

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

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

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

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant's Telephone Number, Including Area Code)

October 31

Date of Fiscal Year End

January 31, 2011

Date of Reporting Period

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**Item 1. Schedule of Investments**

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## Eaton Vance Short Duration Diversified Income Fund

as of January 31, 2011

## CONSOLIDATED PORTFOLIO OF INVESTMENTS (Unaudited)

## Senior Floating-Rate Interests 44.0%

## Principal

## Amount\*

(000 \$ omitted)

## Borrower/Tranche Description

Value

## Aerospace and Defense 0.7%

## Aveos Fleet Performance, Inc.

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

## DAE Aviation Holdings, Inc.

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

## Doncasters (Dunde HoldCo 4 Ltd.)

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

GBP

250	Term Loan - Second Lien, 6.60%, Maturing January 13, 2016	361,918
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## Evergreen International Aviation

173	Term Loan, 10.50%, Maturing October 31, 2011 <sup>(3)</sup>	172,581
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## Hawker Beechcraft Acquisition

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

## International Lease Finance Co.

500	Term Loan, 6.75%, Maturing March 17, 2015	506,340
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## TransDigm, Inc.

450	Term Loan, 5.00%, Maturing December 6, 2016	457,791
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\$ 2,402,857

## Air Transport 0.1%

## Delta Air Lines, Inc.

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

## Automotive 2.4%

## Adesa, Inc.

677	Term Loan, 3.01%, Maturing October 18, 2013	\$ 676,638
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## Allison Transmission, Inc.

759	Term Loan, 3.02%, Maturing August 7, 2014	759,030
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## Federal-Mogul Corp.

947	Term Loan, 2.20%, Maturing December 29, 2014	921,868
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559	Term Loan, 2.20%, Maturing December 28, 2015	544,327
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## Ford Motor Co.

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

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

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

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

**Chemicals and Plastics 2.9%**

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

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

**Conglomerates 1.7%**

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



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

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

**\$ 1,506,920**

**Ecological Services and Equipment 0.2%**

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

**\$ 723,151**

**Electronics/Electrical 1.4%**

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

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

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

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

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

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

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

**Industrial Equipment 1.2%**

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



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

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

**Lodging and Casinos 1.2%**

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

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

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

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



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

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

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

**Collateralized Mortgage Obligations 6.0%**

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



**Principal  
Amount**

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

**Federal National Mortgage Association:**

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

<b>Total Collateralized Mortgage Obligations (identified cost \$19,669,997)</b>		<b>\$ 20,835,164</b>
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**Commercial Mortgage-Backed Securities 2.6%**

**Principal  
Amount**

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

<b>Total Commercial Mortgage-Backed Securities (identified cost \$8,059,322)</b>		<b>\$ 8,993,552</b>
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**Mortgage Pass-Throughs 36.2%**

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

**Principal  
Amount**

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

**\$ 48,004,489**

**Government National Mortgage Association:**

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

**\$ 16,036,202**

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

**\$ 125,253,521**

**Asset-Backed Securities 0.1%**

**Principal  
Amount**

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

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

**\$ 414,617**

**Corporate Bonds & Notes 0.6%**

**Principal  
Amount\***

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

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

**Foreign Corporate Bonds & Notes 0.7%**

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

**Foreign Government Bonds 12.7%**

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

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

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

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

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

**Common Stocks 1.2%**

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



**Precious Metals 0.8%**

Description	Troy Ounces	Value
Gold	1,983	\$ 2,639,629
<b>Total Precious Metals</b> (identified cost \$2,626,334)		<b>\$ 2,639,629</b>

**Currency Options Purchased 0.1%**

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

**Put Options Purchased 0.0%**

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

**Short-Term Investments 21.5%**

**Foreign Government Securities 17.6%**

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

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

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

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

<b>Principal Amount*</b> (000 s omitted)	<b>Security</b>	<b>Value</b>
<b>Uruguay 0.4%</b>		
UYU 9,800	Uruguay Treasury Bill, 0.00%, 2/15/11	\$ 497,411
UYU 2,655	Uruguay Treasury Bill, 0.00%, 7/5/11	130,922
UYU 5,110	Uruguay Treasury Bill, 0.00%, 8/11/11	250,190
UYU 7,833	Uruguay Treasury Bill, 0.00%, 8/30/11	381,872
UYU 2,775	Uruguay Treasury Bill, 0.00%, 9/16/11	134,759

**Total Uruguay** \$ **1,395,154**

<b>Zambia 0.3%</b>		
ZMK 745,000	Zambia Treasury Bill, 0.00%, 3/14/11	\$ 153,539
ZMK 805,000	Zambia Treasury Bill, 0.00%, 6/13/11	163,635
ZMK 975,000	Zambia Treasury Bill, 0.00%, 9/12/11	194,206
ZMK 470,000	Zambia Treasury Bill, 0.00%, 10/10/11	93,161
ZMK 1,910,000	Zambia Treasury Bill, 0.00%, 12/12/11	373,054

**Total Zambia** \$ **977,595**

**Total Foreign Government Securities**  
(identified cost \$60,475,090) \$ **61,078,518**

**U.S. Treasury Obligations 0.1%**

<b>Security</b>	<b>Principal Amount</b> (000 s omitted)	<b>Value</b>
U.S. Treasury Bill, 0.00%, 7/28/11	\$ 220	\$ 219,632

**Total U.S. Treasury Obligations**  
(identified cost \$219,605) \$ **219,632**

**Other Securities 3.8%**

<b>Description</b>	<b>Interest/ Principal Amount</b> (000 s omitted)	<b>Value</b>
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Eaton Vance Cash Reserves Fund, LLC, 0.21% <sup>(18)</sup>	\$	12,077	\$	12,076,775
State Street Bank and Trust Euro Time Deposit, 0.01%, 2/1/11		1,193		1,193,135
<b>Total Other Securities</b> <b>(identified cost \$13,269,910)</b>			<b>\$</b>	<b>13,269,910</b>
<b>Total Short-Term Investments</b> <b>(identified cost \$73,964,605)</b>			<b>\$</b>	<b>74,568,060</b>
<b>Total Investments 126.5%</b> <b>(identified cost \$419,503,929)</b>			<b>\$</b>	<b>437,959,237</b>
<b>Less Unfunded Loan Commitments (0.0)%</b>			<b>\$</b>	<b>(12,435)</b>
<b>Net Investments 126.5%</b> <b>(identified cost \$419,491,494)</b>			<b>\$</b>	<b>437,946,802</b>
<b>Other Assets, Less Liabilities (26.5)%</b>			<b>\$</b>	<b>(91,791,581)</b>
<b>Net Assets 100.0%</b>			<b>\$</b>	<b>346,155,221</b>

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

CSFB	-	Credit Suisse First Boston Mortgage Securities Corp.
GECCM	-	General Electric Commercial Mortgage Corp.
GSMS	-	Goldman Sachs Mortgage Securities Corporation II
JPMCC	-	JPMorgan Chase Commercial Mortgage Securities Corp.
MLMT	-	Merrill Lynch Mortgage Trust
MSC	-	Morgan Stanley Capital I
RBSCF	-	Royal Bank of Scotland Commercial Funding
WBCMT	-	Wachovia Bank Commercial Mortgage Trust
WFCMT	-	Wells Fargo Commercial Mortgage Trust
BRL	-	Brazilian Real
CLP	-	Chilean Peso
COP	-	Colombian Peso
DOP	-	Dominican Peso
EGP	-	Egyptian Pound
EUR	-	Euro
GBP	-	British Pound Sterling
ILS	-	Israeli Shekel
ISK	-	Icelandic Krona
KZT	-	Kazak Tenge
LBP	-	Lebanese Pound
LKR	-	Sri Lankan Rupee
MXN	-	Mexican Peso
MYR	-	Malaysian Ringgit

PHP	-	Philippine Peso
PLN	-	Polish Zloty
RSD	-	Serbian Dinar
TWD	-	New Taiwan Dollar
UYU	-	Uruguayan Peso
ZAR	-	South African Rand
ZMK	-	Zambian Kwacha

\* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate interests (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate ( LIBOR ) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate ) and the certificate of deposit ( CD ) rate or other base lending rates used by commercial lenders.
- (2) Unfunded or partially unfunded loan commitment. The Fund may enter into certain credit agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the borrower's discretion.
- (3) Represents a payment-in-kind security which may pay all or a portion of interest in additional par.
- (4) This Senior Loan will settle after January 31, 2011, at which time the interest rate will be determined.
- (5) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (6) Amount is less than 0.05%.
- (7) Currently the issuer is in default with respect to interest payments. Interest rate has been adjusted to reflect non-accrual status.
- (8) Principal amount is less than \$500.
- (9) Weighted average fixed-rate coupon that changes/updates monthly.



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- (10) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933. These securities may be sold in certain transactions (normally to qualified institutional buyers) and remain exempt from registration. At January 31, 2011, the aggregate value of these securities is \$5,680,041 or 1.6% of the Fund's net assets.
- (11) Adjustable rate mortgage security. Rate shown is the rate at January 31, 2011.
- (12) Security (or a portion thereof) has been pledged to cover collateral requirements on open financial contracts.
- (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.
- (14) Inflation-linked security whose principal is adjusted for inflation based on changes in a designated inflation index or inflation rate for the applicable country. Interest is calculated based on the inflation-adjusted principal.
- (15) Security represents a structured security whose market value and interest rate are linked to the performance of the underlying security.
- (16) Non-income producing security.
- (17) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (18) Affiliated investment company available to Eaton Vance portfolios and funds which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of January 31, 2011. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended January 31, 2011 was \$5,150.

**Basis for Consolidation**

The Fund seeks to gain exposure to the commodity markets, in whole or in part, through investments in Eaton Vance EVG Commodity Subsidiary, Ltd. (the Subsidiary), a wholly-owned subsidiary of the Fund organized under the laws of the Cayman Islands with the same objective and investment policies and restrictions as the Fund. The Fund may invest up to 25% of its total assets in the Subsidiary. The net assets of the Subsidiary at January 31, 2011 were \$3,295,898 or 1.0% of the Fund's consolidated net assets. The Consolidated Portfolio of Investments includes positions of the Fund and the Subsidiary.

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

**Forward Foreign Currency Exchange Contracts****Sales**

<b>Settlement Date</b>	<b>Deliver</b>	<b>In Exchange For</b>	<b>Counterparty</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
2/4/11	South African Rand 2,900,000	United States Dollar 407,771	Citigroup Global Markets	\$ 4,544
2/10/11	South African Rand 38,672,546	United States Dollar 5,551,933	Bank of America	179,750
2/14/11	Euro 5,904,554	United States Dollar 7,655,933	Deutsche Bank	(427,023)
2/14/11	Euro 2,000,000	United States Dollar 2,611,540	Goldman Sachs, Inc.	(126,332)
2/14/11	Euro 3,940,000	United States Dollar 5,382,434	HSBC Bank USA	(11,174)
2/16/11	South African Rand 5,736,839	United States Dollar 801,985	Credit Suisse	5,793
2/16/11	South African Rand 860,107	United States Dollar 121,313	Credit Suisse	1,942
2/17/11	South African Rand 11,700,415	United States Dollar 1,644,425	Credit Suisse	20,825
2/23/11	South African Rand 11,284,418	United States Dollar 1,594,362	Bank of America	29,939
2/24/11	Euro 116,000	United States Dollar 158,744	Goldman Sachs, Inc.	(32)
2/24/11	Euro 12,745,535	United States Dollar 17,086,537	JPMorgan Chase Bank	(359,009)
2/28/11	British Pound Sterling 423,000	United States Dollar 673,839	HSBC Bank USA	(3,614)
2/28/11	Euro 13,221,541	United States Dollar 18,141,276	Goldman Sachs, Inc.	45,138
3/11/11	Sri Lankan Rupee 28,430,000	United States Dollar 233,992	HSBC Bank USA	(21,347)
3/15/11	South African Rand 6,081,615	United States Dollar 880,755	Credit Suisse	40,199

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3/18/11	Sri Lankan Rupee 36,270,000	United States Dollar 298,028	HSBC Bank USA	(27,662)
3/21/11	Euro 97,395	United States Dollar 128,756	Goldman Sachs, Inc.	(4,515)
3/25/11	Sri Lankan Rupee 67,120,000	United States Dollar 554,482	Standard Chartered Bank	(48,115)
3/31/11	British Pound Sterling 423,000	United States Dollar 673,725	Goldman Sachs, Inc.	(3,558)
3/31/11	Euro 1,810,000	United States Dollar 2,441,328	HSBC Bank USA	(35,086)
4/5/11	South African Rand 17,200,000	United States Dollar 2,573,309	Goldman Sachs, Inc.	203,595
4/6/11	Israeli Shekel 9,822,000	United States Dollar 2,638,691	Barclays Bank PLC	(7,806)
4/6/11	Israeli Shekel 9,812,000	United States Dollar 2,635,509	Citigroup Global Markets	(8,293)

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<b>Settlement Date</b>	<b>Deliver</b>	<b>In Exchange For</b>	<b>Counterparty</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
4/6/11	Israeli Shekel 19,633,000	United States Dollar 5,276,270	Deutsche Bank	\$ (13,760)
4/7/11	Euro 2,100,000	United States Dollar 2,813,727	HSBC Bank USA	(59,209)
4/28/11	British Pound Sterling 434,663	United States Dollar 691,906	JPMorgan Chase Bank	(3,886)
4/29/11	Sri Lankan Rupee 61,000,000	United States Dollar 509,607	Standard Chartered Bank	(37,303)
5/13/11	Sri Lankan Rupee 200,370,000	United States Dollar 1,785,829	HSBC Bank USA	(9,829)
6/2/11	Euro 2,400,000	United States Dollar 2,935,920	HSBC Bank USA	(344,677)
7/15/11	Sri Lankan Rupee 230,890,000	United States Dollar 1,943,028	HSBC Bank USA	(122,338)
8/4/11	Euro 600,000	United States Dollar 791,274	Deutsche Bank	(28,034)
8/5/11	Sri Lankan Rupee 135,510,000	United States Dollar 1,165,677	HSBC Bank USA	(45,741)
8/25/11	Euro 1,355,000	United States Dollar 1,707,436	Deutsche Bank	(142,027)
9/8/11	Euro 898,000	United States Dollar 1,140,316	Citigroup Global Markets	(85,022)
10/5/11	Israeli Shekel 2,843,000	United States Dollar 784,601	Barclays Bank PLC	19,909
10/7/11	Sri Lankan Rupee 35,800,000	United States Dollar 316,394	HSBC Bank USA	(3,011)
1/20/12	Sri Lankan Rupee 91,000,000	United States Dollar 808,530	Standard Chartered Bank	(690)
				<b>\$ (1,427,459)</b>

**Purchases**

<b>Settlement Date</b>	<b>In Exchange For</b>	<b>Deliver</b>	<b>Counterparty</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
2/2/11	New Turkish Lira 3,913,000	United States Dollar 2,480,979	Credit Suisse	\$ (42,482)
2/3/11	Colombian Peso 920,000,000	United States Dollar 502,595	Credit Suisse	(9,877)
2/3/11	Serbian Dinar 34,680,000	Euro 326,093	HSBC Bank USA	7,625
2/4/11			Deutsche Bank	27,022

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	Czech Koruna	Euro		
	35,900,000	1,464,051		
	Serbian Dinar	Euro		
2/4/11	17,340,000	162,744	Standard Bank	4,162
	Czech Koruna	Euro		
2/7/11	70,190,529	2,822,263	HSBC Bank USA	107,916
	Serbian Dinar	Euro	JPMorgan Chase	
2/7/11	13,535,000	126,259	Bank	4,157
	Zambian Kwacha	United States Dollar		
2/7/11	1,478,000,000	306,639	Barclays Bank PLC	(1,290)
	Zambian Kwacha	United States Dollar	Citigroup Global	
2/7/11	1,709,000,000	354,564	Markets	(1,491)
	Zambian Kwacha	United States Dollar		
2/7/11	1,626,200,000	335,976	Standard Bank	(9)
	Zambian Kwacha	United States Dollar	Standard Chartered	
2/7/11	655,000,000	136,175	Bank	(854)
	Czech Koruna	Euro		
2/8/11	72,880,000	2,984,561	Bank of America	37,920

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<b>Settlement Date</b>	<b>In Exchange For</b>	<b>Deliver</b>	<b>Counterparty</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
2/10/11	Hong Kong Dollar 30,326,000	United States Dollar 3,914,901	Citigroup Global Markets	\$ (24,900)
2/10/11	Indian Rupee 102,106,000	United States Dollar 2,241,625	Barclays Bank PLC	(21,446)
2/10/11	Mexican Peso 14,874,934	United States Dollar 1,227,396	HSBC Bank USA	(2,041)
2/10/11	Serbian Dinar 11,990,000	Euro 114,441	Deutsche Bank	(1)
2/10/11	Serbian Dinar 31,327,300	Euro 299,639	Deutsche Bank	(865)
2/14/11	New Turkish Lira 8,203,347	United States Dollar 5,201,539	Citigroup Global Markets	(98,045)
2/14/11	South Korean Won 121,000,000	United States Dollar 107,862	Standard Chartered Bank	(1)
2/18/11	Malaysian Ringgit 2,118,000	United States Dollar 691,005	Barclays Bank PLC	813
2/18/11	Serbian Dinar 14,860,000	Euro 140,907	Barclays Bank PLC	832
2/18/11	Serbian Dinar 32,010,000	Euro 301,699	Citigroup Global Markets	4,295
2/18/11	Serbian Dinar 19,071,000	Euro 179,830	Credit Suisse	2,445
2/18/11	Serbian Dinar 21,670,000	Euro 204,917	Deutsche Bank	1,985
2/18/11	Serbian Dinar 30,187,000	Euro 285,051	JPMorgan Chase Bank	3,319
2/18/11	Swedish Krona 8,000,000	Euro 891,663	Goldman Sachs, Inc.	19,029
2/22/11	Indian Rupee 145,080,000	United States Dollar 3,166,303	Standard Chartered Bank	(19,914)
2/22/11	Norwegian Krone 15,407,300	Euro 1,945,931	HSBC Bank USA	1,515
2/24/11	Malaysian Ringgit 3,682,500	United States Dollar 1,204,022	Barclays Bank PLC	(1,180)
2/24/11	Malaysian Ringgit 3,682,500	United States Dollar 1,204,061	Goldman Sachs, Inc.	(1,219)
2/28/11	Czech Koruna 42,349,000	Euro 1,745,991	Goldman Sachs, Inc.	6,159
2/28/11	Indian Rupee 47,160,000	United States Dollar 1,028,123	Standard Bank	(6,680)
2/28/11	Swedish Krona 21,830,400	Euro 2,430,677	Standard Chartered Bank	54,437
3/2/11	Brazilian Real 8,313,492	United States Dollar 4,945,269	Goldman Sachs, Inc.	8,250
3/2/11			Credit Suisse	(27,049)

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	Israeli Shekel	United States Dollar		
	2,829,250	789,620		
	South Korean Won	United States Dollar		
3/7/11	2,122,000,000	1,886,474	Bank of America	3,388
	Serbian Dinar	Euro		
3/15/11	14,735,000	135,221	Barclays Bank PLC	5,718
	Serbian Dinar	Euro		
3/16/11	14,355,000	132,794	Barclays Bank PLC	4,074
	Serbian Dinar	Euro		
3/17/11	14,170,000	131,949	Barclays Bank PLC	2,790
	Serbian Dinar	Euro		
3/17/11	11,330,000	105,543	HSBC Bank USA	2,177
	Malaysian Ringgit	United States Dollar	Citigroup Global	
3/18/11	1,192,000	388,400	Markets	751
	Serbian Dinar	Euro	Citigroup Global	
3/18/11	15,020,000	140,901	Markets	1,490

<b>Settlement Date</b>	<b>In Exchange For</b>	<b>Deliver</b>	<b>Counterparty</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
3/18/11	Serbian Dinar 14,040,000	Euro 131,992	Credit Suisse	\$ 1,003
3/18/11	Serbian Dinar 14,085,000	Euro 132,006	HSBC Bank USA	1,567
3/18/11	Swedish Krona 22,990,000	Euro 2,557,955	Standard Chartered Bank	57,940
3/21/11	Norwegian Krone 15,000,000	Euro 1,911,802	Goldman Sachs, Inc.	(24,974)
3/21/11	Serbian Dinar 40,735,000	Euro 384,837	Citigroup Global Markets	(57)
3/24/11	Taiwan Dollar 18,700,000	United States Dollar 649,148	Citigroup Global Markets	(4,492)
3/29/11	South Korean Won 2,180,000,000	United States Dollar 1,886,956	Bank of America	52,028
3/29/11	South Korean Won 2,200,200,000	United States Dollar 1,904,523	Credit Suisse	52,428
3/31/11	Polish Zloty 3,610,000	Euro 904,195	HSBC Bank USA	14,220
4/6/11	Indonesian Rupiah 4,809,000,000	United States Dollar 534,452	Barclays Bank PLC	(9,810)
4/6/11	Indonesian Rupiah 5,878,000,000	United States Dollar 653,184	Credit Suisse	(11,918)
4/6/11	Indonesian Rupiah 5,878,000,000	United States Dollar 653,256	Deutsche Bank	(11,991)
4/6/11	Indonesian Rupiah 4,809,000,000	United States Dollar 534,333	Standard Chartered Bank	(9,691)
4/6/11	Polish Zloty 10,172,851	Euro 2,591,017	Goldman Sachs, Inc.	(20,345)
4/6/11	Serbian Dinar 13,749,000	Euro 126,253	HSBC Bank USA	4,199
4/7/11	Swedish Krona 7,970,000	Euro 885,378	Credit Suisse	21,259
4/7/11	Swedish Krona 4,845,000	Euro 539,998	Credit Suisse	10,499
4/7/11	Swedish Krona 2,740,000	Euro 307,199	Goldman Sachs, Inc.	3,457
4/11/11	Malaysian Ringgit 1,930,000	United States Dollar 625,567	Credit Suisse	3,943
4/11/11	Malaysian Ringgit 1,930,000	United States Dollar 625,466	Deutsche Bank	4,044
4/11/11	Malaysian Ringgit 1,930,000	United States Dollar 625,628	Goldman Sachs, Inc.	3,882
4/11/11	Malaysian Ringgit 1,940,000	United States Dollar 628,829	JPMorgan Chase Bank	3,943
4/12/11			Credit Suisse	(4,831)



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	Indonesian Rupiah	United States Dollar		
	5,074,000,000	557,705		
	Israeli Shekel	United States Dollar		
4/13/11	3,100,000	873,632	Credit Suisse	(38,406)
	Malaysian Ringgit	United States Dollar		
4/13/11	10,300,000	3,334,844	HSBC Bank USA	24,366
	Polish Zloty	Euro		
4/13/11	7,830,000	1,996,430	Bank of America	(19,904)
	Serbian Dinar	Euro	Citigroup Global	
4/13/11	13,446,000	123,471	Markets	3,620
	Mexican Peso	United States Dollar	JPMorgan Chase	
4/14/11	31,987,718	2,604,439	Bank	17,152
	Serbian Dinar	Euro		
4/14/11	23,740,000	220,019	HSBC Bank USA	3,506
	Serbian Dinar	Euro	JPMorgan Chase	
4/14/11	6,675,000	61,834	Bank	1,025

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<b>Settlement Date</b>	<b>In Exchange For</b>	<b>Deliver</b>	<b>Counterparty</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
4/15/11	Serbian Dinar 28,045,000	Euro 258,146	Citigroup Global Markets	\$ 6,419
4/18/11	Serbian Dinar 19,412,000	Euro 179,824	Citigroup Global Markets	2,582
4/19/11	Indonesian Rupiah 12,014,790,000	United States Dollar 1,305,530	Bank of America	1,758
4/19/11	Indonesian Rupiah 12,014,790,000	United States Dollar 1,305,246	Credit Suisse	2,042
4/21/11	Serbian Dinar 28,785,000	Euro 268,267	HSBC Bank USA	1,177
4/26/11	Serbian Dinar 42,600,000	Euro 398,317	Credit Suisse	(1,123)
5/12/11	Hong Kong Dollar 30,212,000	United States Dollar 3,903,510	Goldman Sachs, Inc.	(24,589)
5/26/11	Yuan Renminbi 3,918,075	United States Dollar 595,000	Bank of America	2,103
5/26/11	Yuan Renminbi 7,839,720	United States Dollar 1,190,000	Barclays Bank PLC	4,751
5/26/11	Yuan Renminbi 3,918,670	United States Dollar 595,000	Citigroup Global Markets	2,194
6/3/11	Yuan Renminbi 2,300,000	United States Dollar 347,642	Bank of America	3,062
6/3/11	Yuan Renminbi 2,300,000	United States Dollar 347,485	Deutsche Bank	3,219
6/15/11	Yuan Renminbi 9,800,000	United States Dollar 1,483,724	Citigroup Global Markets	11,799
6/15/11	Yuan Renminbi 20,600,000	United States Dollar 3,116,490	HSBC Bank USA	27,160
8/12/11	Yuan Renminbi 3,880,000	United States Dollar 581,448	Bank of America	12,933
11/28/11	Yuan Renminbi 3,863,930	United States Dollar 595,000	Barclays Bank PLC	508
11/28/11	Yuan Renminbi 3,865,418	United States Dollar 595,000	JPMorgan Chase Bank	738
11/28/11	Yuan Renminbi 7,729,050	United States Dollar 1,190,000	Standard Chartered Bank	1,200
1/30/12	Yuan Renminbi 3,560,000	United States Dollar 551,271	Bank of America	(745)
1/30/12	Yuan Renminbi 12,255,100	United States Dollar 1,899,927	Barclays Bank PLC	(4,772)
				<b>\$ 233,003</b>

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At January 31, 2011, closed forward foreign currency purchases and sales contracts excluded above amounted to a receivable of \$454,019 and a payable of \$50,031.

**Futures Contracts**

<b>Expiration Date</b>	<b>Contracts</b>	<b>Position</b>	<b>Aggregate Cost</b>	<b>Value</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
2/11	28 Brent Crude Oil	Short	\$ (2,705,480)	\$ (2,828,280)	\$ (122,800)
2/11	28 Light Sweet Crude Oil	Long	2,436,650	2,581,320	144,670
3/11	16 Euro-Bobl	Short	(2,601,973)	(2,559,106)	42,867
3/11	20 Euro-Bund	Short	(3,432,049)	(3,388,373)	43,676
3/11	6 Euro-Buxl	Short	(885,597)	(864,866)	20,731
3/11	7 Japan 10-Year Bond	Short	(11,993,299)	(11,941,277)	52,022
3/11	57 U.S. 5-Year Treasury Note	Short	(6,827,086)	(6,749,602)	77,484
					<b>\$ 258,650</b>

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

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

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

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

**Interest Rate Swaps**

Counterparty	Notional Amount (000 s omitted)	Fund Pays/Receives	Floating Rate Index	Annual Fixed Rate	Termination Date	Net Unrealized Appreciation (Depreciation)
Bank of America	ILS 2,650	Receive	3-month ILS TELBOR	4.20%	11/19/14	\$ (1,434)
Bank of America	ILS 2,600	Receive	3-month ILS TELBOR	4.54	1/6/15	(7,478)
Bank of America	ZAR 5,852	Receive	3-month ZAR JIBAR	6.86	11/17/15	32,088
Bank of America	ZAR 6,082	Receive	3-month ZAR JIBAR	7.18	12/15/15	23,101
Bank of America	ZAR 2,773	Receive	3-month ZAR JIBAR	7.26	11/16/20	32,664
Bank of America	ZAR 5,850	Receive	3-month ZAR JIBAR	7.42	11/17/20	59,960
Bank of America	ZAR 4,072	Receive	3-month ZAR JIBAR	7.31	11/19/20	45,664
Barclays Bank PLC	ILS 1,311	Receive	3-month ILS TELBOR	5.15	3/5/20	(13,601)
Barclays Bank PLC	ILS 1,334	Receive	3-month ILS TELBOR	5.16	3/8/20	(14,008)
Citigroup Global Markets	ZAR 2,659	Receive	3-month ZAR JIBAR	7.29	11/19/20	30,332
Deutsche Bank	ZAR 2,073	Receive	3-month ZAR JIBAR	6.71	11/19/15	13,011
Deutsche Bank	ZAR 3,825	Receive	3-month ZAR JIBAR	7.26	11/16/20	45,054
Deutsche Bank	ZAR 2,467	Receive	3-month ZAR JIBAR	7.27	11/19/20	28,615
						<b>\$ 273,968</b>

ILS - Israeli Shekel

ZAR - South African Rand

**Credit Default Swaps Sell Protection**

Reference		Notional Amount* (000 s omitted)	Contract Annual Fixed Rate**	Termination Date	Current Market Annual Fixed Rate***	Net Unrealized Depreciation
Entity	Counterparty					
Iceland	JPMorgan Chase Bank	\$ 2,600	1.75%	3/20/18	2.97%	\$ (176,586)
Iceland	JPMorgan Chase Bank	1,000	2.10	3/20/23	2.80	(53,865)
Iceland	JPMorgan Chase Bank	1,000	2.45	3/20/23	2.80	(25,104)
South Africa	Bank of America	55	1.00 <sub>(1)</sub>	12/20/15	1.34	(335)
South Africa	Bank of America	200	1.00 <sub>(1)</sub>	12/20/15	1.34	(1,295)
South Africa	Barclays Bank PLC	80	1.00 <sub>(1)</sub>	12/20/15	1.34	(415)
South Africa	Barclays Bank PLC	145	1.00 <sub>(1)</sub>	12/20/15	1.34	(740)
South Africa	Credit Suisse	85	1.00 <sub>(1)</sub>	12/20/15	1.34	(363)
South Africa	Credit Suisse	200	1.00 <sub>(1)</sub>	12/20/15	1.34	(1,019)
South Africa	Deutsche Bank	155	1.00 <sub>(1)</sub>	12/20/15	1.34	(791)
South Africa	Goldman Sachs, Inc.	90	1.00 <sub>(1)</sub>	12/20/15	1.34	(385)
South Africa	Goldman Sachs, Inc.	205	1.00 <sub>(1)</sub>	12/20/15	1.34	(953)
						<b>\$ (261,851)</b>

**Credit Default Swaps Buy Protection**

Reference		Notional Amount (000 s omitted)	Contract Annual Fixed Rate**	Termination Date	Net Unrealized Appreciation (Depreciation)
Entity	Counterparty				
Austria	Barclays Bank PLC	\$ 2,200	0.44%	12/20/13	\$ 10,983
Austria	Barclays Bank PLC	1,000	1.42	3/20/14	(25,298)
Brazil	Bank of America	1,000	1.00 <sub>(1)</sub>	6/20/20	2,191
Brazil	Bank of America	625	1.00 <sub>(1)</sub>	6/20/20	(4,261)
Brazil	Bank of America	680	1.00 <sub>(1)</sub>	12/20/20	2,060
Brazil	Bank of America	300	1.00 <sub>(1)</sub>	12/20/20	1,150
Brazil	Bank of America	100	1.00 <sub>(1)</sub>	12/20/20	540
Brazil	Barclays Bank PLC	2,300	1.65	9/20/19	(48,414)
Brazil	Barclays Bank PLC	630	1.00 <sub>(1)</sub>	12/20/20	1,367

Reference		Notional Amount (000 s omitted)	Contract Annual Fixed Rate**	Termination Date	Net Unrealized Appreciation (Depreciation)
Entity	Counterparty				
Brazil	Citigroup Global Markets	\$ 100	1.00% <sup>(1)</sup>	12/20/20	\$ 499
Brazil	Credit Suisse	775	1.00 <sup>(1)</sup>	6/20/20	(11,397)
Brazil	Deutsche Bank	170	1.00 <sup>(1)</sup>	12/20/20	164
Brazil	HSBC Bank USA	775	1.00 <sup>(1)</sup>	6/20/20	(9,738)
Brazil	HSBC Bank USA	130	1.00 <sup>(1)</sup>	12/20/20	649
Brazil	Standard Chartered Bank	130	1.00 <sup>(1)</sup>	12/20/20	649
Egypt	Bank of America	350	1.00 <sup>(1)</sup>	6/20/15	24,901
Egypt	Bank of America	1,400	1.00 <sup>(1)</sup>	9/20/15	124,000
Egypt	Barclays Bank PLC	105	1.00 <sup>(1)</sup>	6/20/15	9,425
Egypt	Citigroup Global Markets	300	1.00 <sup>(1)</sup>	6/20/20	37,981
Egypt	Citigroup Global Markets	300	1.00 <sup>(1)</sup>	6/20/20	36,406
Egypt	Deutsche Bank	650	1.00 <sup>(1)</sup>	6/20/15	50,575
Egypt	Deutsche Bank	300	1.00 <sup>(1)</sup>	6/20/15	21,031
Egypt	Deutsche Bank	210	1.00 <sup>(1)</sup>	6/20/15	18,932
Egypt	Deutsche Bank	200	1.00 <sup>(1)</sup>	6/20/15	14,372
Egypt	Deutsche Bank	350	1.00 <sup>(1)</sup>	6/20/20	44,138
Egypt	Deutsche Bank	300	1.00 <sup>(1)</sup>	6/20/20	41,440
Egypt	Deutsche Bank	300	1.00 <sup>(1)</sup>	6/20/20	37,790
Egypt	JPMorgan Chase Bank	350	1.00 <sup>(1)</sup>	6/20/15	24,901
Guatemala	Citigroup Global Markets	1,286	1.00 <sup>(1)</sup>	9/20/20	(904)
Italy	Credit Suisse	6,800	0.20	12/20/16	577,015
Lebanon	Barclays Bank PLC	500	1.00 <sup>(1)</sup>	12/20/14	18,239
Lebanon	Barclays Bank PLC	300	1.00 <sup>(1)</sup>	3/20/15	13,211
Lebanon	Barclays Bank PLC	100	1.00 <sup>(1)</sup>	3/20/15	4,299
Lebanon	Barclays Bank PLC	100	1.00 <sup>(1)</sup>	3/20/15	3,445
Lebanon	Citigroup Global Markets	1,200	3.30	9/20/14	3,505
Lebanon	Citigroup Global Markets	1,000	1.00 <sup>(1)</sup>	12/20/14	35,577
Lebanon	Citigroup Global Markets	500	1.00 <sup>(1)</sup>	12/20/14	18,239
Lebanon	Citigroup Global Markets	350	1.00 <sup>(1)</sup>	12/20/14	13,188
Lebanon	Citigroup Global Markets	300	1.00 <sup>(1)</sup>	3/20/15	15,123
Lebanon	Credit Suisse	800	1.00 <sup>(1)</sup>	3/20/15	35,256
Lebanon	Credit Suisse	200	1.00 <sup>(1)</sup>	3/20/15	8,746
Lebanon	Credit Suisse	100	1.00 <sup>(1)</sup>	6/20/15	5,085
Lebanon	Deutsche Bank	200	1.00 <sup>(1)</sup>	3/20/15	9,648
Lebanon	Deutsche Bank	100	1.00 <sup>(1)</sup>	6/20/15	5,085
Malaysia	Bank of America	800	0.83	12/20/14	(7,059)
Malaysia	Barclays Bank PLC	2,100	2.40	3/20/14	(126,245)
Malaysia	Barclays Bank PLC	1,600	0.82	12/20/14	(13,492)
Malaysia	Citigroup Global Markets	2,000	2.45	3/20/14	(123,453)
Philippines	Barclays Bank PLC	1,000	1.70	12/20/14	(24,582)
Philippines	Barclays Bank PLC	1,500	1.84	12/20/14	(45,036)
Philippines	Barclays Bank PLC	1,100	1.85	12/20/14	(33,454)
Philippines	Barclays Bank PLC	655	1.00 <sup>(1)</sup>	3/20/15	(12,606)

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Philippines	Citigroup Global Markets	800	1.84	12/20/14	(24,019)
Philippines	Citigroup Global Markets	1,100	1.86	12/20/14	(33,882)
Philippines	Credit Suisse	5,000	2.15	9/20/11	(68,385)
Philippines	JPMorgan Chase Bank	5,000	2.17	9/20/11	(69,145)
Philippines	JPMorgan Chase Bank	1,100	1.69	12/20/14	(26,612)
Philippines	JPMorgan Chase Bank	656	1.00 <sup>(1)</sup>	3/20/15	(12,625)
Russia	Bank of America	625	1.00 <sup>(1)</sup>	6/20/15	(19,990)
Russia	Citigroup Global Markets	600	1.00 <sup>(1)</sup>	6/20/15	1,652
Russia	Credit Suisse	700	1.00 <sup>(1)</sup>	3/20/15	1,315
Russia	Credit Suisse	600	1.00 <sup>(1)</sup>	6/20/15	2,098
Russia	Deutsche Bank	600	1.00 <sup>(1)</sup>	6/20/15	2,098
Russia	Goldman Sachs, Inc.	625	1.00 <sup>(1)</sup>	6/20/15	(19,990)
South Africa	Bank of America	1,200	1.00 <sup>(1)</sup>	12/20/19	5,111
South Africa	Bank of America	200	1.00 <sup>(1)</sup>	12/20/20	2,840
South Africa	Bank of America	55	1.00 <sup>(1)</sup>	12/20/20	578
South Africa	Barclays Bank PLC	1,200	1.00 <sup>(1)</sup>	12/20/19	(2,602)
South Africa	Barclays Bank PLC	500	1.00 <sup>(1)</sup>	3/20/20	5,362

Reference		Notional Amount (000 s omitted)	Contract Annual Fixed Rate**	Termination Date	Net Unrealized Appreciation (Depreciation)
Entity	Counterparty				
South Africa	Barclays Bank PLC	\$ 145	1.00% <sup>(1)</sup>	12/20/20	\$ 2,080
South Africa	Barclays Bank PLC	80	1.00 <sup>(1)</sup>	12/20/20	966
South Africa	Citigroup Global Markets	655	1.00 <sup>(1)</sup>	12/20/19	(5,694)
South Africa	Citigroup Global Markets	200	1.00 <sup>(1)</sup>	3/20/20	(1,948)
South Africa	Citigroup Global Markets	400	1.00 <sup>(1)</sup>	3/20/20	(4,627)
South Africa	Credit Suisse	400	1.00 <sup>(1)</sup>	3/20/20	2,879
South Africa	Credit Suisse	200	1.00 <sup>(1)</sup>	3/20/20	(294)
South Africa	Credit Suisse	200	1.00 <sup>(1)</sup>	12/20/20	2,359
South Africa	Credit Suisse	85	1.00 <sup>(1)</sup>	12/20/20	828
South Africa	Deutsche Bank	155	1.00 <sup>(1)</sup>	12/20/20	1,975
South Africa	Goldman Sachs, Inc.	205	1.00 <sup>(1)</sup>	12/20/20	2,449
South Africa	Goldman Sachs, Inc.	90	1.00 <sup>(1)</sup>	12/20/20	1,016
South Africa	JPMorgan Chase Bank	600	1.00 <sup>(1)</sup>	12/20/19	(6,605)
South Africa	JPMorgan Chase Bank	310	1.00 <sup>(1)</sup>	12/20/19	(6,917)
South Africa	JPMorgan Chase Bank	400	1.00 <sup>(1)</sup>	3/20/20	2,598
South Africa	JPMorgan Chase Bank	300	1.00 <sup>(1)</sup>	3/20/20	2,370
South Africa	JPMorgan Chase Bank	200	1.00 <sup>(1)</sup>	3/20/20	(1,812)
Spain	Barclays Bank PLC	300	1.00 <sup>(1)</sup>	3/20/20	28,508
Spain	Barclays Bank PLC	1,080	1.00 <sup>(1)</sup>	12/20/20	9,631
Spain	Citigroup Global Markets	1,200	1.00 <sup>(1)</sup>	3/20/20	97,147
Spain	Citigroup Global Markets	1,200	1.00 <sup>(1)</sup>	3/20/20	65,320
Spain	Deutsche Bank	1,200	1.00 <sup>(1)</sup>	3/20/20	98,820
Spain	Deutsche Bank	1,200	1.00 <sup>(1)</sup>	3/20/20	65,320
Spain	Deutsche Bank	500	1.00 <sup>(1)</sup>	6/20/20	20,691
Spain	Deutsche Bank	1,045	1.00 <sup>(1)</sup>	12/20/20	9,319
Thailand	Barclays Bank PLC	1,900	0.97	9/20/19	64,434
Thailand	Citigroup Global Markets	1,600	0.86	12/20/14	13,614
Thailand	Citigroup Global Markets	900	0.95	9/20/19	31,868
Thailand	JPMorgan Chase Bank	800	0.87	12/20/14	6,497
Uruguay	Citigroup Global Markets	300	1.00 <sup>(1)</sup>	6/20/20	(1,391)
Uruguay	Deutsche Bank	600	1.00 <sup>(1)</sup>	6/20/20	(1,776)
Banco Comercial Portugues, S.A.	JPMorgan Chase Bank	470	1.00 <sup>(1)</sup>	3/20/15	135,752
Banco de Sabadell, S.A.	JPMorgan Chase Bank	470	3.00 <sup>(1)</sup>	3/20/15	75,370



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Citibank Corp.	Bank of America		683	1.00 <sub>(1)</sub>	9/20/20	(14,178)
Citibank Corp.	JPMorgan Chase Bank		683	1.00 <sub>(1)</sub>	9/20/20	(16,611)
Erste Group Bank AG	Barclays Bank PLC		470	1.00 <sub>(1)</sub>	3/20/15	5,893
ING Verzekeringen N.V.	JPMorgan Chase Bank		470	1.00 <sub>(1)</sub>	3/20/15	16,883
OAo Gazprom	Bank of America		700	1.00 <sub>(1)</sub>	6/20/20	(22,769)
OAo Gazprom	Barclays Bank PLC		500	1.00 <sub>(1)</sub>	6/20/15	(7,501)
OAo Gazprom	Deutsche Bank		500	1.00 <sub>(1)</sub>	6/20/15	(7,686)
OAo Gazprom	Deutsche Bank		170	1.00 <sub>(1)</sub>	9/20/20	(2,787)
OAo Gazprom	Deutsche Bank		200	1.00 <sub>(1)</sub>	9/20/20	(4,012)
OAo Gazprom	Goldman Sachs, Inc.		170	1.00 <sub>(1)</sub>	9/20/20	(2,903)
OAo Gazprom	Goldman Sachs, Inc.		310	1.00 <sub>(1)</sub>	9/20/20	(7,097)
Rabobank Nederland N.V.	JPMorgan Chase Bank		470	1.00 <sub>(1)</sub>	3/20/15	1,337
Raiffeisen Zentralbank	Barclays Bank PLC		470	1.00 <sub>(1)</sub>	3/20/15	2,939
iTraxx Europe Senior Financials 5-Year Index	Bank of America	EUR	630	1.00 <sub>(1)</sub>	12/20/15	(6,612)
iTraxx Europe Senior Financials 5-Year Index	Credit Suisse	EUR	630	1.00 <sub>(1)</sub>	12/20/15	(6,786)
iTraxx Europe Subordinated Financials 5-Year Index	Bank of America	EUR	600	1.00 <sub>(1)</sub>	12/20/15	36,285
iTraxx Europe Subordinated Financials 5-Year Index	JPMorgan Chase Bank	EUR	1,800	1.00 <sub>(1)</sub>	12/20/15	108,854
						<b>\$ 1,313,666</b>

\* If the Fund is the seller of credit protection, the notional amount is the maximum potential amount of future payments the Fund could be required to make if a credit event, as defined in the credit default swap agreement, were to occur. At January 31, 2011, such maximum potential amount for all open credit default swaps in which the Fund is the seller was \$5,815,000.

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

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

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

EUR - Euro

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

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

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

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

**Foreign Exchange Risk:** The Fund engages in forward foreign currency exchange contracts and currency options to enhance return, 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 futures, options on futures and interest rate swaps to enhance return, to change the overall duration of the portfolio, or to hedge against fluctuations in securities prices due to interest rates.

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

<b>Risk</b>	<b>Derivative</b>	<b>Fair Value</b>	
		<b>Asset Derivatives</b>	<b>Liability Derivatives</b>
Commodity	Futures Contracts*	\$ 144,670	\$ (122,800)
Commodity	Put Options Purchased	18,750	
		<b>\$ 163,420</b>	<b>\$ (122,800)</b>

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Credit	Credit Default Swaps	\$ 2,206,861	\$ (1,155,046)
		<b>\$ 2,206,861</b>	<b>\$ (1,155,046)</b>
Foreign Exchange	Currency Options Purchased	\$ 269,695	\$
Foreign Exchange	Forward Foreign Currency Exchange Contracts	1,685,648	(2,476,116)
		<b>\$ 1,955,343</b>	<b>\$ (2,476,116)</b>
Interest Rate	Futures Contracts*	\$ 236,780	\$
Interest Rate	Interest Rate Swaps	310,489	(36,521)
		<b>\$ 547,269</b>	<b>\$ (36,521)</b>

\* Amounts represent cumulative unrealized appreciation or (depreciation) on futures contracts in the Futures Contracts table above.

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

<b>Aggregate cost</b>	<b>\$ 421,055,424</b>
Gross unrealized appreciation	\$ 22,154,244
Gross unrealized depreciation	(5,262,866)
<b>Net unrealized appreciation</b>	<b>\$ 16,891,378</b>

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

<b>Asset Description</b>	<b>Quoted Prices in Active Markets for Identical Assets (Level 1)</b>	<b>Significant Other Observable Inputs (Level 2)</b>	<b>Significant Unobservable Inputs (Level 3)</b>	<b>Total</b>
Senior Floating-Rate Interests (Less Unfunded Loan Commitments)	\$	\$ 151,832,811	\$ 476,790	\$ 152,309,601
Collateralized Mortgage Obligations		20,835,164		20,835,164
Commercial Mortgage-Backed Securities		8,993,552		8,993,552
Mortgage Pass-Throughs		125,253,521		125,253,521
Asset-Backed Securities		414,617		414,617
Corporate Bonds & Notes		1,947,049		1,947,049
Foreign Corporate Bonds & Notes		2,597,533		2,597,533
Foreign Government Bonds		43,964,510		43,964,510
Common Stocks	9,570	1,588,262	2,537,289	4,135,121
Precious Metals	2,639,629			2,639,629
Currency Options Purchased		269,695		269,695
Put Options Purchased		18,750		18,750
Short-Term Foreign Government Securities		57,489,670	3,588,848	61,078,518

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Short-Term U.S. Treasury Obligations		219,632		219,632
Short-Term Other Securities		13,269,910		13,269,910

**Total Investments**                    \$ 2,649,199    \$ 428,694,676    \$ 6,602,927    \$ 437,946,802

Forward Foreign Currency Exchange Contracts	\$		\$ 1,685,648	\$	\$ 1,685,648
Futures Contracts		381,450			381,450
Swap Contracts			2,517,350		2,517,350

**Total**                                    \$ 3,030,649    \$ 432,897,674    \$ 6,602,927    \$ 442,531,250

**Liability Description**

Forward Foreign Currency Exchange Contracts	\$		\$ (2,476,116)	\$	\$ (2,476,116)
Futures Contracts		(122,800)			(122,800)
Swap Contracts			(1,191,567)		(1,191,567)

**Total**                                    \$ (122,800)    \$ (3,667,683)    \$                    \$ (3,790,483)

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

	<b>Investments in Senior Floating-Rate Interests</b>	<b>Investments in Common Stocks</b>	<b>Investments in Short-Term Foreign Government Securities</b>	<b>Total</b>
<b>Balance as of October 31, 2010</b>	<b>\$ 504,027</b>	<b>\$ 496,034</b>	<b>\$</b>	<b>\$ 1,000,061</b>
Realized gains (losses)	(13)	25,355		25,342
Change in net unrealized appreciation (depreciation)	(22,042)	1,342,935	(153,624)	1,167,269
Cost of purchases	1,056	144,983	1,694,494	1,840,533
Proceeds from sales	(6,209)	(65,892)		(72,101)
Accrued discount (premium)	(29)		73,548	73,519
Transfers to Level 3*		593,874	1,974,430	2,568,304
Transfers from Level 3*				
 <b>Balance as of January 31, 2011</b>	 <b>\$ 476,790</b>	 <b>\$ 2,537,289</b>	 <b>\$ 3,588,848</b>	 <b>\$ 6,602,927</b>
 <b>Change in net unrealized appreciation (depreciation) on investments still held as of January 31, 2011</b>	 <b>\$ (22,042)</b>	 <b>\$ 1,342,935</b>	 <b>\$ (153,624)</b>	 <b>\$ 1,167,269</b>

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

At January 31, 2011, the value of investments transferred between Level 1 and Level 2, if any, during the period then ended was not significant.

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

**Item 2. Controls and Procedures**

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

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

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**Signatures**

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

Eaton Vance Short Duration Diversified Income Fund

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

Date: March 24, 2011

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

By: /s/ Barbara E. Campbell  
Barbara E. Campbell  
Treasurer

Date: March 24, 2011

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

Date: March 24, 2011