

Eaton Vance Short Duration Diversified Income Fund
Form N-Q
September 29, 2017

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

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

811-21563

Investment Company Act File Number

Eaton Vance Short Duration Diversified Income Fund

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant's Telephone Number, Including Area Code)

October 31

Date of Fiscal Year End

July 31, 2017

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Short Duration Diversified Income Fund

July 31, 2017

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Loans 35.2%

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|---------------------|
| Aerospace and Defense 0.6% | | |
| Accudyne Industries, LLC | | |
| Term Loan, 4.23%, Maturing December 13, 2019 | 56 | \$ 56,100 |
| TransDigm, Inc. | | |
| Term Loan, 4.29%, Maturing February 28, 2020 | 497 | 498,911 |
| Term Loan, 4.29%, Maturing June 4, 2021 | 315 | 316,859 |
| Term Loan, 4.23%, Maturing June 9, 2023 | 664 | 668,563 |
| | | \$ 1,540,433 |
| Automotive 1.0% | | |
| Allison Transmission, Inc. | | |
| Term Loan, 3.24%, Maturing September 23, 2022 | 234 | \$ 235,993 |
| CS Intermediate Holdco 2, LLC | | |
| Term Loan, 3.55%, Maturing October 26, 2023 | 284 | 285,269 |
| Dayco Products, LLC | | |
| Term Loan, 6.23%, Maturing May 19, 2023 | 175 | 176,312 |
| FCA US, LLC | | |
| Term Loan, 3.23%, Maturing December 31, 2018 | 216 | 217,026 |
| Federal-Mogul Holdings Corporation | | |
| Term Loan, 4.98%, Maturing April 15, 2021 | 517 | 520,103 |
| Goodyear Tire & Rubber Company (The) | | |
| Term Loan - Second Lien, 3.23%, Maturing April 30, 2019 | 383 | 385,170 |
| Horizon Global Corporation | | |
| Term Loan, 5.73%, Maturing June 30, 2021 | 76 | 76,967 |
| Sage Automotive Holdings, Inc. | | |
| Term Loan, 6.23%, Maturing October 27, 2022 | 124 | 125,308 |
| Tower Automotive Holdings USA, LLC | | |
| Term Loan, 4.00%, Maturing March 7, 2024 | 520 | 521,717 |
| Visteon Corporation | | |
| Term Loan, 3.55%, Maturing March 24, 2024 | 102 | 102,721 |
| | | \$ 2,646,586 |

| | | |
|--|-----|------------|
| Beverage and Tobacco 0.1% | | |
| Flavors Holdings, Inc. | | |
| Term Loan, 7.05%, Maturing April 3, 2020 | 351 | \$ 331,250 |
| | | \$ 331,250 |
| Brokerage/Securities Dealers/Investment Houses 0.2% | | |
| Aretec Group, Inc. | | |
| Term Loan, 8.00%, Maturing November 23, 2020 | 64 | \$ 65,531 |
| Term Loan - Second Lien, 6.50%, (2.00% Cash, 4.50% PIK), Maturing May 23, 2021 | 274 | 271,197 |
| Salient Partners L.P. | | |
| Term Loan, 9.80%, Maturing May 19, 2021 | 135 | 130,768 |
| | | \$ 467,496 |

| Borrower/Tranche Description | Principal Amount* | | Value |
|--|----------------------|----|------------------|
| | (000 s omitted) | | |
| Building and Development 0.9% | | | |
| Auction.com, LLC | | | |
| Term Loan, 6.24%, Maturing May 12, 2019 | 196 | \$ | 197,211 |
| CPG International, Inc. | | | |
| Term Loan, 5.05%, Maturing May 3, 2024 | 393 | | 394,251 |
| DTZ U.S. Borrower, LLC | | | |
| Term Loan, 4.49%, Maturing November 4, 2021 | 515 | | 517,760 |
| HD Supply Waterworks Ltd. | | | |
| Term Loan, Maturing August 1, 2024 ⁽²⁾ | 125 | | 126,055 |
| Ply Gem Industries, Inc. | | | |
| Term Loan, 4.30%, Maturing February 1, 2021 | 298 | | 300,501 |
| Quikrete Holdings, Inc. | | | |
| Term Loan, 3.98%, Maturing November 15, 2023 | 448 | | 449,149 |
| RE/MAX International, Inc. | | | |
| Term Loan, 4.05%, Maturing December 15, 2023 | 400 | | 402,156 |
| Summit Materials Companies I, LLC | | | |
| Term Loan, 3.98%, Maturing July 17, 2022 | 123 | | 123,802 |
| | | \$ | 2,510,885 |
| Business Equipment and Services 3.4% | | | |
| Acosta Holdco, Inc. | | | |
| Term Loan, 4.48%, Maturing September 26, 2021 | 532 | \$ | 488,364 |
| Altisource Solutions S.a.r.l. | | | |
| Term Loan, 4.73%, Maturing December 9, 2020 | 123 | | 109,062 |
| Change Healthcare Holdings, Inc. | | | |
| Term Loan, 3.98%, Maturing March 1, 2024 | 1,172 | | 1,179,551 |
| Corporate Capital Trust, Inc. | | | |
| Term Loan, 4.56%, Maturing May 20, 2019 | 1,051 | | 1,065,726 |
| CPM Holdings, Inc. | | | |
| Term Loan, 5.48%, Maturing April 11, 2022 | 247 | | 250,060 |
| Education Management, LLC | | | |
| Term Loan, 5.80%, Maturing July 2, 2020 ⁽³⁾ | 80 | | 56,632 |
| Term Loan, 8.80%, Maturing July 2, 2020 ⁽³⁾ | 152 | | 0 |
| EIG Investors Corp. | | | |
| Term Loan, 5.24%, Maturing February 9, 2023 | 570 | | 575,897 |
| Extreme Reach, Inc. | | | |
| Term Loan, 7.55%, Maturing February 7, 2020 | 109 | | 109,231 |
| First Data Corporation | | | |
| Term Loan, 3.48%, Maturing July 8, 2022 | 481 | | 482,624 |
| Garda World Security Corporation | | | |
| Term Loan, 7.25%, Maturing May 24, 2024 | 320 | | 323,975 |
| GTCR Valor Companies, Inc. | | | |
| Term Loan, Maturing June 20, 2023 ⁽²⁾ | 125 | | 123,750 |
| IG Investment Holdings, LLC | | | |
| Term Loan, 5.30%, Maturing October 31, 2021 | 435 | | 440,267 |

| | | |
|--|-------|-----------|
| Information Resources, Inc. | | |
| Term Loan, 5.48%, Maturing January 18, 2024 | 175 | 176,145 |
| J.D. Power and Associates | | |
| Term Loan, 5.55%, Maturing September 7, 2023 | 174 | 174,933 |
| KAR Auction Services, Inc. | | |
| Term Loan, 3.56%, Maturing March 11, 2021 | 352 | 354,254 |
| Kronos Incorporated | | |
| Term Loan, 4.68%, Maturing November 1, 2023 | 1,042 | 1,054,391 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--|---------------------|
| Monitronics International, Inc. | | |
| Term Loan, 6.80%, Maturing September 30, 2022 | 394 | \$ 399,072 |
| PGX Holdings, Inc. | | |
| Term Loan, 6.49%, Maturing September 29, 2020 | 346 | 346,851 |
| Prime Security Services Borrower, LLC | | |
| Term Loan, 3.98%, Maturing May 2, 2022 | 299 | 300,859 |
| Spin Holdco, Inc. | | |
| Term Loan, 4.98%, Maturing November 14, 2022 | 617 | 617,643 |
| Techem GmbH | | |
| Term Loan, Maturing July 31, 2024 ⁽²⁾ | EUR 200 | 238,980 |
| Tempo Acquisition, LLC | | |
| Term Loan, 4.23%, Maturing May 1, 2024 | 150 | 151,281 |
| Tibco Software, Inc. | | |
| Term Loan, Maturing December 4, 2020 ⁽²⁾ | 150 | 151,289 |
| Vantiv, LLC | | |
| Term Loan, 3.72%, Maturing October 14, 2023 | 82 | 82,268 |
| | | \$ 9,253,105 |

Cable and Satellite Television 1.4%

| | | |
|--|-------|---------------------|
| Atlantic Broadband Finance, LLC | | |
| Term Loan, 3.73%, Maturing November 30, 2019 | 127 | \$ 127,390 |
| Charter Communications Operating, LLC | | |
| Term Loan, 3.48%, Maturing January 15, 2024 | 370 | 373,193 |
| CSC Holdings, LLC | | |
| Term Loan, 3.48%, Maturing July 17, 2025 | 458 | 458,227 |
| MCC Iowa, LLC | | |
| Term Loan, 3.70%, Maturing January 29, 2021 | 168 | 169,313 |
| Numericable Group SA | | |
| Term Loan, 4.06%, Maturing July 31, 2025 | 324 | 324,187 |
| Telenet Financing USD, LLC | | |
| Term Loan, 3.98%, Maturing June 30, 2025 | 100 | 100,652 |
| UPC Financing Partnership | | |
| Term Loan, 3.98%, Maturing April 15, 2025 | 475 | 478,028 |
| Virgin Media Bristol, LLC | | |
| Term Loan, 3.98%, Maturing January 31, 2025 | 1,275 | 1,282,703 |
| Ziggo Secured Finance Partnership | | |
| Term Loan, 3.73%, Maturing April 15, 2025 | 625 | 626,451 |
| | | \$ 3,940,144 |

Chemicals and Plastics 1.2%

| | | |
|---|-----|------------|
| Ashland, Inc. | | |
| Term Loan, 3.24%, Maturing May 24, 2024 | 100 | \$ 100,667 |
| Axalta Coating Systems US Holdings, Inc. | | |
| Term Loan, 3.30%, Maturing June 1, 2024 | 375 | 376,981 |

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| | | |
|---|-----|---------|
| Emerald Performance Materials, LLC | | |
| Term Loan, 4.73%, Maturing August 1, 2021 | 336 | 339,509 |
| Term Loan - Second Lien, 8.98%, Maturing August 1, 2022 | 100 | 100,208 |
| Gemini HDPE, LLC | | |
| Term Loan, 4.31%, Maturing August 7, 2021 | 364 | 366,489 |
| Huntsman International, LLC | | |
| Term Loan, 4.23%, Maturing April 19, 2019 | 203 | 204,040 |
| Ineos US Finance, LLC | | |
| Term Loan, 4.01%, Maturing March 31, 2022 | 122 | 122,894 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|---------------------|
| Kraton Polymers, LLC | | |
| Term Loan, 5.23%, Maturing January 6, 2022 | 173 | \$ 175,219 |
| MacDermid, Inc. | | |
| Term Loan, 4.23%, Maturing June 7, 2023 | 279 | 280,581 |
| OXEA Finance, LLC | | |
| Term Loan, 4.47%, Maturing January 15, 2020 | 120 | 119,210 |
| PolyOne Corporation | | |
| Term Loan, 3.51%, Maturing November 12, 2022 | 99 | 99,219 |
| PQ Corporation | | |
| Term Loan, 5.56%, Maturing November 4, 2022 | 223 | 224,784 |
| Solenis International L.P. | | |
| Term Loan, 4.50%, Maturing July 31, 2021 | EUR 170 | 204,658 |
| Tata Chemicals North America, Inc. | | |
| Term Loan, 4.06%, Maturing August 7, 2020 | 161 | 161,025 |
| Tronox Pigments (Netherlands) B.V. | | |
| Term Loan, 4.80%, Maturing March 19, 2020 | 383 | 386,563 |
| Zep, Inc. | | |
| Term Loan, 5.23%, Maturing June 27, 2022 | 74 | 73,868 |
| | | \$ 3,335,915 |
| Conglomerates 0.1% | | |
| Spectrum Brands, Inc. | | |
| Term Loan, 3.27%, Maturing June 23, 2022 | 325 | \$ 327,279 |
| | | \$ 327,279 |
| Containers and Glass Products 0.3% | | |
| Consolidated Container Company, LLC | | |
| Term Loan, 4.73%, Maturing May 22, 2024 | 50 | \$ 50,412 |
| Horizon Holdings III SAS | | |
| Term Loan, 3.00%, Maturing October 29, 2022 | EUR 300 | 356,028 |
| Pelican Products, Inc. | | |
| Term Loan, 5.55%, Maturing April 11, 2020 | 419 | 421,418 |
| | | \$ 827,858 |
| Cosmetics/Toiletries 0.2% | | |
| Galleria Co. | | |
| Term Loan, 4.25%, Maturing September 29, 2023 | 325 | \$ 327,791 |
| KIK Custom Products, Inc. | | |
| Term Loan, 5.79%, Maturing August 26, 2022 | 246 | 248,295 |
| | | \$ 576,086 |

Drugs 1.8%

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| | | |
|---|-----|------------|
| Albany Molecular Research, Inc. | | |
| Term Loan, 5.98%, Maturing July 16, 2021 | 616 | \$ 620,223 |
| Alkermes, Inc. | | |
| Term Loan, 3.97%, Maturing September 25, 2021 | 72 | 72,154 |
| Anneal Pharmaceuticals, LLC | | |
| Term Loan, 4.80%, Maturing November 1, 2019 | 632 | 637,521 |
| Arbor Pharmaceuticals, Inc. | | |
| Term Loan, 6.30%, Maturing July 5, 2023 | 270 | 274,229 |
| Endo Luxembourg Finance Company I S.a.r.l. | | |
| Term Loan, 5.50%, Maturing April 29, 2024 | 775 | 787,801 |
| Horizon Pharma, Inc. | | |
| Term Loan, 5.00%, Maturing March 29, 2024 | 567 | 570,549 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--|---------------------|
| Mallinckrodt International Finance S.A. | | |
| Term Loan, 4.05%, Maturing September 24, 2024 | 736 | \$ 739,311 |
| Valeant Pharmaceuticals International, Inc. | | |
| Term Loan, 5.98%, Maturing April 1, 2022 | 1,175 | 1,198,223 |
| | | \$ 4,900,011 |
| Ecological Services and Equipment 0.3% | | |
| EnergySolutions, LLC | | |
| Term Loan, 6.99%, Maturing May 29, 2020 | 559 | \$ 566,472 |
| GFL Environmental, Inc. | | |
| Term Loan, 4.05%, Maturing September 29, 2023 | 149 | 149,601 |
| | | \$ 716,073 |
| Electronics/Electrical 3.6% | | |
| Almonde, Inc. | | |
| Term Loan, 4.74%, Maturing June 13, 2024 | 425 | \$ 428,348 |
| Answers Finance, LLC | | |
| Term Loan - Second Lien, 9.00%, Maturing September 15, 2021 | 30 | 29,601 |
| Avast Software B.V. | | |
| Term Loan, 4.55%, Maturing September 29, 2023 | 341 | 344,992 |
| Campaign Monitor Finance Pty. Limited | | |
| Term Loan, 6.55%, Maturing March 18, 2021 | 118 | 113,141 |
| CommScope, Inc. | | |
| Term Loan, 3.30%, Maturing December 29, 2022 | 153 | 154,219 |
| Cypress Intermediate Holdings III, Inc. | | |
| Term Loan, 4.24%, Maturing April 27, 2024 | 225 | 225,914 |
| Cypress Semiconductor Corporation | | |
| Term Loan, 4.98%, Maturing July 5, 2021 | 190 | 191,366 |
| Electrical Components International, Inc. | | |
| Term Loan, 6.05%, Maturing May 28, 2021 | 607 | 612,171 |
| Electro Rent Corporation | | |
| Term Loan, 6.23%, Maturing January 19, 2024 | 224 | 226,184 |
| Excelitas Technologies Corp. | | |
| Term Loan, 6.30%, Maturing October 31, 2020 | 142 | 142,428 |
| Go Daddy Operating Company, LLC | | |
| Term Loan, 3.73%, Maturing February 15, 2024 | 824 | 828,287 |
| Hyland Software, Inc. | | |
| Term Loan, 4.48%, Maturing July 1, 2022 | 100 | 101,021 |
| Infoblox, Inc. | | |
| Term Loan, 6.23%, Maturing November 7, 2023 | 150 | 150,841 |
| Informatica Corporation | | |
| Term Loan, 4.80%, Maturing August 5, 2022 | 418 | 418,901 |
| Lattice Semiconductor Corporation | | |
| Term Loan, 5.47%, Maturing March 10, 2021 | 88 | 88,375 |

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MA FinanceCo., LLC

| | | |
|--|-----|---------|
| Term Loan, 3.81%, Maturing November 19, 2021 | 875 | 875,413 |
| Term Loan, 3.98%, Maturing June 21, 2024 | 26 | 25,825 |

MH Sub I, LLC

| | | |
|---|-----|---------|
| Term Loan, 4.98%, Maturing July 8, 2021 | 343 | 347,314 |
|---|-----|---------|

MTS Systems Corporation

| | | |
|---|-----|---------|
| Term Loan, 4.48%, Maturing July 5, 2023 | 248 | 250,606 |
|---|-----|---------|

Renaissance Learning, Inc.

| | | |
|--|-----|---------|
| Term Loan, 5.05%, Maturing April 9, 2021 | 121 | 122,141 |
|--|-----|---------|

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|---------------------|
| Rocket Software, Inc. | | |
| Term Loan, 5.55%, Maturing October 14, 2023 | 199 | \$ 200,857 |
| Seattle Spinco, Inc. | | |
| Term Loan, 4.03%, Maturing June 21, 2024 | 174 | 174,404 |
| SkillSoft Corporation | | |
| Term Loan, 5.98%, Maturing April 28, 2021 | 680 | 640,736 |
| Southwire Company | | |
| Term Loan, 3.73%, Maturing February 10, 2021 | 393 | 395,165 |
| SS&C Technologies, Inc. | | |
| Term Loan, 3.48%, Maturing July 8, 2022 | 17 | 17,385 |
| Term Loan, 3.48%, Maturing July 8, 2022 | 305 | 306,976 |
| SurveyMonkey, Inc. | | |
| Term Loan, 5.80%, Maturing April 13, 2024 | 300 | 301,875 |
| Synchronoss Technologies, Inc. | | |
| Term Loan, 5.76%, Maturing January 19, 2024 | 150 | 149,625 |
| Uber Technologies | | |
| Term Loan, 5.23%, Maturing July 13, 2023 | 323 | 323,651 |
| VeriFone, Inc. | | |
| Term Loan, 3.99%, Maturing July 8, 2021 | 485 | 487,122 |
| Veritas Bermuda Ltd. | | |
| Term Loan, 5.80%, Maturing January 27, 2023 | 420 | 424,308 |
| Wall Street Systems Delaware, Inc. | | |
| Term Loan, 4.80%, Maturing August 26, 2023 | 279 | 280,724 |
| Western Digital Corporation | | |
| Term Loan, 3.98%, Maturing April 29, 2023 | 416 | 419,546 |
| | | \$ 9,799,462 |
| Equipment Leasing 0.6% | | |
| Avolon TLB Borrower 1 (Luxembourg) S.a.r.l. | | |
| Term Loan, 3.98%, Maturing March 20, 2022 | 750 | \$ 753,985 |
| Delos Finance S.a.r.l. | | |
| Term Loan, 3.55%, Maturing October 6, 2023 | 425 | 426,647 |
| Flying Fortress, Inc. | | |
| Term Loan, 3.55%, Maturing October 30, 2022 | 500 | 502,656 |
| | | \$ 1,683,288 |
| Financial Intermediaries 1.4% | | |
| Armor Holding II, LLC | | |
| Term Loan, 5.80%, Maturing June 26, 2020 | 410 | \$ 412,977 |
| Citco Funding, LLC | | |
| Term Loan, 4.23%, Maturing March 31, 2022 | 662 | 667,895 |
| Clipper Acquisitions Corp. | | |
| Term Loan, 3.47%, Maturing February 6, 2020 | 96 | 95,953 |
| Donnelley Financial Solutions, Inc. | | |

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| | | |
|---|-----|---------|
| Term Loan, 5.22%, Maturing September 30, 2023 | 66 | 67,134 |
| Focus Financial Partners, LLC | | |
| Term Loan, 4.55%, Maturing July 3, 2024 | 175 | 176,859 |
| Fortress Investment Group, LLC | | |
| Term Loan, 1.38%, Maturing June 14, 2022 | 200 | 202,719 |
| Freedom Mortgage Corporation | | |
| Term Loan, 6.86%, Maturing February 23, 2022 | 175 | 176,277 |
| Guggenheim Partners, LLC | | |
| Term Loan, 3.98%, Maturing July 21, 2023 | 211 | 213,224 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|---------------------|
| LPL Holdings, Inc. | | |
| Term Loan, 3.82%, Maturing March 11, 2024 | 249 | \$ 251,167 |
| NXT Capital, Inc. | | |
| Term Loan, 5.74%, Maturing November 22, 2022 | 398 | 404,965 |
| Quality Care Properties, Inc. | | |
| Term Loan, 6.48%, Maturing October 31, 2022 | 473 | 476,170 |
| Walker & Dunlop, Inc. | | |
| Term Loan, 5.48%, Maturing December 11, 2020 | 119 | 120,316 |
| Walter Investment Management Corp. | | |
| Term Loan, 4.98%, Maturing December 18, 2020 | 688 | 633,071 |
| | | \$ 3,898,727 |
| Food Products 1.1% | | |
| Blue Buffalo Company Ltd. | | |
| Term Loan, 3.23%, Maturing May 18, 2024 | 150 | \$ 151,219 |
| Del Monte Foods, Inc. | | |
| Term Loan, 4.43%, Maturing February 18, 2021 | 121 | 95,193 |
| High Liner Foods Incorporated | | |
| Term Loan, 4.54%, Maturing April 24, 2021 | 134 | 134,549 |
| HLF Financing S.a.r.l. | | |
| Term Loan, 6.73%, Maturing February 15, 2023 | 221 | 223,771 |
| Jacobs Douwe Egberts International B.V. | | |
| Term Loan, 3.44%, Maturing July 2, 2022 | 320 | 322,009 |
| JBS USA, LLC | | |
| Term Loan, 3.80%, Maturing October 30, 2022 | 1,097 | 1,089,021 |
| Nature s Bounty Co. (The) | | |
| Term Loan, 4.80%, Maturing May 5, 2023 | 693 | 695,255 |
| Nomad Foods Europe Midco Limited | | |
| Term Loan, 3.98%, Maturing April 18, 2024 | 100 | 101,031 |
| Post Holdings, Inc. | | |
| Term Loan, 3.49%, Maturing May 24, 2024 | 275 | 276,418 |
| | | \$ 3,088,466 |
| Food Service 0.3% | | |
| Pizza Hut Holdings, LLC | | |
| Term Loan, 3.23%, Maturing June 16, 2023 | 174 | \$ 174,775 |
| Weight Watchers International, Inc. | | |
| Term Loan, 4.53%, Maturing April 2, 2020 | 801 | 789,822 |
| | | \$ 964,597 |
| Food/Drug Retailers 0.4% | | |
| Albertsons, LLC | | |
| Term Loan, 3.98%, Maturing August 25, 2021 | 229 | \$ 228,813 |

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| | | |
|--|-----|--------------|
| Term Loan, 4.25%, Maturing June 22, 2023 | 495 | 495,317 |
| General Nutrition Centers, Inc. | | |
| Term Loan, 3.74%, Maturing March 4, 2019 | 216 | 209,007 |
| Rite Aid Corporation | | |
| Term Loan - Second Lien, 5.99%, Maturing August 21, 2020 | 100 | 100,488 |
| | | \$ 1,033,625 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|-------------------|
| Forest Products 0.1% | | |
| Expera Specialty Solutions, LLC | | |
| Term Loan, 5.98%, Maturing November 3, 2023 | 174 | \$ 174,990 |
| | | \$ 174,990 |
| Health Care 4.1% | | |
| ADMI Corp. | | |
| Term Loan, 5.03%, Maturing April 30, 2022 | 246 | \$ 249,272 |
| Akorn, Inc. | | |
| Term Loan, 5.50%, Maturing April 16, 2021 | 159 | 161,310 |
| Alere, Inc. | | |
| Term Loan, 4.49%, Maturing June 18, 2022 | 297 | 297,699 |
| Alliance Healthcare Services, Inc. | | |
| Term Loan, 4.48%, Maturing June 3, 2019 | 214 | 213,983 |
| Beaver-Visitec International, Inc. | | |
| Term Loan, 6.30%, Maturing August 21, 2023 | 149 | 148,875 |
| CareCore National, LLC | | |
| Term Loan, 5.23%, Maturing March 5, 2021 | 569 | 577,635 |
| CHG Healthcare Services, Inc. | | |
| Term Loan, 4.56%, Maturing June 7, 2023 | 370 | 374,970 |
| Community Health Systems, Inc. | | |
| Term Loan, 3.96%, Maturing December 31, 2019 | 425 | 426,193 |
| Term Loan, 4.21%, Maturing January 27, 2021 | 785 | 786,120 |
| DaVita HealthCare Partners, Inc. | | |
| Term Loan, 3.98%, Maturing June 24, 2021 | 534 | 538,931 |
| DJO Finance, LLC | | |
| Term Loan, 4.48%, Maturing June 8, 2020 | 392 | 391,118 |
| Envision Healthcare Corporation | | |
| Term Loan, 4.30%, Maturing December 1, 2023 | 1,319 | 1,328,373 |
| Genoa, a QoL Healthcare Company, LLC | | |
| Term Loan, 4.98%, Maturing October 28, 2023 | 99 | 100,143 |
| Greatbatch Ltd. | | |
| Term Loan, 4.73%, Maturing October 27, 2022 | 155 | 156,023 |
| Iasis Healthcare, LLC | | |
| Term Loan, 5.30%, Maturing February 16, 2021 | 273 | 275,502 |
| INC Research, LLC | | |
| Term Loan, Maturing June 27, 2024 ⁽²⁾ | 75 | 75,492 |
| Indivior Finance S.a.r.l. | | |
| Term Loan, 7.32%, Maturing December 19, 2019 | 158 | 159,918 |
| inVentiv Health, Inc. | | |
| Term Loan, 4.95%, Maturing November 9, 2023 | 423 | 424,310 |
| Kindred Healthcare, Inc. | | |
| Term Loan, 4.81%, Maturing April 9, 2021 | 731 | 732,696 |
| Kinetic Concepts, Inc. | | |
| Term Loan, 4.55%, Maturing February 2, 2024 | 500 | 500,417 |

| | | |
|--|-----|---------|
| KUEHG Corp. | | |
| Term Loan, 5.05%, Maturing August 13, 2022 | 271 | 273,003 |
| Medical Depot Holdings, Inc. | | |
| Term Loan, 6.80%, Maturing January 3, 2023 | 148 | 136,182 |
| MMM Holdings, Inc. | | |
| Term Loan, 10.25%, Maturing June 30, 2019 | 84 | 82,324 |
| MPH Acquisition Holdings, LLC | | |
| Term Loan, 4.30%, Maturing June 7, 2023 | 409 | 411,238 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| MSO of Puerto Rico, Inc. | | |
| Term Loan, 10.25%, Maturing June 30, 2019 | 61 | \$ 59,849 |
| New Millennium Holdco, Inc. | | |
| Term Loan, 7.73%, Maturing December 21, 2020 | 88 | 53,429 |
| Onex Carestream Finance L.P. | | |
| Term Loan, 5.27%, Maturing June 7, 2019 | 175 | 174,965 |
| Opal Acquisition, Inc. | | |
| Term Loan, 5.30%, Maturing November 27, 2020 | 290 | 274,679 |
| Ortho-Clinical Diagnostics, Inc. | | |
| Term Loan, 5.05%, Maturing June 30, 2021 | 534 | 534,835 |
| Quintiles IMS Incorporated | | |
| Term Loan, 3.26%, Maturing March 7, 2024 | 701 | 707,601 |
| Select Medical Corporation | | |
| Term Loan, 4.81%, Maturing March 6, 2024 | 249 | 252,334 |
| Surgery Center Holdings, Inc. | | |
| Term Loan, Maturing June 6, 2024 ⁽²⁾ | 150 | 151,594 |
| Tecomet, Inc. | | |
| Term Loan, 4.92%, Maturing May 2, 2024 | 125 | 125,781 |
| U.S. Anesthesia Partners, Inc. | | |
| Term Loan, 4.48%, Maturing June 23, 2024 | 150 | 150,469 |
| | | \$ 11,307,263 |
| Home Furnishings 0.3% | | |
| Serta Simmons Bedding, LLC | | |
| Term Loan, 4.77%, Maturing November 8, 2023 | 796 | \$ 797,578 |
| | | \$ 797,578 |
| Industrial Equipment 1.5% | | |
| Apex Tool Group, LLC | | |
| Term Loan, 4.50%, Maturing January 31, 2020 | 527 | \$ 516,706 |
| Blount International, Inc. | | |
| Term Loan, 6.23%, Maturing April 12, 2023 | 396 | 400,207 |
| Clark Equipment Company | | |
| Term Loan, 3.93%, Maturing May 18, 2024 | 349 | 351,743 |
| Dragon Merger Sub, LLC | | |
| Term Loan, 5.31%, Maturing July 12, 2024 | 125 | 126,719 |
| EWT Holdings III Corp. | | |
| Term Loan, 5.05%, Maturing January 15, 2021 | 657 | 659,811 |
| Term Loan, 5.80%, Maturing January 15, 2021 | 99 | 99,244 |
| Gardner Denver, Inc. | | |
| Term Loan, 4.55%, Maturing July 30, 2020 | 287 | 288,592 |
| Gates Global, LLC | | |
| Term Loan, 4.55%, Maturing April 1, 2024 | 373 | 375,615 |
| Generac Power Systems, Inc. | | |

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| | | | |
|--|-----|-----|--------------|
| Term Loan, 3.55%, Maturing May 31, 2023 | | 252 | 253,334 |
| Paladin Brands Holding, Inc. | | | |
| Term Loan, 7.30%, Maturing August 16, 2019 | | 355 | 355,481 |
| Paternoster Holding IV GmbH | | | |
| Term Loan, 6.00%, Maturing March 31, 2022 | EUR | 175 | 210,807 |
| STS Operating, Inc. | | | |
| Term Loan, 4.98%, Maturing February 12, 2021 | | 328 | 328,535 |
| Tank Holding Corp. | | | |
| Term Loan, 5.55%, Maturing March 16, 2022 | | 133 | 133,763 |
| | | | \$ 4,100,557 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|---------------------|
| Insurance 0.9% | | |
| AssuredPartners, Inc. | | |
| Term Loan, 4.73%, Maturing October 21, 2022 | 173 | \$ 173,345 |
| Term Loan - Second Lien, 10.23%, Maturing October 20, 2023 | 125 | 127,500 |
| Asurion, LLC | | |
| Term Loan, 4.48%, Maturing August 4, 2022 | 954 | 959,345 |
| Term Loan, 4.23%, Maturing November 3, 2023 | 434 | 437,696 |
| Term Loan - Second Lien, 8.73%, Maturing March 3, 2021 | 375 | 376,055 |
| Cunningham Lindsey U.S., Inc. | | |
| Term Loan, 5.05%, Maturing December 10, 2019 | 164 | 149,343 |
| USI, Inc. | | |
| Term Loan, 4.18%, Maturing May 16, 2024 | 400 | 399,458 |
| | | \$ 2,622,742 |
| Leisure Goods/Activities/Movies 1.5% | | |
| AMC Entertainment, Inc. | | |
| Term Loan, 3.48%, Maturing December 15, 2022 | 393 | \$ 394,555 |
| Term Loan, 3.48%, Maturing December 15, 2023 | 100 | 99,873 |
| Bombardier Recreational Products, Inc. | | |
| Term Loan, 4.23%, Maturing June 30, 2023 | 817 | 823,459 |
| CDS U.S. Intermediate Holdings, Inc. | | |
| Term Loan, 5.30%, Maturing July 8, 2022 | 369 | 371,637 |
| ClubCorp Club Operations, Inc. | | |
| Term Loan, 4.05%, Maturing December 15, 2022 | 338 | 339,191 |
| Delta 2 (LUX) S.a.r.l. | | |
| Term Loan, 4.50%, Maturing February 1, 2024 | 125 | 125,486 |
| Emerald Expositions Holding, Inc. | | |
| Term Loan, 4.30%, Maturing May 22, 2024 | 175 | 177,844 |
| Lindblad Expeditions, Inc. | | |
| Term Loan, 5.95%, Maturing May 8, 2021 | 45 | 45,136 |
| Term Loan, 5.95%, Maturing May 8, 2021 | 347 | 349,804 |
| Nord Anglia Education Finance, LLC | | |
| Term Loan, 4.70%, Maturing March 31, 2021 | 633 | 634,501 |
| SRAM, LLC | | |
| Term Loan, 4.79%, Maturing March 15, 2024 | 289 | 290,937 |
| Steinway Musical Instruments, Inc. | | |
| Term Loan, 5.06%, Maturing September 19, 2019 | 373 | 361,831 |
| | | \$ 4,014,254 |
| Lodging and Casinos 1.2% | | |
| Amaya Holdings B.V. | | |
| Term Loan, 4.80%, Maturing August 1, 2021 | 633 | \$ 636,834 |
| Term Loan - Second Lien, 8.30%, Maturing August 1, 2022 | 539 | 546,286 |
| Caesars Entertainment Operating Company | | |

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| | | |
|---|-----|--------------|
| Term Loan, 0.00%, Maturing March 1, 2022 ⁽⁴⁾ | 345 | 413,559 |
| CityCenter Holdings, LLC | | |
| Term Loan, 3.73%, Maturing April 18, 2024 | 350 | 351,750 |
| Hilton Worldwide Finance, LLC | | |
| Term Loan, 3.23%, Maturing October 25, 2023 | 846 | 851,036 |
| MGM Growth Properties Operating Partnership L.P. | | |
| Term Loan, 3.48%, Maturing April 25, 2023 | 370 | 372,241 |
| Playa Resorts Holding B.V. | | |
| Term Loan, 4.32%, Maturing April 5, 2024 | 175 | 176,116 |
| | | \$ 3,347,822 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|-------------------|
| Nonferrous Metals/Minerals 0.3% | | |
| Fairmount Santrol, Inc. | | |
| Term Loan, 4.80%, Maturing September 5, 2019 | 339 | \$ 319,951 |
| Global Brass & Copper, Inc. | | |
| Term Loan, 4.50%, Maturing July 18, 2023 | 149 | 150,922 |
| Murray Energy Corporation | | |
| Term Loan, 8.55%, Maturing April 16, 2020 | 356 | 348,008 |
| New Day Aluminum, LLC | | |
| Term Loan, 10.00%, (4.00% Cash, 6.00% PIK), Maturing October 28, 2020 ⁽³⁾ | 5 | 0 |
| Noranda Aluminum Acquisition Corporation | | |
| Term Loan, 0.00%, Maturing February 28, 2019 ⁽³⁾⁽⁴⁾ | 84 | 13,881 |
| Oxbow Carbon, LLC | | |
| Term Loan - Second Lien, 8.23%, Maturing January 17, 2020 | 150 | 150,937 |
| | | \$ 983,699 |
| Oil and Gas 1.2% | | |
| Ameriforge Group, Inc. | | |
| Term Loan, 14.30%, (9.30% Cash, 5.00% PIK), Maturing June 8, 2022 | 76 | \$ 79,341 |
| BCP Raptor, LLC | | |
| Term Loan, 5.51%, Maturing June 24, 2024 | 125 | 124,531 |
| Bronco Midstream Funding, LLC | | |
| Term Loan, 5.17%, Maturing August 15, 2020 | 240 | 242,192 |
| CITGO Holding, Inc. | | |
| Term Loan, 9.80%, Maturing May 12, 2018 | 141 | 142,547 |
| Crestwood Holdings, LLC | | |
| Term Loan, 9.23%, Maturing June 19, 2019 | 160 | 158,142 |
| Fieldwood Energy, LLC | | |
| Term Loan, 4.17%, Maturing September 28, 2018 | 196 | 188,411 |
| MEG Energy Corp. | | |
| Term Loan, 4.73%, Maturing December 31, 2023 | 1,061 | 1,057,849 |
| Paragon Offshore Finance Company | | |
| Term Loan, 0.00%, Maturing July 18, 2021 ⁽³⁾ | 2 | 0 |
| Term Loan, 7.30%, Maturing July 18, 2022 | 9 | 8,019 |
| Seadrill Partners Finco, LLC | | |
| Term Loan, 4.30%, Maturing February 21, 2021 | 550 | 378,051 |
| Sheridan Investment Partners II L.P. | | |
| Term Loan, 4.71%, Maturing December 16, 2020 | 27 | 23,143 |
| Term Loan, 4.71%, Maturing December 16, 2020 | 74 | 62,054 |
| Term Loan, 4.71%, Maturing December 16, 2020 | 529 | 446,091 |
| Sheridan Production Partners I, LLC | | |
| Term Loan, 4.73%, Maturing October 1, 2019 | 17 | 14,726 |
| Term Loan, 4.73%, Maturing October 1, 2019 | 28 | 24,108 |
| Term Loan, 4.73%, Maturing October 1, 2019 | 211 | 181,939 |
| Ultra Resources, Inc. | | |

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| | | | |
|---|-----|----|------------------|
| Term Loan, 4.22%, Maturing April 12, 2024 | 200 | | 200,000 |
| | | \$ | 3,331,144 |
| Publishing 0.6% | | | |
| Ascend Learning, LLC | | | |
| Term Loan, 4.53%, Maturing July 12, 2024 | 175 | \$ | 176,137 |
| Getty Images, Inc. | | | |
| Term Loan, 4.80%, Maturing October 18, 2019 | 708 | | 659,154 |
| LSC Communications, Inc. | | | |
| Term Loan, 7.23%, Maturing September 30, 2022 | 188 | | 189,375 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|---------------------|
| Merrill Communications, LLC | | |
| Term Loan, 6.56%, Maturing June 1, 2022 | 122 | \$ 122,945 |
| ProQuest, LLC | | |
| Term Loan, 5.48%, Maturing October 24, 2021 | 319 | 321,850 |
| Tweddle Group, Inc. | | |
| Term Loan, 7.31%, Maturing October 24, 2022 | 146 | 147,347 |
| | | \$ 1,616,808 |
| Radio and Television 0.6% | | |
| AP NMT Acquisition B.V. | | |
| Term Loan, 7.05%, Maturing August 13, 2021 | 97 | \$ 91,010 |
| CBS Radio, Inc. | | |
| Term Loan, 4.73%, Maturing October 17, 2023 | 225 | 226,959 |
| Cumulus Media Holdings, Inc. | | |
| Term Loan, 4.49%, Maturing December 23, 2020 | 729 | 588,562 |
| Entercom Radio, LLC | | |
| Term Loan, 4.71%, Maturing November 1, 2023 | 167 | 167,898 |
| Hubbard Radio, LLC | | |
| Term Loan, 4.49%, Maturing May 27, 2022 | 96 | 96,312 |
| iHeartCommunications, Inc. | | |
| Term Loan, 8.73%, Maturing July 30, 2019 | 450 | 363,094 |
| | | \$ 1,533,835 |
| Retailers (Except Food and Drug) 1.2% | | |
| Ascena Retail Group, Inc. | | |
| Term Loan, 5.75%, Maturing August 21, 2022 | 273 | \$ 228,180 |
| Bass Pro Group, LLC | | |
| Term Loan, 4.47%, Maturing June 5, 2020 | 433 | 433,053 |
| Term Loan, 6.30%, Maturing December 16, 2023 | 250 | 243,817 |
| BJ s Wholesale Club, Inc. | | |
| Term Loan, 4.97%, Maturing February 3, 2024 | 175 | 171,289 |
| CDW, LLC | | |
| Term Loan, 3.30%, Maturing August 17, 2023 | 359 | 361,681 |
| David s Bridal, Inc. | | |
| Term Loan, 5.30%, Maturing October 11, 2019 | 368 | 274,847 |
| Evergreen Acqco 1 L.P. | | |
| Term Loan, 5.06%, Maturing July 9, 2019 | 365 | 344,820 |
| J. Crew Group, Inc. | | |
| Term Loan, 4.31%, Maturing March 5, 2021 | 532 | 289,877 |
| LSF9 Atlantis Holdings, LLC | | |
| Term Loan, 7.23%, Maturing May 1, 2023 | 175 | 177,570 |
| Men s Wearhouse, Inc. (The) | | |
| Term Loan, 4.72%, Maturing June 18, 2021 | 145 | 141,282 |
| Michaels Stores, Inc. | | |

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| | | |
|---|-----|--------------|
| Term Loan, 3.98%, Maturing January 30, 2023 | 457 | 457,898 |
| Pier 1 Imports (U.S.), Inc. | | |
| Term Loan, 4.80%, Maturing April 30, 2021 | 97 | 93,726 |
| Vivid Seats Ltd. | | |
| Term Loan, 5.30%, Maturing June 30, 2024 | 175 | 176,094 |
| | | \$ 3,394,134 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|---------------------|
| Steel 0.1% | | |
| Neenah Foundry Company | | |
| Term Loan, 7.78%, Maturing April 26, 2019 | 72 | \$ 71,005 |
| Zekelman Industries, Inc. | | |
| Term Loan, 4.79%, Maturing June 14, 2021 | 152 | 153,405 |
| | | \$ 224,410 |
| Surface Transport 0.1% | | |
| Stena International S.a.r.l. | | |
| Term Loan, 4.30%, Maturing March 3, 2021 | 266 | \$ 238,126 |
| | | \$ 238,126 |
| Telecommunications 1.7% | | |
| CenturyLink, Inc. | | |
| Term Loan, 2.75%, Maturing January 31, 2025 | 825 | \$ 815,010 |
| Consolidated Communications, Inc. | | |
| Term Loan, 4.24%, Maturing October 4, 2023 | 125 | 125,375 |
| Digicel International Finance Limited | | |
| Term Loan, 4.94%, Maturing May 28, 2024 | 125 | 126,367 |
| Frontier Communications Corp. | | |
| Term Loan, 4.98%, Maturing June 15, 2024 | 250 | 241,000 |
| Global Eagle Entertainment, Inc. | | |
| Term Loan, 8.46%, Maturing January 6, 2023 | 224 | 218,144 |
| Intelsat Jackson Holdings S.A. | | |
| Term Loan, 4.00%, Maturing June 30, 2019 | 650 | 648,578 |
| IPC Corp. | | |
| Term Loan, 5.82%, Maturing August 6, 2021 | 342 | 331,861 |
| Onvoy, LLC | | |
| Term Loan, 5.80%, Maturing February 10, 2024 | 125 | 125,207 |
| Sprint Communications, Inc. | | |
| Term Loan, 3.75%, Maturing February 2, 2024 | 623 | 626,100 |
| Syniverse Holdings, Inc. | | |
| Term Loan, 4.30%, Maturing April 23, 2019 | 237 | 226,989 |
| Term Loan, 4.31%, Maturing April 23, 2019 | 328 | 314,607 |
| Telesat Canada | | |
| Term Loan, 4.30%, Maturing November 17, 2023 | 893 | 902,194 |
| | | \$ 4,701,432 |
| Utilities 0.9% | | |
| Calpine Construction Finance Company L.P. | | |
| Term Loan, 3.49%, Maturing May 3, 2020 | 192 | \$ 192,420 |
| Term Loan, 3.74%, Maturing January 31, 2022 | 72 | 72,000 |
| Calpine Corporation | | |

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| | | |
|--|-----|---------|
| Term Loan, 4.05%, Maturing January 15, 2024 | 883 | 887,622 |
| Granite Acquisition, Inc. | | |
| Term Loan, 5.30%, Maturing December 19, 2021 | 21 | 21,295 |
| Term Loan, 5.30%, Maturing December 19, 2021 | 467 | 472,074 |
| Invenergy Thermal Operating I, LLC | | |
| Term Loan, 6.80%, Maturing October 19, 2022 | 217 | 209,149 |
| Lightstone Generation, LLC | | |
| Term Loan, 5.73%, Maturing January 30, 2024 | 17 | 17,242 |
| Term Loan, 5.73%, Maturing January 30, 2024 | 279 | 276,710 |
| Lonestar Generation, LLC | | |
| Term Loan, 5.45%, Maturing February 22, 2021 | 97 | 80,709 |

| Borrower/Tranche Description | Principal Amount* | | Value |
|--|----------------------|----|------------------|
| | (000 s omitted) | | |
| TPF II Power, LLC | | | |
| Term Loan, 5.23%, Maturing October 2, 2023 | 255 | \$ | 256,789 |
| | | \$ | 2,486,010 |

Total Senior Floating-Rate Loans
(identified cost \$97,369,591) **\$ 96,716,090**

Collateralized Mortgage Obligations 24.5%

| Security | Principal Amount | | Value |
|--|---------------------|----|-----------|
| | (000 s omitted) | | |
| Federal Home Loan Mortgage Corp.: | | | |
| Series 2113, Class QG, 6.00%, 1/15/29 | \$ 748 | \$ | 837,981 |
| Series 2167, Class BZ, 7.00%, 6/15/29 | 580 | | 660,958 |
| Series 2182, Class ZB, 8.00%, 9/15/29 | 1,059 | | 1,241,220 |
| Series 2631, (Interest Only), Class DS, 5.874%, 6/15/33 ⁽⁵⁾⁽⁶⁾ | 1,338 | | 220,326 |
| Series 2770, (Interest Only), Class SH, 5.874%, 3/15/34 ⁽⁵⁾⁽⁶⁾ | 1,746 | | 355,462 |
| Series 2981, (Interest Only), Class CS, 5.494%, 5/15/35 ⁽⁵⁾⁽⁶⁾ | 994 | | 158,222 |
| Series 3114, (Interest Only), Class TS, 5.424%, 9/15/30 ⁽⁵⁾⁽⁶⁾ | 2,640 | | 363,614 |
| Series 3309, (Principal Only), Class DO, 0.00%, 4/15/37 ⁽⁷⁾ | 1,652 | | 1,474,973 |
| Series 3339, (Interest Only), Class JI, 5.364%, 7/15/37 ⁽⁵⁾⁽⁶⁾ | 2,859 | | 528,785 |
| Series 4109, (Interest Only), Class ES, 4.924%, 12/15/41 ⁽⁵⁾⁽⁶⁾ | 35 | | 6,637 |
| Series 4121, (Interest Only), Class IM, 4.00%, 10/15/39 ⁽⁶⁾ | 4,089 | | 431,919 |
| Series 4163, (Interest Only), Class GS, 4.974%, 11/15/32 ⁽⁵⁾⁽⁶⁾ | 4,695 | | 943,549 |
| Series 4169, (Interest Only), Class AS, 5.024%, 2/15/33 ⁽⁵⁾⁽⁶⁾ | 2,728 | | 465,025 |
| Series 4180, (Interest Only), Class GI, 3.50%, 8/15/26 ⁽⁶⁾ | 2,520 | | 213,952 |
| Series 4203, (Interest Only), Class QS, 5.024%, 5/15/43 ⁽⁵⁾⁽⁶⁾ | 2,879 | | 465,590 |
| Series 4212, (Interest Only), Class SA, 4.974%, 7/15/38 ⁽⁵⁾⁽⁶⁾ | 4,965 | | 568,240 |
| Series 4273, Class PU, 4.00%, 11/15/43 | 438 | | 454,787 |
| Series 4332, (Interest Only), Class KI, 4.00%, 9/15/43 ⁽⁶⁾ | 1,351 | | 188,201 |
| Series 4337, Class YT, 3.50%, 4/15/49 | 2,213 | | 2,246,278 |
| Series 4370, (Interest Only), Class IO, 3.50%, 9/15/41 ⁽⁶⁾ | 1,734 | | 216,472 |
| Series 4416, Class SU, 6.146%, 12/15/44 ⁽⁵⁾ | 1,828 | | 1,828,186 |
| Series 4452, Class ZJ, 3.00%, 11/15/44 | 1,054 | | 971,349 |
| Series 4478, (Principal Only), Class PO, 0.00%, 5/15/45 ⁽⁷⁾ | 1,094 | | 951,650 |
| Series 4497, (Interest Only), Class CS, 4.974%, 9/15/44 ⁽⁵⁾⁽⁶⁾ | 4,124 | | 905,506 |
| Series 4507, (Interest Only), Class EI, 4.00%, 8/15/44 ⁽⁶⁾ | 4,148 | | 747,051 |
| Series 4535, (Interest Only), Class JS, 4.874%, 11/15/43 ⁽⁵⁾⁽⁶⁾ | 4,957 | | 767,881 |
| Series 4548, (Interest Only), Class JS, 4.874%, 9/15/43 ⁽⁵⁾⁽⁶⁾ | 5,103 | | 816,366 |
| Series 4584, Class PM, 3.00%, 5/15/46 | 1,681 | | 1,729,918 |
| Series 4608, Class TV, 3.50%, 1/15/55 | 2,420 | | 2,460,685 |
| Series 4629, (Interest Only), Class QI, 3.50%, 11/15/46 ⁽⁶⁾ | 4,136 | | 686,546 |

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| | | |
|---|-------|----------------------|
| Series 4630, Class CZ, 3.00%, 12/15/43 | 1,368 | 1,350,935 |
| Series 4644, (Interest Only), Class TI, 3.50%, 1/15/45 ⁽⁶⁾ | 3,519 | 569,145 |
| Series 4653, (Interest Only), Class PI, 3.50%, 7/15/44 ⁽⁶⁾ | 3,903 | 547,155 |
| Series 4667, (Interest Only), Class PI, 3.50%, 5/15/42 ⁽⁶⁾ | 4,920 | 767,182 |
| Series 4677, Class SB, 11.091%, 4/15/47 ⁽⁵⁾ | 988 | 1,080,296 |
| Series 4695, Class CA, 3.00%, 10/15/41 | 1,841 | 1,808,222 |
| | | \$ 30,030,264 |

| Security | Principal Amount (000 s omitted) | Value |
|--|--|---------------------|
| Federal Home Loan Mortgage Corp. Structured Agency Credit Risk | | |
| Debt Notes: | | |
| Series 2017-DNA2, Class M2, 4.682%, 10/25/29 ⁽⁸⁾ | \$ 2,000 | \$ 2,157,722 |
| | | \$ 2,157,722 |
| Federal National Mortgage Association: | | |
| Series G-33, Class PT, 7.00%, 10/25/21 | \$ 73 | \$ 77,071 |
| Series 1989-89, Class H, 9.00%, 11/25/19 | 11 | 11,245 |
| Series 1991-122, Class N, 7.50%, 9/25/21 | 78 | 83,489 |
| Series 1994-42, Class K, 6.50%, 4/25/24 | 265 | 290,614 |
| Series 1997-38, Class N, 8.00%, 5/20/27 | 337 | 391,716 |
| Series 2004-46, (Interest Only), Class SI, 4.768%, 5/25/34 ⁽⁵⁾⁽⁶⁾ | 1,786 | 250,449 |
| Series 2005-17, (Interest Only), Class SA, 5.468%, 3/25/35 ⁽⁵⁾⁽⁶⁾ | 1,406 | 288,607 |
| Series 2006-8, (Principal Only), Class WQ, 0.00%, 3/25/36 ⁽⁷⁾ | 1,223 | 1,085,527 |
| Series 2006-42, (Interest Only), Class PI, 5.358%, 6/25/36 ⁽⁵⁾⁽⁶⁾ | 2,365 | 438,769 |
| Series 2006-44, (Interest Only), Class IS, 5.368%, 6/25/36 ⁽⁵⁾⁽⁶⁾ | 1,878 | 344,764 |
| Series 2007-50, (Interest Only), Class LS, 5.218%, 6/25/37 ⁽⁵⁾⁽⁶⁾ | 1,473 | 271,719 |
| Series 2007-74, Class AC, 5.00%, 8/25/37 | 1,735 | 1,892,146 |
| Series 2008-26, (Interest Only), Class SA, 4.968%, 4/25/38 ⁽⁵⁾⁽⁶⁾ | 2,242 | 383,108 |
| Series 2008-29, (Interest Only), Class CI, 5.00%, 9/25/35 ⁽⁶⁾ | 151 | 583 |
| Series 2008-61, (Interest Only), Class S, 4.868%, 7/25/38 ⁽⁵⁾⁽⁶⁾ | 3,219 | 560,454 |
| Series 2010-99, (Interest Only), Class NS, 5.368%, 3/25/39 ⁽⁵⁾⁽⁶⁾ | 1,599 | 98,159 |
| Series 2010-109, (Interest Only), Class PS, 5.368%, 10/25/40 ⁽⁵⁾⁽⁶⁾ | 3,573 | 657,319 |
| Series 2010-119, (Interest Only), Class SK, 4.768%, 4/25/40 ⁽⁵⁾⁽⁶⁾ | 88 | 606 |
| Series 2010-124, (Interest Only), Class SJ, 4.818%, 11/25/38 ⁽⁵⁾⁽⁶⁾ | 1,938 | 169,781 |
| Series 2010-147, (Interest Only), Class KS, 4.718%, 1/25/41 ⁽⁵⁾⁽⁶⁾ | 4,729 | 662,255 |
| Series 2010-150, (Interest Only), Class GS, 5.518%, 1/25/21 ⁽⁵⁾⁽⁶⁾ | 1,977 | 129,372 |
| Series 2011-49, Class NT, 6.00%, 6/25/41 ⁽⁵⁾ | 548 | 602,943 |
| Series 2012-52, (Interest Only), Class AI, 3.50%, 8/25/26 ⁽⁶⁾ | 3,896 | 277,743 |
| Series 2012-56, (Interest Only), Class SU, 5.518%, 8/25/26 ⁽⁵⁾⁽⁶⁾ | 996 | 55,433 |
| Series 2012-63, (Interest Only), Class EI, 3.50%, 8/25/40 ⁽⁶⁾ | 3,884 | 382,530 |
| Series 2012-103, (Interest Only), Class GS, 4.868%, 2/25/40 ⁽⁵⁾⁽⁶⁾ | 4,363 | 430,650 |
| Series 2012-112, (Interest Only), Class SB, 4.918%, 9/25/40 ⁽⁵⁾⁽⁶⁾ | 5,107 | 760,207 |
| Series 2012-118, (Interest Only), Class IN, 3.50%, 11/25/42 ⁽⁶⁾ | 4,943 | 942,486 |
| Series 2012-134, Class ZT, 2.00%, 12/25/42 | 1,597 | 1,370,654 |
| Series 2012-150, (Interest Only), Class PS, 4.918%, 1/25/43 ⁽⁵⁾⁽⁶⁾ | 5,769 | 1,023,240 |
| Series 2012-150, (Interest Only), Class SK, 4.918%, 1/25/43 ⁽⁵⁾⁽⁶⁾ | 3,214 | 548,259 |
| Series 2013-6, Class TA, 1.50%, 1/25/43 | 1,645 | 1,611,056 |
| Series 2013-23, (Interest Only), Class CS, 5.018%, 3/25/33 ⁽⁵⁾⁽⁶⁾ | 2,741 | 477,854 |
| Series 2013-52, Class MD, 1.25%, 6/25/43 | 1,870 | 1,786,661 |
| Series 2013-54, (Interest Only), Class HS, 5.068%, 10/25/41 ⁽⁵⁾⁽⁶⁾ | 2,413 | 288,769 |
| Series 2014-32, (Interest Only), Class EI, 4.00%, 6/25/44 ⁽⁶⁾ | 1,134 | 194,013 |
| Series 2014-55, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽⁶⁾ | 3,311 | 481,329 |
| Series 2014-80, (Interest Only), Class BI, 3.00%, 12/25/44 ⁽⁶⁾ | 5,836 | 856,468 |
| Series 2014-89, (Interest Only), Class IO, 3.50%, 1/25/45 ⁽⁶⁾ | 2,647 | 476,487 |

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| | | |
|---|--------|-----------|
| Series 2015-14, (Interest Only), Class KI, 3.00%, 3/25/45 ⁽⁶⁾ | 5,859 | 850,855 |
| Series 2015-17, (Interest Only), Class SA, 4.968%, 11/25/43 ⁽⁵⁾⁽⁶⁾ | 4,410 | 719,518 |
| Series 2015-52, (Interest Only), Class MI, 3.50%, 7/25/45 ⁽⁶⁾ | 3,126 | 487,723 |
| Series 2015-57, (Interest Only), Class IO, 3.00%, 8/25/45 ⁽⁶⁾ | 14,439 | 2,076,832 |
| Series 2015-74, Class SL, 1.626%, 10/25/45 ⁽⁵⁾ | 932 | 756,115 |
| Series 2015-89, Class ZB, 3.00%, 5/25/54 | 650 | 650,921 |
| Series 2015-93, (Interest Only), Class BS, 4.918%, 8/25/45 ⁽⁵⁾⁽⁶⁾ | 4,655 | 924,347 |

| Security | Principal Amount (000 s omitted) | Value |
|--|--|----------------------|
| Series 2015-95, (Interest Only), Class SB, 4.768%, 1/25/46 ⁽⁵⁾⁽⁶⁾ | \$ 3,974 | \$ 785,324 |
| Series 2017-15, Class LE, 3.00%, 6/25/46 | 1,966 | 1,992,720 |
| | | \$ 29,898,890 |

Federal National Mortgage Association Connecticut Avenue Securities:

| | | |
|---|--------|---------------------|
| Series 2017-C01, Class 1B1, 6.982%, 7/25/29 ⁽⁸⁾ | \$ 730 | \$ 853,580 |
| Series 2017-C03, Class 1B1, 6.082%, 10/25/29 ⁽⁸⁾ | 500 | 550,652 |
| Series 2017-C03, Class 1M2, 4.232%, 10/25/29 ⁽⁸⁾ | 2,000 | 2,100,469 |
| | | \$ 3,504,701 |

Government National Mortgage Association:

| | | |
|---|--------|---------------------|
| Series 2011-156, Class GA, 2.00%, 12/16/41 | \$ 462 | \$ 408,701 |
| Series 2013-131, Class GS, 2.273%, 6/20/43 ⁽⁵⁾ | 1,040 | 813,905 |
| Series 2017-82, Class TZ, 2.50%, 2/16/43 | 570 | 560,949 |
| | | \$ 1,783,555 |

Total Collateralized Mortgage Obligations (identified cost \$68,395,501) **\$ 67,375,132**

Commercial Mortgage-Backed Securities 7.2%

| Security | Principal Amount (000 s omitted) | Value |
|--|--|--------------|
| Citigroup Commercial Mortgage Trust | | |
| Series 2015-P1, Class D, 3.225%, 9/15/48 ⁽⁹⁾ | \$ 4,000 | \$ 3,278,319 |
| JPMBB Commercial Mortgage Securities Trust | | |
| Series 2014-C19, Class D, 4.665%, 4/15/47 ⁽⁹⁾⁽¹⁰⁾ | 1,425 | 1,292,741 |
| Series 2014-C21, Class D, 4.66%, 8/15/47 ⁽⁹⁾⁽¹⁰⁾ | 1,425 | 1,227,174 |
| Series 2014-C22, Class D, 4.559%, 9/15/47 ⁽⁹⁾⁽¹⁰⁾ | 1,850 | 1,592,056 |
| Series 2014-C23, Class D, 3.958%, 9/15/47 ⁽⁹⁾⁽¹⁰⁾ | 850 | 737,038 |
| JPMorgan Chase Commercial Mortgage Securities Trust | | |
| Series 2011-C5, Class D, 5.407%, 8/15/46 ⁽⁹⁾⁽¹⁰⁾ | 1,850 | 1,887,868 |
| Morgan Stanley Bank of America Merrill Lynch Trust | | |
| Series 2015-C23, Class D, 4.135%, 7/15/50 ⁽⁹⁾⁽¹⁰⁾ | 1,500 | 1,300,649 |
| UBS-Citigroup Commercial Mortgage Trust | | |
| Series 2011-C1, Class D, 6.049%, 1/10/45 ⁽⁹⁾⁽¹⁰⁾ | 2,000 | 2,189,484 |
| UBS Commercial Mortgage Trust | | |
| Series 2012-C1, Class D, 5.546%, 5/10/45 ⁽⁹⁾⁽¹⁰⁾ | 2,000 | 2,033,075 |
| Wells Fargo Commercial Mortgage Trust | | |

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| | | |
|---|-------|----------------------|
| Series 2013-LC12, Class D, 4.295%, 7/15/46 ⁽⁹⁾⁽¹⁰⁾ | 2,000 | 1,845,216 |
| Series 2015-SG1, Class C, 4.47%, 9/15/48 ⁽¹⁰⁾ | 1,399 | 1,379,208 |
| WF-RBS Commercial Mortgage Trust | | |
| Series 2014-LC14, Class D, 4.586%, 3/15/47 ⁽⁹⁾⁽¹⁰⁾ | 1,150 | 977,337 |
| Total Commercial Mortgage-Backed Securities (identified cost \$19,664,899) | | \$ 19,740,165 |

Mortgage Pass-Throughs 11.6%

| Security | Principal Amount (000 s omitted) | Value |
|--|--|----------------------|
| Federal Home Loan Mortgage Corp.: | | |
| 2.852%, with maturity at 2035 ⁽¹¹⁾ | \$ 1,861 | \$ 1,926,652 |
| 6.00%, with various maturities to 2029 | 1,524 | 1,707,769 |
| 6.15%, with maturity at 2027 | 440 | 494,268 |
| 6.50%, with maturity at 2032 | 1,390 | 1,587,102 |
| 7.00%, with various maturities to 2036 | 2,599 | 3,019,085 |
| 7.50%, with maturity at 2024 | 734 | 809,209 |
| 8.00%, with maturity at 2034 | 1,079 | 1,258,636 |
| 8.50%, with maturity at 2031 | 866 | 1,006,223 |
| 9.00%, with maturity at 2031 | 134 | 157,776 |
| 9.50%, with maturity at 2022 | 21 | 22,870 |
| | | \$ 11,989,590 |
| Federal National Mortgage Association: | | |
| 2.913%, with maturity at 2037 ⁽¹¹⁾ | \$ 575 | \$ 594,780 |
| 5.00%, with various maturities to 2040 | 2,431 | 2,666,923 |
| 5.50%, with various maturities to 2033 | 1,687 | 1,885,192 |
| 6.00%, with maturity at 2023 | 973 | 1,057,548 |
| 6.325%, with maturity at 2032 ⁽¹¹⁾ | 740 | 810,973 |
| 6.50%, with various maturities to 2036 | 3,492 | 3,983,493 |
| 7.00%, with various maturities to 2037 | 1,713 | 1,956,560 |
| 7.50%, with maturity at 2035 | 2,668 | 3,085,522 |
| 8.00%, with various maturities to 2034 | 630 | 722,647 |
| 10.00%, with various maturities to 2031 | 94 | 102,573 |
| | | \$ 16,866,211 |
| Government National Mortgage Association: | | |
| 7.50%, with maturity at 2025 | \$ 1,103 | \$ 1,220,925 |
| 8.00%, with maturity at 2034 | 1,477 | 1,725,192 |
| 9.50%, with maturity at 2025 | 58 | 63,865 |
| 11.00%, with maturity at 2018 | 4 | 3,599 |
| | | \$ 3,013,581 |
| Total Mortgage Pass-Throughs (identified cost \$30,683,196) | | \$ 31,869,382 |

Asset-Backed Securities 14.2%

| Security | Principal Amount (000 s omitted) | Value |
|--|--|--------------|
| ALM Loan Funding, Ltd. | | |
| Series 2013-7R2A, Class CR, 5.404%, 10/15/27 ⁽⁸⁾⁽⁹⁾ | \$ 2,000 | \$ 2,017,779 |
| Series 2013-7R2A, Class DR, 8.754%, 10/15/27 ⁽⁸⁾⁽⁹⁾ | 3,000 | 3,050,172 |
| Barings CLO, Ltd. | | |
| Series 2017-1A, Class E, 7/18/29 ⁽⁹⁾⁽¹²⁾ | 2,000 | 1,901,469 |
| Cole Park CLO, Ltd. | | |
| Series 2015-1A, Class E, 7.407%, 10/20/28 ⁽⁸⁾⁽⁹⁾ | 3,000 | 3,001,187 |
| Colony American Homes | | |
| Series 2014-1A, Class C, 3.076%, 5/17/31 ⁽⁸⁾⁽⁹⁾ | 760 | 766,750 |

| Security | Principal Amount (000 s omitted) | Value |
|---|--|----------------------|
| Dryden XL Senior Loan Fund | | |
| Series 2015-40A, Class E, 7.132%, 8/15/28 ⁽⁸⁾⁽⁹⁾ | \$ 1,150 | \$ 1,151,776 |
| Ford Credit Auto Owner Trust | | |
| Series 2014-1, Class B, 2.41%, 11/15/25 ⁽⁹⁾ | 100 | 100,354 |
| Highbridge Loan Management, Ltd. | | |
| Series 5A-2015, Class E, 6.52%, 1/29/26 ⁽⁸⁾⁽⁹⁾ | 1,963 | 1,961,666 |
| Series 7A-2015, Class E, 6.932%, 11/15/26 ⁽⁸⁾⁽⁹⁾ | 1,250 | 1,253,647 |
| Madison Park Funding XXV, Ltd. | | |
| Series 2017-25A, Class D, 7.353%, 4/25/29 ⁽⁸⁾⁽⁹⁾ | 3,000 | 2,972,613 |
| Neuberger Berman CLO XIV, Ltd. | | |
| Series 2013-14A, Class DR, 4.964%, 1/28/30 ⁽⁸⁾⁽⁹⁾ | 2,563 | 2,571,262 |
| Neuberger Berman CLO XVIII, Ltd. | | |
| Series 2014-18A, Class DR, 8.932%, 11/14/27 ⁽⁸⁾⁽⁹⁾ | 3,000 | 3,068,203 |
| Oak Hill Credit Partners VII, Ltd. | | |
| Series 2012-7A, Class ER, 8.672%, 11/20/27 ⁽⁸⁾⁽⁹⁾ | 4,000 | 4,079,490 |
| Palmer Square CLO, Ltd. | | |
| Series 2013-2A, Class DR, 7.404%, 10/17/27 ⁽⁸⁾⁽⁹⁾ | 2,000 | 2,000,516 |
| Series 2014-1A, Class DR, 8.204%, 1/17/27 ⁽⁸⁾⁽⁹⁾ | 3,000 | 3,002,521 |
| Series 2015-1A, Class DR, 7.372%, 5/21/29 ⁽⁸⁾⁽⁹⁾ | 2,000 | 1,934,090 |
| Sierra Receivables Funding Co., LLC | | |
| Series 2014-1A, Class B, 2.42%, 3/20/30 ⁽⁹⁾ | 102 | 102,126 |
| Series 2015-1A, Class B, 3.05%, 3/22/32 ⁽⁹⁾ | 137 | 138,073 |
| Voya CLO, Ltd. | | |
| Series 2015-3A, Class D2, 6.757%, 10/20/27 ⁽⁸⁾⁽⁹⁾ | 3,000 | 2,955,831 |
| Wind River CLO, Ltd. | | |
| Series 2017-1A, Class E, 7.724%, 4/18/29 ⁽⁸⁾⁽⁹⁾ | 1,050 | 1,056,150 |
| Total Asset-Backed Securities (identified cost \$37,965,130) | | \$ 39,085,675 |

U.S. Government Agency Obligations 0.6%

| Security | Principal Amount (000 s omitted) | Value |
|---|--|---------------------|
| Federal Farm Credit Bank: | | |
| 3.25%, 7/1/30 | \$ 1,500 | \$ 1,554,584 |
| Total U.S. Government Agency Obligations (identified cost \$1,472,096) | | \$ 1,554,584 |

Corporate Bonds & Notes 20.2%

| Security | Principal Amount* (000 s omitted) | Value |
|--------------------------------------|---|-------------------|
| Aerospace and Defense 0.2% | | |
| CBC Ammo, LLC/CBC FinCo, Inc. | | |
| 7.25%, 11/15/21 ⁽⁹⁾ | 500 | \$ 511,250 |
| | | \$ 511,250 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|---------------------|
| Automotive 0.9% | | |
| American Axle & Manufacturing, Inc. 6.25%, 4/1/25 ⁽⁹⁾ | 500 | \$ 499,375 |
| Deck Chassis Acquisition, Inc. 10.00%, 6/15/23 ⁽⁹⁾ | 1,000 | 1,120,000 |
| Navistar International Corp. 8.25%, 11/1/21 | 1,000 | 1,013,125 |
| | | \$ 2,632,500 |
| Building and Development 0.3% | | |
| Reliance Intermediate Holdings, L.P. 6.50%, 4/1/23 ⁽⁹⁾ | 675 | \$ 722,250 |
| | | \$ 722,250 |
| Business Equipment and Services 1.2% | | |
| EIG Investors Corp. 10.875%, 2/1/24 | 960 | \$ 1,070,400 |
| First Data Corp. 7.00%, 12/1/23 ⁽⁹⁾ | 1,000 | 1,081,250 |
| ServiceMaster Co., LLC (The) 7.45%, 8/15/27 | 1,000 | 1,095,000 |
| | | \$ 3,246,650 |
| Cable and Satellite Television 1.5% | | |
| Cablevision Systems Corp. 8.00%, 4/15/20 | 1,000 | \$ 1,123,500 |
| CCO Holdings, LLC/CCO Holdings Capital Corp. 5.50%, 5/1/26 ⁽⁹⁾ | 1,000 | 1,065,318 |
| Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 ⁽⁹⁾ | 1,000 | 1,027,180 |
| SFR Group S.A. 6.00%, 5/15/22 ⁽⁹⁾ | 1,000 | 1,047,480 |
| | | \$ 4,263,478 |
| Containers and Glass Products 1.2% | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc. 7.25%, 5/15/24 ⁽⁹⁾ | 1,010 | \$ 1,118,575 |
| BWAY Holding Co. 5.50%, 4/15/24 ⁽⁹⁾ | 1,000 | 1,051,250 |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer, LLC 7.00%, 7/15/24 ⁽⁹⁾ | 1,000 | 1,084,375 |

\$ 3,254,200

Distribution & Wholesale 0.3%

American Tire Distributors, Inc.

10.25%, 3/1/22⁽⁹⁾ 750 \$ 785,625

\$ 785,625

Drugs 0.3%

Valeant Pharmaceuticals International, Inc.

5.875%, 5/15/23⁽⁹⁾ 910 \$ 787,150

\$ 787,150

| | Principal Amount* | | Value |
|--|----------------------|----|------------------|
| | (000 s omitted) | | |
| Security | | | |
| Ecological Services and Equipment 0.3% | | | |
| Covanta Holding Corp. | | | |
| 5.875%, 7/1/25 | 1,000 | \$ | 975,000 |
| | | \$ | 975,000 |
| Electric Utilities 0.4% | | | |
| NRG Yield Operating, LLC | | | |
| 5.00%, 9/15/26 | 1,000 | \$ | 1,025,620 |
| | | \$ | 1,025,620 |
| Electronics/Electrical 0.8% | | | |
| Infor (US), Inc. | | | |
| 6.50%, 5/15/22 | 1,000 | \$ | 1,046,250 |
| Western Digital Corp. | | | |
| 10.50%, 4/1/24 | 1,000 | | 1,186,250 |
| | | \$ | 2,232,500 |
| Financial Intermediaries 0.2% | | | |
| Icahn Enterprises, L.P./Icahn Enterprises Finance Corp. | | | |
| 6.00%, 8/1/20 | 645 | \$ | 663,947 |
| | | \$ | 663,947 |
| Financial Services 0.4% | | | |
| Solera, LLC/Solera Finance, Inc. | | | |
| 10.50%, 3/1/24 ⁽⁹⁾ | 1,000 | \$ | 1,155,000 |
| | | \$ | 1,155,000 |
| Food Products 1.1% | | | |
| Dean Foods Co. | | | |
| 6.50%, 3/15/23 ⁽⁹⁾ | 1,000 | \$ | 1,038,750 |
| Iceland Bondco PLC | | | |
| 4.545%, 7/15/20 ⁽⁸⁾⁽⁹⁾ | GBP 211 | | 279,891 |
| Nature s Bounty Co. (The) | | | |
| 7.625%, 5/15/21 ⁽⁹⁾ | 555 | | 599,400 |
| TreeHouse Foods, Inc. | | | |
| 6.00%, 2/15/24 ⁽⁹⁾ | 1,000 | | 1,077,500 |
| | | \$ | 2,995,541 |
| Health Care 2.3% | | | |
| Alere, Inc. | | | |

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| | | | |
|---|-------|----|-----------|
| 6.375%, 7/1/23 ⁽⁹⁾ | 395 | \$ | 426,600 |
| HCA Healthcare, Inc. | | | |
| 6.25%, 2/15/21 | 1,000 | | 1,087,500 |
| HCA, Inc. | | | |
| 4.50%, 2/15/27 | 10 | | 10,259 |
| inVentiv Group Holdings, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc. | | | |
| 7.50%, 10/1/24 ⁽⁹⁾ | 600 | | 660,000 |
| Kinetic Concepts, Inc./KCI USA, Inc. | | | |
| 7.875%, 2/15/21 ⁽⁹⁾ | 1,500 | | 1,590,000 |
| 12.50%, 11/1/21 ⁽⁹⁾ | 525 | | 591,938 |
| MPH Acquisition Holdings, LLC | | | |
| 7.125%, 6/1/24 ⁽⁹⁾ | 1,000 | | 1,085,000 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|--|---------------------|
| WellCare Health Plans, Inc. | | |
| 5.25%, 4/1/25 | 750 | \$ 796,875 |
| | | \$ 6,248,172 |
| Insurance 0.5% | | |
| Alliant Holdings Intermediate, LLC | | |
| 8.25%, 8/1/23 ⁽⁹⁾ | 1,000 | \$ 1,070,000 |
| Ardonagh Midco 3 PLC | | |
| 8.625%, 7/15/23 ⁽⁹⁾ | 225 | 231,750 |
| | | \$ 1,301,750 |
| Internet Software & Services 0.4% | | |
| Riverbed Technology, Inc. | | |
| 8.875%, 3/1/23 ⁽⁹⁾ | 1,010 | \$ 1,003,687 |
| | | \$ 1,003,687 |
| Leisure Goods/Activities/Movies 0.7% | | |
| AMC Entertainment Holdings, Inc. | | |
| 6.125%, 5/15/27 | 2,000 | \$ 2,062,300 |
| | | \$ 2,062,300 |
| Lodging and Casinos 0.6% | | |
| Caesars Entertainment Operating Co., Inc. | | |
| 8.50%, 2/15/20 ⁽⁴⁾ | 344 | \$ 447,534 |
| Hilton Domestic Operating Co., Inc. | | |
| 4.25%, 9/1/24 ⁽⁹⁾ | 55 | 55,687 |
| Hilton Worldwide Finance, LLC/Hilton Worldwide Finance Corp. | | |
| 4.625%, 4/1/25 ⁽⁹⁾ | 1,000 | 1,038,750 |
| | | \$ 1,541,971 |
| Metals/Mining 0.4% | | |
| Teck Resources, Ltd. | | |
| 8.50%, 6/1/24 ⁽⁹⁾ | 1,000 | \$ 1,162,500 |
| | | \$ 1,162,500 |
| Nonferrous Metals/Minerals 0.9% | | |
| Eldorado Gold Corp. | | |
| 6.125%, 12/15/20 ⁽⁹⁾ | 1,000 | \$ 1,025,000 |
| First Quantum Minerals, Ltd. | | |
| 7.25%, 4/1/23 ⁽⁹⁾ | 1,000 | 1,033,750 |

| | | | |
|---|-------|----|------------------|
| New Gold, Inc. | | | |
| 6.25%, 11/15/22 ⁽⁹⁾ | 500 | | 520,000 |
| | | \$ | 2,578,750 |
| Oil and Gas 2.3% | | | |
| Extraction Oil & Gas, Inc./Extraction Finance Corp. | | | |
| 7.875%, 7/15/21 ⁽⁹⁾ | 1,000 | \$ | 1,048,750 |
| Great Western Petroleum, LLC/Great Western Finance Corp. | | | |
| 9.00%, 9/30/21 ⁽⁹⁾ | 1,000 | | 1,007,500 |
| Matador Resources Co. | | | |
| 6.875%, 4/15/23 | 1,000 | | 1,065,000 |
| Parsley Energy, LLC/Parsley Finance Corp. | | | |
| 6.25%, 6/1/24 ⁽⁹⁾ | 1,000 | | 1,065,000 |
| Seven Generations Energy, Ltd. | | | |
| 6.75%, 5/1/23 ⁽⁹⁾ | 1,000 | | 1,055,000 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|---------------------|
| WildHorse Resource Development Corp. 6.875%, 2/1/25 ⁽⁹⁾ | 1,000 | \$ 982,500 |
| | | \$ 6,223,750 |
| Pharmaceuticals 0.4% | | |
| PRA Holdings, Inc. 9.50%, 10/1/23 ⁽⁹⁾ | 1,000 | \$ 1,108,750 |
| | | \$ 1,108,750 |
| Publishing 0.4% | | |
| Laureate Education, Inc. 8.25%, 5/1/25 ⁽⁹⁾ | 1,000 | \$ 1,090,000 |
| | | \$ 1,090,000 |
| Real Estate Investment Trusts (REITs) 0.5% | | |
| Mattamy Group Corp. 6.50%, 11/15/20 ⁽⁹⁾ | 1,330 | \$ 1,363,250 |
| | | \$ 1,363,250 |
| Surface Transport 0.2% | | |
| Debt and Asset Trading Corp. 1.00%, 10/10/25 ⁽¹³⁾ | 800 | \$ 500,000 |
| | | \$ 500,000 |
| Technology 0.4% | | |
| Dell International, LLC/EMC Corp. 7.125%, 6/15/24 ⁽⁹⁾ | 1,000 | \$ 1,113,357 |
| | | \$ 1,113,357 |
| Telecommunications 1.1% | | |
| CenturyLink, Inc. 7.50%, 4/1/24 | 1,000 | \$ 1,088,750 |
| Hughes Satellite Systems Corp. 6.625%, 8/1/26 | 1,000 | 1,096,250 |
| Intelsat Jackson Holdings S.A. 7.25%, 10/15/20 | 500 | 482,500 |
| Sprint Communications, Inc. 9.00%, 11/15/18 ⁽⁹⁾ | 371 | 402,071 |
| | | \$ 3,069,571 |

Total Corporate Bonds & Notes
 (identified cost \$54,354,200) **\$ 55,618,519**

Foreign Government Bonds 6.9%

| Security | Principal Amount* | | Value |
|--|----------------------|-------|---------------------|
| | (000 s omitted) | | |
| Albania 0.6% | | | |
| Republic of Albania, 5.75%, 11/12/20 ⁽¹³⁾ | EUR | 1,215 | \$ 1,597,508 |
| Total Albania | | | \$ 1,597,508 |
| Armenia 0.4% | | | |
| Republic of Armenia, 7.15%, 3/26/25 ⁽¹³⁾ | | 1,050 | \$ 1,161,794 |
| Total Armenia | | | \$ 1,161,794 |

| Security | Principal Amount* | | Value |
|---|----------------------|-----------|------------------|
| | (000 s omitted) | | |
| Barbados 0.4% | | | |
| Barbados Government International Bond, 6.625%, 12/5/35 ⁽¹³⁾ | 855 | \$ | 692,550 |
| Barbados Government International Bond, 7.25%, 12/15/21 ⁽¹³⁾ | 300 | | 279,750 |
| Total Barbados | | \$ | 972,300 |
| Belarus 0.7% | | | |
| Republic of Belarus, 6.875%, 2/28/23 ⁽¹³⁾ | 840 | \$ | 894,726 |
| Republic of Belarus, 7.625%, 6/29/27 ⁽¹³⁾ | 890 | | 956,247 |
| Total Belarus | | \$ | 1,850,973 |
| Cyprus 0.2% | | | |
| Republic of Cyprus, 4.25%, 11/4/25 ⁽¹³⁾ | EUR 450 | \$ | 603,556 |
| Total Cyprus | | \$ | 603,556 |
| Ecuador 0.6% | | | |
| Republic of Ecuador, 7.95%, 6/20/24 ⁽¹³⁾ | 1,600 | \$ | 1,538,000 |
| Total Ecuador | | \$ | 1,538,000 |
| El Salvador 0.6% | | | |
| Republic of El Salvador, 6.375%, 1/18/27 ⁽¹³⁾ | 1,508 | \$ | 1,372,280 |
| Republic of El Salvador, 8.625%, 2/28/29 ⁽¹³⁾ | 200 | | 207,500 |
| Total El Salvador | | \$ | 1,579,780 |
| Fiji 0.3% | | | |
| Republic of Fiji, 6.625%, 10/2/20 ⁽¹³⁾ | 929 | \$ | 931,598 |
| Total Fiji | | \$ | 931,598 |
| Georgia 0.1% | | | |
| Georgia Treasury Bond, 13.375%, 3/10/18 | GEL 790 | \$ | 341,415 |
| Total Georgia | | \$ | 341,415 |
| Honduras 0.4% | | | |
| Honduras Government International Bond, 6.25%, 1/19/27 ⁽¹³⁾ | 150 | \$ | 158,562 |
| Honduras Government International Bond, 8.75%, 12/16/20 ⁽¹³⁾ | 927 | | 1,065,244 |
| Total Honduras | | \$ | 1,223,806 |
| Macedonia 0.6% | | | |
| Republic of Macedonia, 3.975%, 7/24/21 ⁽¹³⁾ | EUR 864 | \$ | 1,068,983 |

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| | | | | |
|---|-----|-------|----|------------------|
| Republic of Macedonia, 4.875%, 12/1/20 ⁽¹³⁾ | EUR | 425 | | 542,297 |
| Total Macedonia | | | \$ | 1,611,280 |
| Poland 0.1% | | | | |
| Republic of Poland, 4.00%, 1/22/24 | | 250 | \$ | 267,771 |
| Total Poland | | | \$ | 267,771 |
| Rwanda 0.4% | | | | |
| Republic of Rwanda, 6.625%, 5/2/23 ⁽¹³⁾ | | 1,100 | \$ | 1,134,804 |
| Total Rwanda | | | \$ | 1,134,804 |
| Serbia 0.4% | | | | |
| Republic of Serbia, 4.875%, 2/25/20 ⁽¹³⁾ | | 1,150 | \$ | 1,208,076 |
| Total Serbia | | | \$ | 1,208,076 |
| Seychelles 0.5% | | | | |
| Republic of Seychelles, 7.00% to 1/1/18, 1/1/26 ⁽¹³⁾⁽¹⁴⁾ | | 1,181 | \$ | 1,227,096 |
| Total Seychelles | | | \$ | 1,227,096 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Sri Lanka 0.6% | | |
| Republic of Sri Lanka, 6.125%, 6/3/25 ⁽¹³⁾ | 600 | \$ 625,264 |
| Republic of Sri Lanka, 6.85%, 11/3/25 ⁽¹³⁾ | 1,000 | 1,081,182 |
| Total Sri Lanka | | \$ 1,706,446 |
| Total Foreign Government Bonds (identified cost \$18,129,129) | | \$ 18,956,203 |

Sovereign Loans 1.1%

| Borrower | Principal Amount (000 s omitted) | Value |
|--|--|---------------------|
| Barbados 0.4% | | |
| Government of Barbados, Term Loan, 11.44%, Maturing December 20, 2019 ⁽¹⁵⁾⁽¹⁶⁾ | \$ 1,000 | \$ 1,001,625 |
| | | \$ 1,001,625 |
| Kenya 0.0%⁽⁷⁾ | | |
| Government of Kenya, Term Loan, 6.42%, Maturing April 18, 2019 ⁽¹⁶⁾ | \$ 100 | \$ 100,000 |
| | | \$ 100,000 |
| Tanzania 0.7% | | |
| Government of the United Republic of Tanzania, Term Loan, 6.65%, Maturing June 23, 2022 ⁽¹⁶⁾ | \$ 1,900 | \$ 1,897,406 |
| | | \$ 1,897,406 |
| Total Sovereign Loans (identified cost \$2,987,057) | | \$ 2,999,031 |

Common Stocks 0.6%

| Security | Shares | Value |
|---|--------|------------|
| Ameriforge Group, Inc. ⁽³⁾⁽¹⁸⁾⁽¹⁹⁾ | 6,123 | \$ 214,305 |
| Answers Corp. ⁽¹⁸⁾⁽¹⁹⁾ | 5,814 | 87,937 |

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| | | |
|---|---------|---------------------|
| Dayco Products, LLC ⁽³⁾⁽¹⁸⁾⁽¹⁹⁾ | 8,898 | 280,287 |
| Education Management Corp. ⁽³⁾⁽¹⁸⁾⁽¹⁹⁾ | 955,755 | 0 |
| ION Media Networks, Inc. ⁽³⁾⁽¹⁹⁾ | 1,357 | 706,359 |
| MediaNews Group, Inc. ⁽³⁾⁽¹⁸⁾⁽¹⁹⁾ | 3,023 | 105,865 |
| New Millennium Holdco, Inc. ⁽¹⁸⁾⁽¹⁹⁾ | 8,641 | 16,202 |
| Paragon Offshore Finance Company, Class A ⁽¹⁸⁾⁽¹⁹⁾ | 270 | 279 |
| Paragon Offshore Finance Company, Class B ⁽¹⁸⁾⁽¹⁹⁾ | 135 | 2,790 |
| Paragon Offshore, Ltd. ⁽¹⁸⁾⁽¹⁹⁾ | 270 | 4,050 |
| RCS Capital Corp. ⁽¹⁸⁾⁽¹⁹⁾ | 2,777 | 47,209 |
| Samson Resources II, LLC, Class A ⁽¹⁸⁾⁽¹⁹⁾ | 4,171 | 98,714 |
| Total Common Stocks (identified cost \$651,585) | | \$ 1,563,997 |

Convertible Preferred Stocks 0.0%

| Security | Shares | Value | |
|---|--------|-------|---|
| Education Management Corp., Series A-1 ⁽³⁾⁽¹⁸⁾⁽¹⁹⁾ | 1,063 | \$ | 0 |

**Total Convertible Preferred Stocks
(identified cost \$75,023)** \$ 0

Short-Term Investments 7.7%

Foreign Government Securities 1.6%

| Security | Principal Amount (000 s omitted) | | Value | |
|---------------------------------------|--|--------|-----------|------------------|
| Georgia 1.6% | | | | |
| Georgia Treasury Bill, 0.00%, 8/10/17 | GEL | 10,500 | \$ | 4,389,232 |
| Total Georgia | | | \$ | 4,389,232 |

**Total Foreign Government Securities
(identified cost \$4,550,173)** \$ 4,389,232

U.S. Treasury Obligations 1.1%

| Security | Principal Amount (000 s omitted) | | Value | |
|--|--|-------|-------|-----------|
| U.S. Treasury Bill, 0.00%, 9/28/17 ⁽²⁰⁾ | \$ | 3,000 | \$ | 2,995,311 |

**Total U.S. Treasury Obligations
(identified cost \$2,995,503)** \$ 2,995,311

Other 5.0%

| Description | Units | Value | |
|--|------------|-------|------------|
| Eaton Vance Cash Reserves Fund, LLC, 1.28% ⁽²¹⁾ | 13,663,904 | \$ | 13,666,637 |

| | |
|---|------------------------|
| Total Other (identified cost \$13,666,907) | \$ 13,666,637 |
| Total Short-Term Investments (identified cost \$21,212,583) | \$ 21,051,180 |
| Total Investments 129.8% (identified cost \$352,959,990) | \$ 356,529,958 |
| Other Assets, Less Liabilities (29.8)% | \$ (81,867,203) |
| Net Assets 100.0% | \$ 274,662,755 |

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

* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate loans (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will typically have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate (LIBOR) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.
- (2) This Senior Loan will settle after July 31, 2017, at which time the interest rate will be determined.
- (3) For fair value measurement disclosure purposes, security is categorized as Level 3.
- (4) Currently the issuer is in default with respect to interest and/or principal payments or has filed for bankruptcy. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
- (5) Inverse floating-rate security whose coupon varies inversely with changes in the interest rate index. The stated interest rate represents the coupon rate in effect at July 31, 2017.
- (6) Interest only security that entitles the holder to receive only interest payments on the underlying mortgages. Principal amount shown is the notional amount of the underlying mortgages on which coupon interest is calculated.
- (7) Principal only security that entitles the holder to receive only principal payments on the underlying mortgages.
- (8) Variable rate security. The stated interest rate represents the rate in effect at July 31, 2017.
- (9) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be sold in certain transactions in reliance on an exemption from registration (normally to qualified institutional buyers). At July 31, 2017, the aggregate value of these securities is \$95,229,091 or 34.7% of the Fund's net assets.

- (10) Weighted average fixed-rate coupon that changes/updates monthly. Rate shown is the rate at July 31, 2017.
- (11) Adjustable rate mortgage security. Rate shown is the rate at July 31, 2017.
- (12) When-issued security. For a variable rate security, interest rate will be determined after July 31, 2017.
- (13) Security exempt from registration under Regulation S of the Securities Act of 1933, which exempts from registration securities offered and sold outside the United States. Security may not be offered or sold in the United States except pursuant to an exemption from, or in a transaction not subject to, the registration requirements of the Securities Act of 1933. At July 31, 2017, the aggregate value of these securities is \$18,847,017 or 6.9% of the Fund's net assets.
- (14) Multi-step coupon bond. Interest rate represents the rate in effect at July 31, 2017.
- (15) Loan is subject to scheduled mandatory prepayments. Maturity date shown reflects the final maturity date.
- (16) Variable interest rate that updates semiannually based on changes to the LIBOR. The stated interest rate represents the rate in effect at July 31, 2017.
- (17) Amount is less than 0.05%.
- (18) Non-income producing.
- (19) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (20) Security (or a portion thereof) has been pledged to cover collateral requirements on open derivative contracts.

- (21) Affiliated investment company, available to Eaton Vance portfolios and funds, which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of July 31, 2017. Net income from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended July 31, 2017 was \$96,993.

Forward Foreign Currency Exchange Contracts

| Currency Purchased | | Currency Sold | | Counterparty | Settlement Date | Unrealized Appreciation | Unrealized (Depreciation) |
|--------------------|------------|---------------|------------|--|-----------------|-------------------------|---------------------------|
| USD | 548,311 | EUR | 490,110 | JPMorgan Chase Bank, N.A. | 8/24/17 | \$ | \$ (32,542) |
| USD | | EUR | | State Street Bank and Trust Company | 8/31/17 | | (48,454) |
| | 924,801 | | 820,914 | | | | |
| USD | 325,641 | GBP | 251,222 | Goldman Sachs International | 9/29/17 | | (6,472) |
| USD | 1,603,966 | EUR | 1,371,028 | Deutsche Bank AG | 10/19/17 | | (25,847) |
| CZK | | EUR | | Morgan Stanley & Co. International PLC | 10/20/17 | 47,747 | |
| | 45,000,000 | | 1,687,450 | | | | |
| EUR | 1,681,430 | CZK | 45,000,000 | Société Générale | 10/20/17 | | (54,904) |
| USD | 1,603,928 | EUR | 1,369,123 | Goldman Sachs International | 10/20/17 | | (23,705) |
| | | | | | | \$ 47,747 | \$ (191,924) |

Futures Contracts

| Description | Contracts | Position | Expiration Month/Year | Aggregate Cost | Value | Net Unrealized Appreciation |
|---|-----------|----------|-----------------------|----------------|----------------|-----------------------------|
| Interest Rate Futures | | | | | | |
| U.S. 5-Year Deliverable Interest Rate Swap | 32 | Short | Sep-17 | \$ (3,211,444) | \$ (3,208,500) | \$ 2,944 |
| U.S. 10-Year Deliverable Interest Rate Swap | 70 | Short | Sep-17 | (7,165,156) | (7,135,625) | 29,531 |
| | | | | | | \$ 32,475 |

Centrally Cleared Interest Rate Swaps

| Counterparty | Notional Amount (000 s omitted) | Fund Pays/Receives Floating Rate | Floating Rate | Annual Fixed Rate | Termination Date | Net Unrealized Appreciation (Depreciation) |
|-----------------------------|---------------------------------|----------------------------------|-------------------------------------|----------------------|------------------|--|
| LCH.Clearnet ⁽¹⁾ | EUR 1,839 | Receives | 6-month Euro Interbank Offered Rate | 0.25% ⁽²⁾ | 9/20/22 | \$ (431) |
| LCH.Clearnet ⁽¹⁾ | EUR 370 | Receives | 6-month Euro Interbank Offered Rate | 1.00 ⁽²⁾ | 9/20/27 | 1,548 |
| LCH.Clearnet | USD 1,200 | Receives | 3-month USD-LIBOR-BBA | 1.50 ⁽²⁾ | 3/20/20 | (6,845) |

\$ (5,728)

(1) Effective date, which represents the date on which the Fund and the counterparty to the interest rate swap begin interest payment accrual, is after July 31, 2017.

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

Centrally Cleared Credit Default Swaps Sell Protection

| Reference Entity | Counterparty | Notional Amount* (000 s omitted) | Contract Annual Rate** | Termination Date | Current Market Annual Fixed Rate*** | Market Value | Unamortized Upfront Payments | Net Unrealized Appreciation |
|------------------|------------------|-------------------------------------|------------------------|------------------|-------------------------------------|---------------------|------------------------------|-----------------------------|
| Indonesia | ICE Clear Credit | \$ 5,200 | 1.00% ⁽¹⁾ | 6/20/22 | 1.12% | \$ (21,749) | \$ 71,672 | \$ 49,923 |
| Russia | ICE Clear Credit | 5,000 | 1.00 ⁽¹⁾ | 12/20/21 | 1.48 | (94,787) | 143,283 | 48,496 |
| Total | | \$ 10,200 | | | | \$ (116,536) | \$ 214,955 | \$ 98,419 |

Credit Default Swaps Sell Protection

| Reference Entity | Counterparty | Notional Contract Amount* (000 s on Fixed) | Annual Rate** | Termination Date | Current Market Annual Fixed Rate*** | Market Value | Unamortized Upfront Payments Received (Paid) | Net Unrealized Appreciation |
|------------------|-----------------------------|--|----------------------|------------------|-------------------------------------|-----------------------|--|-----------------------------|
| Brazil | Bank of America, N.A. | \$ 8,000 | 1.00% ⁽¹⁾ | 6/20/22 | 2.07% | \$ (379,499) | \$ 450,125 | \$ 70,6 |
| Columbia | Barclays Bank PLC | 2,300 | 1.00 ⁽¹⁾ | 6/20/22 | 1.25 | (24,006) | 43,741 | 19,7 |
| Columbia | Goldman Sachs International | 2,700 | 1.00 ⁽¹⁾ | 6/20/22 | 1.25 | (28,181) | 51,764 | 23,5 |
| Costa Rica | Nomura International PLC | 5,000 | 1.00 ⁽¹⁾ | 12/20/21 | 1.20 | (36,927) | 201,866 | 164,9 |
| Cyprus | Goldman Sachs International | 5,000 | 1.00 ⁽¹⁾ | 12/20/21 | 2.14 | (224,182) | 237,944 | 13,7 |
| El Salvador | Citibank, N.A. | 3,000 | 1.00 ⁽¹⁾ | 9/20/17 | 2.38 | (2,353) | 7,588 | 5,2 |
| Hungary | Barclays Bank PLC | 2,200 | 1.00 ⁽¹⁾ | 12/20/21 | 0.92 | 9,836 | 9,057 | 18,8 |
| Kazakhstan | JPMorgan Chase Bank, N.A. | 2,500 | 1.00 ⁽¹⁾ | 6/20/22 | 1.44 | (47,518) | 67,007 | 19,4 |
| Lebanon | Barclays Bank PLC | 2,800 | 1.00 ⁽¹⁾ | 12/20/21 | 4.11 | (334,242) | 344,216 | 9,9 |
| Mexico | The Bank of Nova Scotia | 5,000 | 1.00 ⁽¹⁾ | 6/20/22 | 1.02 | 1,003 | 87,581 | 88,5 |
| Romania | Barclays Bank PLC | 2,200 | 1.00 ⁽¹⁾ | 12/20/21 | 0.94 | 8,348 | (4,550) | 3,7 |
| Russia | Goldman Sachs International | 4,000 | 1.00 ⁽¹⁾ | 6/20/22 | 1.63 | (111,037) | 118,017 | 6,9 |
| Sri Lanka | BNP Paribas | 4,000 | 1.00 ⁽¹⁾ | 6/20/22 | 1.81 | (143,165) | 236,693 | 93,5 |
| Ukraine | Deutsche Bank AG | 5,500 | 1.00 ⁽¹⁾ | 6/20/22 | 1.81 | (196,852) | 313,647 | 116,7 |
| Total | | \$ 54,200 | | | | \$ (1,508,775) | \$ 2,164,696 | \$ 655,9 |

* If the Fund is the seller of credit protection, the notional amount is the maximum potential amount of future payments the Fund could be required to make if a credit event, as defined in the credit default swap agreement, were to occur. At July 31, 2017, such maximum potential amount for all open credit default swaps in which the Fund is the seller was \$64,400,000.

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

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

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

Abbreviations:

PIK - Payment In Kind

Currency Abbreviations:

CZK - Czech Koruna

EUR - Euro

GBP - British Pound Sterling

GEL - Georgian Lari

USD - United States Dollar

Written options activity for the fiscal year to date ended July 31, 2017 was as follows:

| | Principal Amount of Contracts (000 s omitted) | Premiums Received |
|-----------------------------------|--|------------------------------|
| Outstanding, beginning of period | \$ 1,313 | \$ 58,297 |
| Options expired | (1,313) | (58,297) |
| Outstanding, end of period | \$ | \$ |

At July 31, 2017, the Fund had sufficient cash and/or securities to cover commitments under open derivative contracts.

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

Credit Risk: The Fund enters into credit default swap contracts to manage certain investment risks and/or to enhance total return.

Foreign Exchange Risk: The Fund engages in forward foreign currency exchange contracts and currency options to enhance total return, to seek to hedge against fluctuations in currency exchange rates and/or as a substitute for the purchase or sale of securities or currencies.

Interest Rate Risk: The Fund utilizes various interest rate derivatives including interest rate futures contracts and interest rate swaps to enhance total return, to seek to hedge against fluctuations in interest rates and/or to change the effective duration of its portfolio.

The fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) by risk exposure at July 31, 2017 was as follows:

| Risk | Derivative | Fair Value | |
|------------------|---|-----------------------------|---------------------------------|
| | | Asset Derivative | Liability Derivative |
| Credit | Credit Default Swaps | \$ 19,187 | \$ (1,527,962) |
| Credit | Credit Default Swaps (Centrally Cleared)* | 98,419 | |
| Total | | \$ 117,606 | \$ (1,527,962) |
| Foreign Exchange | Forward Foreign Currency Exchange Contracts | \$ 47,747 | \$ (191,924) |
| Total | | \$ 47,747 | \$ (191,924) |
| Interest Rate | Financial Futures Contracts* | \$ 32,475 | \$ |
| Interest Rate | Interest Rate Swaps (Centrally Cleared) | 1,548 | (7,276) |

| | | |
|--------------|------------------|-------------------|
| Total | \$ 34,023 | \$ (7,276) |
|--------------|------------------|-------------------|

* For futures contracts and centrally cleared credit default swap contracts, amount represents cumulative unrealized appreciation or (depreciation).

The cost and unrealized appreciation (depreciation) of investments of the Fund at July 31, 2017, as determined on a federal income tax basis, were as follows:

| | |
|------------------------------------|-----------------------|
| Aggregate cost | \$ 354,501,519 |
| Gross unrealized appreciation | \$ 9,528,354 |
| Gross unrealized depreciation | (7,499,915) |
| Net unrealized appreciation | \$ 2,028,439 |

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

Level 1 quoted prices in active markets for identical investments

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

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

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

At July 31, 2017, the hierarchy of inputs used in valuing the Fund's investments and open derivative instruments, which are carried at value, were as follows:

| Asset Description | Level 1 | Level 2 | Level 3* | Total |
|--|-----------|-----------------------|---------------------|-----------------------|
| Senior Floating-Rate Loans | \$ | \$ 96,645,577 | \$ 70,513 | \$ 96,716,090 |
| Collateralized Mortgage Obligations | | 67,375,132 | | 67,375,132 |
| Commercial Mortgage-Backed Securities | | 19,740,165 | | 19,740,165 |
| Mortgage Pass-Throughs | | 31,869,382 | | 31,869,382 |
| Asset-Backed Securities | | 39,085,675 | | 39,085,675 |
| U.S. Government Agency Obligations | | 1,554,584 | | 1,554,584 |
| Corporate Bonds & Notes | | 55,618,519 | | 55,618,519 |
| Foreign Government Bonds | | 18,956,203 | | 18,956,203 |
| Sovereign Loans | | 2,999,031 | | 2,999,031 |
| Common Stocks | | 257,181 | 1,306,816 | 1,563,997 |
| Convertible Preferred Stocks | | | 0 | 0 |
| Short-Term Investments - Foreign Government Securities | | 4,389,232 | | 4,389,232 |
| U.S. Treasury Obligations | | 2,995,311 | | 2,995,311 |
| Other | | 13,666,637 | | 13,666,637 |
| Total Investments | \$ | \$ 355,152,629 | \$ 1,377,329 | \$ 356,529,958 |
| Forward Foreign Currency Exchange Contracts | \$ | \$ 47,747 | \$ | \$ 47,747 |

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| | | | | |
|-------------------|------------------|-----------------------|---------------------|-----------------------|
| Futures Contracts | 32,475 | | | 32,475 |
| Swap Contracts | | 20,735 | | 20,735 |
| Total | \$ 32,475 | \$ 355,221,111 | \$ 1,377,329 | \$ 356,630,915 |

Liability Description

| | | | | |
|--------------------------|-----------|-----------------------|-----------|-----------------------|
| Forward Foreign Currency | | | | |
| Exchange Contracts | \$ | \$ (191,924) | \$ | \$ (191,924) |
| Swap Contracts | | (1,651,774) | | (1,651,774) |
| Total | \$ | \$ (1,843,698) | \$ | \$ (1,843,698) |

* None of the unobservable inputs for Level 3 assets, individually or collectively, had a material impact on the Fund. Level 3 investments at the beginning and/or end of the period in relation to net assets were not significant and accordingly, a reconciliation of Level 3 assets for the fiscal year to date ended July 31, 2017 is not presented. At July 31, 2017, there were no investments transferred between Level 1 and Level 2 during the fiscal year to date then ended.

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

Item 2. Controls and Procedures

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

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

Item 3. Exhibits

A separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act is attached hereto.

Signatures

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

Eaton Vance Short Duration Diversified Income Fund

By: /s/ Payson F. Swaffield
Payson F. Swaffield
President

Date: September 25, 2017

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

By: /s/ Payson F. Swaffield
Payson F. Swaffield
President

Date: September 25, 2017

By: /s/ James F. Kirchner
James F. Kirchner
Treasurer

Date: September 25, 2017