811 )                                     |
| 10,000,000 USD         | 3/20/2010              | Agreement with JP Morgan Chase Bank dated 3/05/2005 whereby the Fund will pay 2.00% per year times the notional amount. In exchange for that periodic payment, upon a credit event involving Turkish sovereign issues, JP Morgan Chase Bank agrees to pay the Fund the notional amount of the swap. To receive that payment, the Fund must deliver a bond (with par value equal to the notional amount of the swap) issued by Turkey to JP Morgan Chase Bank.                             | \$ (271,732 )                                     |

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|                |            |   |              |
|----------------|------------|---|--------------|
| 10,000,000 USD | 9/20/2011  | Agreement with JP Morgan Chase Bank dated 7/21/2006 whereby the Fund will pay 2.09% per year times the notional amount. In exchange for that periodic payment, upon a credit event involving Indonesian sovereign issues, JP Morgan Chase Bank agrees to pay the Fund the notional amount of the swap. To receive that payment, the Fund must deliver a bond (with par value equal to the notional amount of the swap) issued by Indonesia to JP Morgan Chase Bank.             | \$(381,987 ) |
| 5,000,000 USD  | 9/20/2011  | Agreement with JP Morgan Chase Bank dated 7/21/2006 whereby the Fund will pay 2.17% per year times the notional amount. In exchange for that periodic payment, upon a credit event involving Filipino sovereign issues, JP Morgan Chase Bank agrees to pay the Fund the notional amount of the swap. To receive that payment, the Fund must deliver a bond (with par value equal to the notional amount of the swap) issued by the Philippines to JP Morgan Chase Bank.         | \$(206,860 ) |
| 6,800,000 USD  | 12/20/2016 | Agreement with Credit Suisse First Boston dated 10/19/2006 whereby the Fund will pay 0.20% per year times the notional amount. In exchange for that periodic payment, upon a credit event involving Italian sovereign issues, Credit Suisse First Boston agrees to pay the Fund the notional amount of the swap. To receive that payment, the Fund must deliver a bond (with par value equal to the notional amount of the swap) issued by Italy to Credit Suisse First Boston. | \$(19,703 )  |
| 5,000,000 USD  | 12/20/2016 | Agreement with Lehman Brothers Bank dated 12/01/2006 the Fund will pay 2.36% per year times the notional amount. In exchange for that periodic payment, upon a credit event involving Venezuela sovereign issues, JP Morgan Chase Bank agrees to pay the Fund the notional amount of the swap. To receive that payment, the Fund must deliver a bond (with par value equal to the notional amount of the swap) issued by Venezuela to Lehman Brothers Bank.                     | \$56,307     |

|               |            |   |                       |
|---------------|------------|---|-----------------------|
| 2,500,000 USD | 12/20/2016 | Agreement with Lehman Brothers Bank dated 12/11/2006 whereby the Fund will pay 2.22% per year times the notional amount. In exchange for that periodic payment, upon a credit event involving Venezuela sovereign issues, JP Morgan Chase Bank agrees to pay the Fund the notional amount of the swap. To receive that payment, the Fund must deliver a bond (with par value equal to the notional amount of the swap) issued by the Venezuela to Lehman Brothers Bank. | \$51,762              |
|               |            |   | <b>\$(1,249,599 )</b> |

**Interest Rate Swaps**

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| Notional Amount | Expiration Date | Description  | Net Unrealized Appreciation (Depreciation) |
|-----------------|-----------------|--|--|
| 38,000,000 MXN  | 1/18/2017       | Agreement with JP Morgan Chase Bank dated 01/31/2007 whereby the Fund makes a payment every 28 days at a rate equal to the Mexican Interbank Equilibrium Interest Rate Index on the notional amount of 38,000,000 MXN. In exchange, the Fund receives payments every 28 days at a fixed rate equal to 8.40% on the same notional amount.   | \$ 25,707                                  |
| 114,000,000 MXN | 10/12/2007      | Agreement with JP Morgan Chase Bank dated 10/13/2006 whereby the Fund makes payment every 28 days at a rate equal to the Mexican Interbank Equilibrium Interest Rate Index on the notional amount of 114,000,000 MXN. In exchange, the Fund receives payments every 28 days at a fixed rate equal to 7.62% on the same notional amount.  | \$ (7,745 )                                |
| 7,387,274 BRL   | 01/02/2012      | Agreement with JP Morgan Chase Bank dated 12/13/2006 whereby the Fund will accrue interest payable at a floating rate that resets daily equal to the Brazilian Interbank Deposit rate on the notional amount of 7,387,274 BRL, which accretes daily to a notional amount of 13,500,000 BRL at maturity date. In exchange the Fund will accrue interest receivable at a fixed rate of 12.73% on the same notional amount. On maturity date, the Fund will make or receive a payment equal to the net of the accrued interest payable or receivable. | \$ 60,405                                  |
|                 |                 |  | \$ 78,367                                  |

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

|                                    |            |                    |
|------------------------------------|------------|--------------------|
| <b>Aggregate cost</b>              | <b>\$</b>  | <b>482,552,942</b> |
| Gross unrealized appreciation      | \$         | 6,195,441          |
| Gross unrealized depreciation      | (3,912,714 | )                  |
| <b>Net unrealized appreciation</b> | <b>\$</b>  | <b>2,282,727</b>   |

The unrealized depreciation on foreign currency, swap contracts, financial futures contracts and forward contracts at January 31, 2007 on a federal income tax basis was \$1,271,718.

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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/ Thomas E. Faust Jr.  
Thomas E. Faust Jr.  
President  
Date: March 20, 2007

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

By: /s/ Thomas E. Faust Jr.  
Thomas E. Faust Jr.  
President  
Date: March 20, 2007  
By: /s/ Barbara E. Campbell  
Barbara E. Campbell  
Treasurer  
Date: March 20, 2007

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