

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

Item 1. Schedule of Investments

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 ⁽²⁾ | \$ 18,516 |
| 12 | Term Loan, 11.25%, Maturing March 12, 2013 | 12,344 |
| 34 | Term Loan - Second Lien, 10.75%, Maturing March 12, 2015 ⁽³⁾ | 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 |
|-----|---|---------|

Evergreen International Aviation

| | | |
|-----|---|---------|
| 173 | Term Loan, 10.50%, Maturing October 31, 2011 ⁽³⁾ | 172,581 |
|-----|---|---------|

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 |
|-----|---|---------|

TransDigm, Inc.

| | | |
|-----|---|---------|
| 450 | Term Loan, 5.00%, Maturing December 6, 2016 | 457,791 |
|-----|---|---------|

\$ 2,402,857

Air Transport 0.1%

Delta Air Lines, Inc.

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

\$ 493,454

Automotive 2.4%

Adesa, Inc.

| | | |
|-----|---|------------|
| 677 | Term Loan, 3.01%, Maturing October 18, 2013 | \$ 676,638 |
|-----|---|------------|

Allison Transmission, Inc.

| | | |
|-----|---|---------|
| 759 | Term Loan, 3.02%, Maturing August 7, 2014 | 759,030 |
|-----|---|---------|

Federal-Mogul Corp.

| | | |
|-----|--|---------|
| 947 | Term Loan, 2.20%, Maturing December 29, 2014 | 921,868 |
|-----|--|---------|

| | | |
|-----|--|---------|
| 559 | Term Loan, 2.20%, Maturing December 28, 2015 | 544,327 |
|-----|--|---------|

Ford Motor Co.

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| | | |
|-------|---|-----------|
| 787 | Term Loan, 3.02%, Maturing December 16, 2013 Goodyear Tire & Rubber Co. | 789,872 |
| 3,175 | Term Loan - Second Lien, 1.96%, Maturing April 30, 2014 HHI Holdings, LLC | 3,126,581 |
| 481 | Term Loan, 10.50%, Maturing March 30, 2015 Keystone Automotive Operations, Inc. | 489,693 |
| 233 | Term Loan, 3.76%, Maturing January 12, 2012 Metaldyne, LLC | 214,826 |
| 200 | Term Loan, 7.75%, Maturing October 28, 2016 TriMas Corp. | 204,488 |
| 357 | Term Loan, 6.00%, Maturing August 2, 2011 | 359,447 |
| 292 | Term Loan, 6.00%, Maturing December 15, 2015 | 293,926 |

\$ 8,380,696

Building and Development 0.3%

| | | |
|-----|---|------------|
| | Brickman Group Holdings, Inc. | |
| 250 | Term Loan, 7.25%, Maturing October 14, 2016 Building Materials Corp. of America | \$ 255,625 |
| 204 | Term Loan, 3.06%, Maturing February 24, 2014 | 206,015 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|---|---|---------------------|
| | Panolam Industries Holdings, Inc. | |
| 117 | Term Loan, 8.25%, Maturing December 31, 2013 | \$ 108,863 |
| | RE/MAX International, Inc. | |
| 447 | Term Loan, 5.50%, Maturing April 15, 2016 | 451,091 |
| | | \$ 1,021,594 |
| | | |
| Business Equipment and Services 4.0% | | |
| | Activant Solutions, Inc. | |
| 65 | Term Loan, 2.31%, Maturing May 2, 2013 | \$ 64,747 |
| 392 | Term Loan, 4.81%, Maturing February 2, 2016 | 395,435 |
| | Axiom Corp. | |
| 423 | Term Loan, 3.30%, Maturing March 15, 2015 | 426,913 |
| | Advantage Sales & Marketing, Inc. | |
| 375 | Term Loan, 5.25%, Maturing December 18, 2017 | 378,347 |
| | Affinion Group, Inc. | |
| 844 | Term Loan, 5.00%, Maturing October 10, 2016 | 850,479 |
| | Allied Barton Security Services | |
| 193 | Term Loan, 7.75%, Maturing February 18, 2015 | 193,278 |
| | Dealer Computer Services, Inc. | |
| 380 | Term Loan, 5.25%, Maturing April 21, 2017 | 383,388 |
| | Education Management, LLC | |
| 844 | Term Loan, 2.06%, Maturing June 3, 2013 | 831,155 |
| | Fifth Third Processing Solution | |
| 175 | Term Loan, 5.50%, Maturing November 3, 2016 | 177,975 |
| | First American Corp. | |
| 249 | Term Loan, 4.75%, Maturing April 12, 2016 | 251,082 |
| | Language Line, Inc. | |
| 450 | Term Loan, 6.25%, Maturing July 3, 2016 | 454,500 |
| | Mitchell International, Inc. | |
| 188 | Term Loan, 2.31%, Maturing March 28, 2014 | 177,353 |
| | NE Customer Service | |
| 398 | Term Loan, 6.00%, Maturing March 23, 2016 | 397,513 |
| | Protection One Alarm Monitor, Inc. | |
| 384 | Term Loan, 6.00%, Maturing May 16, 2016 | 385,080 |
| | Quintiles Transnational Corp. | |
| 874 | Term Loan, 2.31%, Maturing March 29, 2013 | 874,623 |
| | Sabre, Inc. | |
| 1,352 | Term Loan, 2.28%, Maturing September 30, 2014 | 1,266,209 |
| | Serena Software, Inc. | |
| 1,185 | Term Loan, 2.30%, Maturing March 10, 2013 | 1,185,494 |
| | Sitel (Client Logic) | |
| 165 | Term Loan, 5.80%, Maturing January 30, 2014 | 162,647 |
| | SunGard Data Systems, Inc. | |
| 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 Travelport, LLC | | 2,252,101 |
| EUR | 526 | Term Loan, 5.50%, Maturing August 21, 2015 Valassis Communications, Inc. | | 689,298 |
| | 107 | Term Loan, 2.56%, Maturing March 2, 2014 | | 106,683 |
| | 470 | Term Loan, 2.56%, Maturing March 2, 2014 West Corp. | | 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 |
| | | | | \$ 13,932,215 |
| Cable and Satellite Television 3.1% | | | | |
| | | Atlantic Broadband Finance, LLC | | |
| | 265 | Term Loan, 5.00%, Maturing November 27, 2015 | \$ | 267,923 |
| | | Bresnan Communications, LLC | | |
| | 225 | Term Loan, 4.50%, Maturing December 14, 2017 | | 227,531 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|---|----------------------|
| | Charter Communications Operating, LLC | |
| 784 | Term Loan, 2.26%, Maturing March 6, 2014 | \$ 784,756 |
| | CSC Holdings, Inc. | |
| 1,458 | Term Loan, 2.01%, Maturing March 29, 2016 | 1,465,887 |
| | Insight Midwest Holdings, LLC | |
| 946 | Term Loan, 2.02%, Maturing April 7, 2014 | 944,770 |
| | Kabel Deutschland GmbH | |
| EUR 978 | Term Loan, 3.12%, Maturing March 31, 2014 | 1,342,106 |
| | MCC Iowa, LLC | |
| 1,944 | Term Loan, 2.01%, Maturing January 31, 2015 | 1,895,696 |
| | ProSiebenSat.1 Media AG | |
| 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 |
| | UPC Broadband Holding B.V. | |
| 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 |
| | YPSO Holding SA | |
| EUR 97 | Term Loan, 4.62%, Maturing June 16, 2014 ⁽³⁾ | 112,823 |
| EUR 158 | Term Loan, 4.62%, Maturing June 16, 2014 ⁽³⁾ | 184,079 |
| EUR 251 | Term Loan, 4.62%, Maturing June 16, 2014 ⁽³⁾ | 292,349 |
| | | \$ 10,703,430 |

Chemicals and Plastics 2.9%

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

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

Conglomerates 1.7%

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

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

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

\$ 723,151

Electronics/Electrical 1.4%

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

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

| | | | |
|---------------------|---|----|---------------------|
| | Pierre Foods, Inc. | | |
| 274 | Term Loan, 7.00%, Maturing September 30, 2016 | | 277,570 |
| | Pinnacle Foods Finance, LLC | | |
| 1,031 | Term Loan, 2.76%, Maturing April 2, 2014 | | 1,029,659 |
| | | | \$ 2,907,599 |
| Food Service | 1.8% | | |
| | Aramark Corp. | | |
| 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 |
| | Buffets, Inc. | | |
| 33 | Term Loan, 7.55%, Maturing April 22, 2015 ⁽³⁾ | | 25,621 |
| 298 | Term Loan, 12.00%, Maturing April 21, 2015 ⁽³⁾ | | 284,709 |
| | Burger King Corp. | | |
| 600 | Term Loan, 6.25%, Maturing October 19, 2016 | | 610,265 |

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

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|-------|--|-----------|
| | Carestream Health, Inc. | |
| 812 | Term Loan, 2.26%, Maturing April 30, 2013 | 806,720 |
| | Carl Zeiss Vision Holding GmbH | |
| 360 | Term Loan, 1.87%, Maturing October 24, 2014 | 322,200 |
| 40 | Term Loan, 4.00%, Maturing September 30, 2019 | 31,600 |
| | Community Health Systems, Inc. | |
| 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 |
| | Dako EQT Project Delphi | |
| 250 | Term Loan - Second Lien, 4.05%, Maturing December 12, 2016 | 219,375 |
| | DaVita, Inc. | |
| 650 | Term Loan, 4.50%, Maturing October 20, 2016 | 660,444 |
| | DJO Finance, LLC | |
| 160 | Term Loan, 3.26%, Maturing May 20, 2014 | 159,004 |
| | Fenwal, Inc. | |
| 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 |
|---------------------------------------|--|----------------------|
| | Grifols SA | |
| 450 | Term Loan, Maturing November 23, 2016 ⁽⁴⁾ | \$ 457,641 |
| | HCA, Inc. | |
| 455 | Term Loan, 2.55%, Maturing November 18, 2013 | 454,746 |
| 1,091 | Term Loan, 3.55%, Maturing March 31, 2017 | 1,104,297 |
| | Health Management Associates, Inc. | |
| 1,014 | Term Loan, 2.05%, Maturing February 28, 2014 | 1,011,701 |
| | IM U.S. Holdings, LLC | |
| 803 | Term Loan, 2.26%, Maturing June 26, 2014 | 802,218 |
| | inVentiv Health, Inc. | |
| 498 | Term Loan, 6.50%, Maturing August 4, 2016 | 504,963 |
| | MPT Operating Partnership, L.P. | |
| 238 | Term Loan, 5.00%, Maturing May 17, 2016 | 239,106 |
| | Mylan, Inc. | |
| 202 | Term Loan, 3.56%, Maturing October 2, 2014 | 203,181 |
| | National Mentor Holdings, Inc. | |
| 17 | Term Loan, 2.15%, Maturing June 29, 2013 | 16,632 |
| 270 | Term Loan, 4.25%, Maturing June 29, 2013 | 267,752 |
| | Nyco Holdings | |
| EUR 290 | Term Loan, 4.87%, Maturing December 29, 2014 | 391,679 |
| EUR 290 | Term Loan, 5.37%, Maturing December 29, 2015 | 391,472 |
| | P&F Capital S.A.R.L. | |
| 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 |
| | RadNet Management, Inc. | |
| 248 | Term Loan, 5.75%, Maturing April 1, 2016 | 249,211 |
| | ReAble Therapeutics Finance, LLC | |
| 427 | Term Loan, 2.26%, Maturing November 18, 2013 | 425,527 |
| | Select Medical Holdings Corp. | |
| 362 | Term Loan, 4.04%, Maturing August 22, 2014 | 364,033 |
| 371 | Term Loan, 4.05%, Maturing August 22, 2014 | 373,273 |
| | Vanguard Health Holding Co., LLC | |
| 746 | Term Loan, 5.00%, Maturing January 29, 2016 | 754,028 |
| | VWR Funding, Inc. | |
| 931 | Term Loan, 2.76%, Maturing June 30, 2014 | 924,839 |
| | | \$ 17,066,914 |
| Home Furnishings | 0.3% | |

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

Industrial Equipment 1.2%

| | | | |
|-----|--|----|---------|
| | Brand Energy and Infrastructure Services, Inc. | | |
| 184 | Term Loan, 3.56%, Maturing February 7, 2014 | \$ | 183,584 |
| | EPD Holdings (Goodyear Engineering Products) | | |
| 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 |
| | Generac Acquisition Corp. | | |
| 262 | Term Loan, 2.80%, Maturing November 11, 2013 | | 262,186 |
| | Gleason Corp. | | |
| 175 | Term Loan, 2.05%, Maturing June 30, 2013 | | 171,414 |

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

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

Lodging and Casinos 1.2%

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

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|---------------------|
| | Isle of Capri Casinos, Inc. | |
| 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 |
| | Las Vegas Sands, LLC | |
| 108 | Term Loan, 3.03%, Maturing November 23, 2016 | 107,097 |
| 532 | Term Loan, 3.04%, Maturing November 23, 2016 | 530,524 |
| | VML US Finance, LLC | |
| 110 | Term Loan, 4.80%, Maturing May 25, 2012 | 110,605 |
| 220 | Term Loan, 4.80%, Maturing May 27, 2013 | 221,210 |
| | | \$ 4,145,121 |
| Nonferrous Metals/Minerals | 0.2% | |
| | Noranda Aluminum Acquisition | |
| 341 | Term Loan, 2.01%, Maturing May 18, 2014 | \$ 340,004 |
| | Novelis, Inc. | |
| 425 | Term Loan, 5.25%, Maturing December 19, 2016 | 433,234 |
| | | \$ 773,238 |
| Oil and Gas | 1.0% | |
| | CITGO Petroleum Corp. | |
| 572 | Term Loan, 9.00%, Maturing June 23, 2017 | \$ 603,413 |
| | Dresser, Inc. | |
| 500 | Term Loan, 2.53%, Maturing May 4, 2014 | 499,375 |
| 300 | Term Loan - Second Lien, 6.03%, Maturing May 4, 2015 | 300,094 |
| | Dynegy Holdings, Inc. | |
| 74 | Term Loan, 4.01%, Maturing April 2, 2013 | 73,494 |
| 925 | Term Loan, 4.01%, Maturing April 2, 2013 | 922,409 |
| | Obsidian Natural Gas Trust | |
| 663 | Term Loan, 7.00%, Maturing November 2, 2015 | 677,748 |
| | Sheridan Production Partners I, LLC | |
| 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 |
| | | \$ 3,453,257 |
| Publishing | 1.7% | |
| | Cengage Learning, Inc. | |
| 486 | Term Loan, 2.55%, Maturing July 3, 2014 | \$ 479,089 |
| | GateHouse Media Operating, Inc. | |
| 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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| | | | |
|----------------------------------|-----|---|---------------------|
| | | Getty Images, Inc. | |
| 1,247 | | Term Loan, 5.25%, Maturing November 7, 2016 | 1,267,916 |
| | | Laureate Education, Inc. | |
| 58 | | Term Loan, 3.55%, Maturing August 17, 2014 | 56,694 |
| 388 | | Term Loan, 3.55%, Maturing August 17, 2014 | 378,684 |
| | | MediaNews Group, Inc. | |
| 37 | | Term Loan, 8.50%, Maturing March 19, 2014 | 36,632 |
| | | Nielsen Finance, LLC | |
| 1,629 | | Term Loan, 2.26%, Maturing August 9, 2013 | 1,631,500 |
| | | SGS International, Inc. | |
| 376 | | Term Loan, 3.96%, Maturing September 30, 2013 | 373,340 |
| | | Xsys, Inc. | |
| EUR | 793 | Term Loan, 3.39%, Maturing September 27, 2014 | 1,079,911 |
| | | | \$ 5,806,706 |
| | | | |
| Radio and Television 1.3% | | | |
| | | Block Communications, Inc. | |
| 261 | | Term Loan, 2.30%, Maturing December 22, 2011 | \$ 255,372 |

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

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| | | |
|-------------------|---|---------------------|
| | Savers, Inc. | |
| 298 | Term Loan, 5.75%, Maturing March 11, 2016 | 300,355 |
| | Visant Corp. | |
| 224 | Term Loan, 7.00%, Maturing December 22, 2016 | 227,734 |
| | Yankee Candle Company, Inc. (The) | |
| 531 | Term Loan, 2.26%, Maturing February 6, 2014 | 529,318 |
| | | \$ 4,146,999 |
| Steel 0.1% | | |
| | Niagara Corp. | |
| 200 | Term Loan, 10.50%, Maturing June 29, 2014 ⁽³⁾⁽⁵⁾ | \$ 189,054 |
| | | \$ 189,054 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|---------------------|
| Surface Transport | 0.1% | |
| | Swift Transportation Co., Inc. | |
| 429 | Term Loan, 6.00%, Maturing December 16, 2016 | \$ 435,574 |
| | | \$ 435,574 |
| Telecommunications | 2.5% | |
| | Alaska Communications Systems Holdings, Inc. | |
| 375 | Term Loan, 5.50%, Maturing October 21, 2016 | \$ 378,633 |
| | Asurion Corp. | |
| 420 | Term Loan, 3.26%, Maturing July 3, 2014 | 409,753 |
| 275 | Term Loan, 6.75%, Maturing March 31, 2015 | 279,665 |
| | BCM Luxembourg, Ltd. | |
| 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 |
| | CommScope, Inc. | |
| 200 | Term Loan, 5.00%, Maturing January 14, 2018 | 204,500 |
| | Crown Castle Operating Co. | |
| 491 | Term Loan, 1.76%, Maturing March 6, 2014 | 490,492 |
| | Intelsat Jackson Holdings SA | |
| 2,150 | Term Loan, 5.25%, Maturing April 2, 2018 | 2,181,439 |
| | IPC Systems, Inc. | |
| GBP 241 | Term Loan, 3.01%, Maturing May 31, 2014 | 341,614 |
| | Macquarie UK Broadcast Ventures, Ltd. | |
| GBP 219 | Term Loan, 2.60%, Maturing December 1, 2014 | 312,449 |
| | Syniverse Technologies, Inc. | |
| 300 | Term Loan, 5.25%, Maturing December 21, 2017 | 305,125 |
| | Telesat Canada, Inc. | |
| 39 | Term Loan, 3.26%, Maturing October 31, 2014 | 39,200 |
| 456 | Term Loan, 3.26%, Maturing October 31, 2014 | 456,370 |
| | Wind Telecomunicazioni SpA | |
| EUR 750 | Term Loan, Maturing December 15, 2017 ⁽⁴⁾ | 1,030,999 |
| | Windstream Corp. | |
| 847 | Term Loan, 3.06%, Maturing December 17, 2015 | 854,096 |
| | | \$ 8,601,690 |
| Utilities | 0.9% | |
| | AEI Finance Holding, LLC | |
| 75 | Revolving Loan, 3.30%, Maturing March 30, 2012 | \$ 74,651 |
| 489 | Term Loan, 3.30%, Maturing March 30, 2014 | 483,566 |
| | NRG Energy, Inc. | |
| 139 | Term Loan, 2.04%, Maturing February 1, 2013 | 139,409 |
| 0 | Term Loan, 2.05%, Maturing February 1, 2013 ⁽⁸⁾ | 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 |
| | TXU Texas Competitive Electric Holdings Co., LLC | |
| 1,188 | Term Loan, 3.76%, Maturing October 10, 2014 | 983,073 |
| 218 | Term Loan, 3.79%, Maturing October 10, 2014 | 180,425 |
| | | \$ 3,088,209 |

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

Collateralized Mortgage Obligations 6.0%

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

**Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|---------------------------------------|----------------------|
| \$ 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 |
| | | \$ 10,730,546 |

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 |
| | | \$ 10,104,618 |

**Total Collateralized Mortgage Obligations
(identified cost \$19,669,997)**

\$ 20,835,164

Commercial Mortgage-Backed Securities 2.6%

**Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|---|--------------|
| \$ 595 | CSFB, Series 2004-C3, Class A5, 5.113%, 7/15/36 ⁽⁹⁾ | \$ 636,656 |
| 1,250 | GECMC, Series 2004-C3, Class A4, 5.189%, 7/10/39 ⁽⁹⁾ | 1,342,676 |
| 1,250 | GSMS, Series 2004-GG2, Class A6, 5.396%, 8/10/38 ⁽⁹⁾ | 1,349,583 |
| 500 | JPMCC, Series 2010-C2, Class C, 5.531%, 11/15/43 ⁽⁹⁾⁽¹⁰⁾ | 492,407 |
| 1,000 | MLMT, Series 2004-BPC1, Class A4, 4.724%, 10/12/41 ⁽⁹⁾ | 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 ⁽⁹⁾⁽¹⁰⁾ | 685,736 |
| 2,225 | WBCMT, Series 2004-C12, Class A4, 5.305%, 7/15/41 ⁽⁹⁾ | 2,399,437 |
| 500 | WFCMT, Series 2010-C1, Class C, 5.59%, 11/15/43 ⁽⁹⁾⁽¹⁰⁾ | 505,617 |

**Total Commercial Mortgage-Backed Securities
(identified cost \$8,059,322)**

\$ 8,993,552

Mortgage Pass-Throughs 36.2%

| Principal Amount (000 s omitted) | Security | Value |
|---|---|----------------------|
| | Federal Home Loan Mortgage Corp.: | |
| \$ 5,968 | 3.108%, with maturity at 2035 ⁽¹¹⁾ | \$ 6,218,164 |
| 8,374 | 5.00%, with maturity at 2019 ⁽¹²⁾ | 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 |
| | | \$ 61,212,830 |
| | Federal National Mortgage Association: | |
| \$ 3,304 | 5.50%, with various maturities to 2029 | \$ 3,582,457 |
| 2,769 | 6.323%, with maturity at 2032 ⁽¹¹⁾ | 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**

| (000 s omitted) | Security | Value |
|------------------------|---|---------------|
| \$ 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**

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

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

\$ 414,617

Corporate Bonds & Notes 0.6%

**Principal
Amount***

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

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

Foreign Corporate Bonds & Notes 0.7%

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

Foreign Government Bonds 12.7%

| Principal Amount* (000 s omitted) | Security | Value |
|--|--|---------------------|
| Bermuda 0.8% | | |
| 2,600 | Government of Bermuda, 5.603%, 7/20/20 ⁽¹⁰⁾ | \$ 2,725,250 |
| Total Bermuda | | \$ 2,725,250 |
| Brazil 0.6% | | |
| BRL 3,310 | Nota Do Tesouro Nacional, 6.00%, 5/15/15 ⁽¹⁴⁾ | \$ 1,953,735 |
| Total Brazil | | \$ 1,953,735 |
| Chile 0.7% | | |
| CLP 1,280,000 | Government of Chile, 6.00%, 3/1/18 | \$ 2,541,545 |
| Total Chile | | \$ 2,541,545 |
| Colombia 0.5% | | |
| 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 |
| Total Colombia | | \$ 1,866,120 |

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

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

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

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

Common Stocks 1.2%

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

Precious Metals 0.8%

| Description | Troy Ounces | Value |
|---|-------------|---------------------|
| Gold | 1,983 | \$ 2,639,629 |
| Total Precious Metals (identified cost \$2,626,334) | | \$ 2,639,629 |

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 |
| Total Currency Options Purchased (identified cost \$540,845) | | | | \$ 269,695 |

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 |
| Total Put Options Purchased (identified cost \$34,750) | | | | \$ 18,750 |

Short-Term Investments 21.5%

Foreign Government Securities 17.6%

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

| | | | |
|----------------------|-------|--|----------------------|
| Total Brazil | | | \$ 1,088,977 |
| Croatia 3.6% | | | |
| 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 |
| Total Croatia | | | \$ 12,467,692 |
| Egypt 1.0% | | | |
| EGP | 2,300 | Egypt Treasury Bill, 0.00%, 5/24/11 ⁽⁵⁾ | \$ 371,667 |
| EGP | 1,400 | Egypt Treasury Bill, 0.00%, 6/14/11 ⁽⁵⁾ | 224,689 |
| EGP | 3,925 | Egypt Treasury Bill, 0.00%, 6/28/11 ⁽⁵⁾ | 626,900 |
| EGP | 4,025 | Egypt Treasury Bill, 0.00%, 7/12/11 ⁽⁵⁾ | 639,897 |
| EGP | 2,700 | Egypt Treasury Bill, 0.00%, 8/2/11 ⁽⁵⁾ | 426,265 |
| EGP | 8,250 | Egypt Treasury Bill, 0.00%, 8/9/11 ⁽⁵⁾ | 1,299,430 |
| Total Egypt | | | \$ 3,588,848 |
| Georgia 0.2% | | | |
| | 775 | Bank of Georgia Promissory Note, 9.00%, 12/7/11 | \$ 775,000 |
| Total Georgia | | | \$ 775,000 |

| Principal Amount* (000 s omitted) | Security | Value |
|---|--|----------------------|
| Iceland 1.1% | | |
| 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 |
| Total Iceland | | \$ 3,678,851 |
| Israel 4.9% | | |
| 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 |
| Total Israel | | \$ 17,007,893 |
| Kazakhstan 1.3% | | |
| 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 |
| Total Kazakhstan | | \$ 4,509,653 |
| Lebanon 1.4% | | |
| 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 |
| Total Lebanon | | \$ 4,960,614 |
| Malaysia 0.3% | | |
| 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 |
| Total Malaysia | | \$ 1,112,722 |
| Mexico 0.4% | | |
| 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 |
| Total Mexico | | | \$ 1,503,883 |
| Serbia 0.1% | | | |
| RSD | 22,940 | Serbia Treasury Bill, 0.00%, 12/13/11 | \$ 266,047 |
| Total Serbia | | | \$ 266,047 |
| Sri Lanka 2.3% | | | |
| 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 |
| Total Sri Lanka | | | \$ 7,745,589 |

| Principal Amount* (000 s omitted) | Security | Value |
|--|---------------------------------------|--------------|
| Uruguay 0.4% | | |
| 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**

| | | |
|--------------------|---------------------------------------|------------|
| Zambia 0.3% | | |
| 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%

| Security | Principal Amount (000 s omitted) | Value |
|------------------------------------|---|--------------|
| 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%

| Description | Interest/Principal Amount (000 s omitted) | Value |
|--------------------|--|--------------|
|--------------------|--|--------------|

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

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**

| Settlement Date | Deliver | In Exchange For | Counterparty | Net Unrealized Appreciation (Depreciation) |
|------------------------|-----------------------------------|------------------------------------|-----------------------------|---|
| 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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| Settlement Date | Deliver | In Exchange For | Counterparty | Net Unrealized Appreciation (Depreciation) |
|------------------------|-----------------------------------|-----------------------------------|--------------------------|---|
| 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) |
| | | | | \$ (1,427,459) |

Purchases

| Settlement Date | In Exchange For | Deliver | Counterparty | Net Unrealized Appreciation (Depreciation) |
|------------------------|-------------------------------|-----------------------------------|---------------------|---|
| 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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| Settlement Date | In Exchange For | Deliver | Counterparty | Net Unrealized Appreciation (Depreciation) |
|------------------------|---------------------------------|-----------------------------------|-----------------------------|---|
| 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 |

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| Settlement Date | In Exchange For | Deliver | Counterparty | Net Unrealized Appreciation (Depreciation) |
|------------------------|------------------------------------|-----------------------------------|--------------------------|---|
| 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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| Settlement Date | In Exchange For | Deliver | Counterparty | Net Unrealized Appreciation (Depreciation) |
|------------------------|-------------------------------------|-----------------------------------|-----------------------------|---|
| 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) |
| | | | | \$ 233,003 |

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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

| Expiration Date | Contracts | Position | Aggregate Cost | Value | Net Unrealized Appreciation (Depreciation) |
|------------------------|------------------------------|-----------------|-----------------------|----------------|---|
| 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 |
| | | | | | \$ 258,650 |

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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 |
| | | | | | | \$ 273,968 |

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 ⁽¹⁾ | 12/20/15 | 1.34 | (335) |
| South Africa | Bank of America | 200 | 1.00 ⁽¹⁾ | 12/20/15 | 1.34 | (1,295) |
| South Africa | Barclays Bank PLC | 80 | 1.00 ⁽¹⁾ | 12/20/15 | 1.34 | (415) |
| South Africa | Barclays Bank PLC | 145 | 1.00 ⁽¹⁾ | 12/20/15 | 1.34 | (740) |
| South Africa | Credit Suisse | 85 | 1.00 ⁽¹⁾ | 12/20/15 | 1.34 | (363) |
| South Africa | Credit Suisse | 200 | 1.00 ⁽¹⁾ | 12/20/15 | 1.34 | (1,019) |
| South Africa | Deutsche Bank | 155 | 1.00 ⁽¹⁾ | 12/20/15 | 1.34 | (791) |
| South Africa | Goldman Sachs, Inc. | 90 | 1.00 ⁽¹⁾ | 12/20/15 | 1.34 | (385) |
| South Africa | Goldman Sachs, Inc. | 205 | 1.00 ⁽¹⁾ | 12/20/15 | 1.34 | (953) |
| | | | | | | \$ (261,851) |

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 ⁽¹⁾ | 6/20/20 | 2,191 |
| Brazil | Bank of America | 625 | 1.00 ⁽¹⁾ | 6/20/20 | (4,261) |
| Brazil | Bank of America | 680 | 1.00 ⁽¹⁾ | 12/20/20 | 2,060 |
| Brazil | Bank of America | 300 | 1.00 ⁽¹⁾ | 12/20/20 | 1,150 |
| Brazil | Bank of America | 100 | 1.00 ⁽¹⁾ | 12/20/20 | 540 |
| Brazil | Barclays Bank PLC | 2,300 | 1.65 | 9/20/19 | (48,414) |
| Brazil | Barclays Bank PLC | 630 | 1.00 ⁽¹⁾ | 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% ⁽¹⁾ | 12/20/20 | \$ 499 |
| Brazil | Credit Suisse | 775 | 1.00 ⁽¹⁾ | 6/20/20 | (11,397) |
| Brazil | Deutsche Bank | 170 | 1.00 ⁽¹⁾ | 12/20/20 | 164 |
| Brazil | HSBC Bank USA | 775 | 1.00 ⁽¹⁾ | 6/20/20 | (9,738) |
| Brazil | HSBC Bank USA | 130 | 1.00 ⁽¹⁾ | 12/20/20 | 649 |
| Brazil | Standard Chartered Bank | 130 | 1.00 ⁽¹⁾ | 12/20/20 | 649 |
| Egypt | Bank of America | 350 | 1.00 ⁽¹⁾ | 6/20/15 | 24,901 |
| Egypt | Bank of America | 1,400 | 1.00 ⁽¹⁾ | 9/20/15 | 124,000 |
| Egypt | Barclays Bank PLC | 105 | 1.00 ⁽¹⁾ | 6/20/15 | 9,425 |
| Egypt | Citigroup Global Markets | 300 | 1.00 ⁽¹⁾ | 6/20/20 | 37,981 |
| Egypt | Citigroup Global Markets | 300 | 1.00 ⁽¹⁾ | 6/20/20 | 36,406 |
| Egypt | Deutsche Bank | 650 | 1.00 ⁽¹⁾ | 6/20/15 | 50,575 |
| Egypt | Deutsche Bank | 300 | 1.00 ⁽¹⁾ | 6/20/15 | 21,031 |
| Egypt | Deutsche Bank | 210 | 1.00 ⁽¹⁾ | 6/20/15 | 18,932 |
| Egypt | Deutsche Bank | 200 | 1.00 ⁽¹⁾ | 6/20/15 | 14,372 |
| Egypt | Deutsche Bank | 350 | 1.00 ⁽¹⁾ | 6/20/20 | 44,138 |
| Egypt | Deutsche Bank | 300 | 1.00 ⁽¹⁾ | 6/20/20 | 41,440 |
| Egypt | Deutsche Bank | 300 | 1.00 ⁽¹⁾ | 6/20/20 | 37,790 |
| Egypt | JPMorgan Chase Bank | 350 | 1.00 ⁽¹⁾ | 6/20/15 | 24,901 |
| Guatemala | Citigroup Global Markets | 1,286 | 1.00 ⁽¹⁾ | 9/20/20 | (904) |
| Italy | Credit Suisse | 6,800 | 0.20 | 12/20/16 | 577,015 |
| Lebanon | Barclays Bank PLC | 500 | 1.00 ⁽¹⁾ | 12/20/14 | 18,239 |
| Lebanon | Barclays Bank PLC | 300 | 1.00 ⁽¹⁾ | 3/20/15 | 13,211 |
| Lebanon | Barclays Bank PLC | 100 | 1.00 ⁽¹⁾ | 3/20/15 | 4,299 |
| Lebanon | Barclays Bank PLC | 100 | 1.00 ⁽¹⁾ | 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 ⁽¹⁾ | 12/20/14 | 35,577 |
| Lebanon | Citigroup Global Markets | 500 | 1.00 ⁽¹⁾ | 12/20/14 | 18,239 |
| Lebanon | Citigroup Global Markets | 350 | 1.00 ⁽¹⁾ | 12/20/14 | 13,188 |
| Lebanon | Citigroup Global Markets | 300 | 1.00 ⁽¹⁾ | 3/20/15 | 15,123 |
| Lebanon | Credit Suisse | 800 | 1.00 ⁽¹⁾ | 3/20/15 | 35,256 |
| Lebanon | Credit Suisse | 200 | 1.00 ⁽¹⁾ | 3/20/15 | 8,746 |
| Lebanon | Credit Suisse | 100 | 1.00 ⁽¹⁾ | 6/20/15 | 5,085 |
| Lebanon | Deutsche Bank | 200 | 1.00 ⁽¹⁾ | 3/20/15 | 9,648 |
| Lebanon | Deutsche Bank | 100 | 1.00 ⁽¹⁾ | 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 ⁽¹⁾ | 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 ⁽¹⁾ | 3/20/15 | (12,625) |
| Russia | Bank of America | 625 | 1.00 ⁽¹⁾ | 6/20/15 | (19,990) |
| Russia | Citigroup Global Markets | 600 | 1.00 ⁽¹⁾ | 6/20/15 | 1,652 |
| Russia | Credit Suisse | 700 | 1.00 ⁽¹⁾ | 3/20/15 | 1,315 |
| Russia | Credit Suisse | 600 | 1.00 ⁽¹⁾ | 6/20/15 | 2,098 |
| Russia | Deutsche Bank | 600 | 1.00 ⁽¹⁾ | 6/20/15 | 2,098 |
| Russia | Goldman Sachs, Inc. | 625 | 1.00 ⁽¹⁾ | 6/20/15 | (19,990) |
| South Africa | Bank of America | 1,200 | 1.00 ⁽¹⁾ | 12/20/19 | 5,111 |
| South Africa | Bank of America | 200 | 1.00 ⁽¹⁾ | 12/20/20 | 2,840 |
| South Africa | Bank of America | 55 | 1.00 ⁽¹⁾ | 12/20/20 | 578 |
| South Africa | Barclays Bank PLC | 1,200 | 1.00 ⁽¹⁾ | 12/20/19 | (2,602) |
| South Africa | Barclays Bank PLC | 500 | 1.00 ⁽¹⁾ | 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% ⁽¹⁾ | 12/20/20 | \$ 2,080 |
| South Africa | Barclays Bank PLC | 80 | 1.00 ⁽¹⁾ | 12/20/20 | 966 |
| South Africa | Citigroup Global Markets | 655 | 1.00 ⁽¹⁾ | 12/20/19 | (5,694) |
| South Africa | Citigroup Global Markets | 200 | 1.00 ⁽¹⁾ | 3/20/20 | (1,948) |
| South Africa | Citigroup Global Markets | 400 | 1.00 ⁽¹⁾ | 3/20/20 | (4,627) |
| South Africa | Credit Suisse | 400 | 1.00 ⁽¹⁾ | 3/20/20 | 2,879 |
| South Africa | Credit Suisse | 200 | 1.00 ⁽¹⁾ | 3/20/20 | (294) |
| South Africa | Credit Suisse | 200 | 1.00 ⁽¹⁾ | 12/20/20 | 2,359 |
| South Africa | Credit Suisse | 85 | 1.00 ⁽¹⁾ | 12/20/20 | 828 |
| South Africa | Deutsche Bank | 155 | 1.00 ⁽¹⁾ | 12/20/20 | 1,975 |
| South Africa | Goldman Sachs, Inc. | 205 | 1.00 ⁽¹⁾ | 12/20/20 | 2,449 |
| South Africa | Goldman Sachs, Inc. | 90 | 1.00 ⁽¹⁾ | 12/20/20 | 1,016 |
| South Africa | JPMorgan Chase Bank | 600 | 1.00 ⁽¹⁾ | 12/20/19 | (6,605) |
| South Africa | JPMorgan Chase Bank | 310 | 1.00 ⁽¹⁾ | 12/20/19 | (6,917) |
| South Africa | JPMorgan Chase Bank | 400 | 1.00 ⁽¹⁾ | 3/20/20 | 2,598 |
| South Africa | JPMorgan Chase Bank | 300 | 1.00 ⁽¹⁾ | 3/20/20 | 2,370 |
| South Africa | JPMorgan Chase Bank | 200 | 1.00 ⁽¹⁾ | 3/20/20 | (1,812) |
| Spain | Barclays Bank PLC | 300 | 1.00 ⁽¹⁾ | 3/20/20 | 28,508 |
| Spain | Barclays Bank PLC | 1,080 | 1.00 ⁽¹⁾ | 12/20/20 | 9,631 |
| Spain | Citigroup Global Markets | 1,200 | 1.00 ⁽¹⁾ | 3/20/20 | 97,147 |
| Spain | Citigroup Global Markets | 1,200 | 1.00 ⁽¹⁾ | 3/20/20 | 65,320 |
| Spain | Deutsche Bank | 1,200 | 1.00 ⁽¹⁾ | 3/20/20 | 98,820 |
| Spain | Deutsche Bank | 1,200 | 1.00 ⁽¹⁾ | 3/20/20 | 65,320 |
| Spain | Deutsche Bank | 500 | 1.00 ⁽¹⁾ | 6/20/20 | 20,691 |
| Spain | Deutsche Bank | 1,045 | 1.00 ⁽¹⁾ | 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 ⁽¹⁾ | 6/20/20 | (1,391) |
| Uruguay | Deutsche Bank | 600 | 1.00 ⁽¹⁾ | 6/20/20 | (1,776) |
| Banco Comercial Portugues, S.A. | JPMorgan Chase Bank | 470 | 1.00 ⁽¹⁾ | 3/20/15 | 135,752 |
| Banco de Sabadell, S.A. | JPMorgan Chase Bank | 470 | 3.00 ⁽¹⁾ | 3/20/15 | 75,370 |

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

* 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:

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

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

* 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:

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

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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:

| Asset Description | Quoted Prices in Active Markets for Identical Assets (Level 1) | Significant Other Observable Inputs (Level 2) | Significant Unobservable Inputs (Level 3) | Total |
|---|---|--|--|----------------|
| Senior Floating-Rate Interests (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:

| | Investments in Senior Floating-Rate Interests | Investments in Common Stocks | Investments in Short-Term Foreign Government Securities | Total |
|--|--|---|--|-------------------------|
| Balance as of October 31, 2010 | \$ 504,027 | \$ 496,034 | \$ | \$ 1,000,061 |
| 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* | | | | |
| Balance as of January 31, 2011 | \$ 476,790 | \$ 2,537,289 | \$ 3,588,848 | \$ 6,602,927 |
| Change in net unrealized appreciation (depreciation) on investments still held as of January 31, 2011 | \$ (22,042) | \$ 1,342,935 | \$ (153,624) | \$ 1,167,269 |

* 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.
-

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