

Eaton Vance Short Duration Diversified Income Fund  
Form N-Q  
September 28, 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

July 31, 2011

Date of Reporting Period

**Item 1. Schedule of Investments**

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**Eaton Vance**  
**Short Duration Diversified Income Fund**  
**July 31, 2011**

**CONSOLIDATED PORTFOLIO OF INVESTMENTS (Unaudited)**

**Senior Floating-Rate Interests 43.1%**

**Principal  
Amount\***

<b>(000 s omitted)</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Aerospace and Defense 0.6%</b>		
	<b>DAE Aviation Holdings, Inc.</b>	
110	Term Loan, 5.26%, Maturing July 31, 2014	\$ 110,210
115	Term Loan, 5.26%, Maturing July 31, 2014	114,702
	<b>Delos Aircraft, Inc.</b>	
300	Term Loan, 7.00%, Maturing March 17, 2016	302,143
	<b>Doncasters (Dundee HoldCo 4 Ltd.)</b>	
113	Term Loan, 4.19%, Maturing May 15, 2015	106,577
113	Term Loan, 4.69%, Maturing May 13, 2016	106,577
GBP 250	Term Loan - Second Lien, 6.64%, Maturing January 13, 2016	381,637
	<b>International Lease Finance Co.</b>	
500	Term Loan, 6.75%, Maturing March 17, 2015	503,170
	<b>TransDigm, Inc.</b>	
448	Term Loan, 4.00%, Maturing February 14, 2017	448,869
		<b>\$ 2,073,885</b>
<b>Automotive 2.2%</b>		
	<b>Allison Transmission, Inc.</b>	
738	Term Loan, 2.94%, Maturing August 7, 2014	\$ 724,231
	<b>Chrysler Group, LLC</b>	
650	Term Loan, 6.00%, Maturing May 24, 2017	633,954
	<b>Delphi Corp.</b>	
385	Term Loan, 3.50%, Maturing March 31, 2017	386,826
	<b>Federal-Mogul Corp.</b>	
942	Term Loan, 2.13%, Maturing December 29, 2014	899,265
556	Term Loan, 2.13%, Maturing December 28, 2015	530,980
	<b>Ford Motor Co.</b>	
342	Term Loan, 2.94%, Maturing December 16, 2013	341,920
	<b>Goodyear Tire &amp; Rubber Co.</b>	
3,175	Term Loan - Second Lien, 1.94%, Maturing April 30, 2014	3,067,275
	<b>KAR Auction Services, Inc.</b>	
575	Term Loan, 5.00%, Maturing May 19, 2017	578,183
	<b>Metaldyne, LLC</b>	
299	Term Loan, 5.25%, Maturing May 18, 2017	299,063
		<b>\$ 7,461,697</b>

**Brokers, Dealers and Investment Houses 0.1%**

**Mondrian Investment Partners, Ltd.**

275	Term Loan, 5.50%, Maturing July 12, 2018	\$	275,000
		\$	<b>275,000</b>

**Building and Development 0.2%**

**Brickman Group Holdings, Inc.**

249	Term Loan, 7.25%, Maturing October 14, 2016	\$	252,248
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**Panolam Industries Holdings, Inc.**

112	Term Loan, 8.25%, Maturing December 31, 2013		109,057
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**RE/MAX International, Inc.**

414	Term Loan, 5.50%, Maturing April 15, 2016		415,670
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**\$ 776,975**

**Business Equipment and Services 3.7%**

**Axiom Corp.**

291	Term Loan, 3.23%, Maturing March 15, 2015	\$	290,048
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Principal Amount* (000 s omitted)	Borrower/Tranche Description	Value
	<b>Advantage Sales &amp; Marketing, Inc.</b>	
373	Term Loan, 5.25%, Maturing December 18, 2017	\$ 375,875
	<b>Affinion Group, Inc.</b>	
1,038	Term Loan, 5.00%, Maturing October 10, 2016	1,036,559
	<b>Dealer Computer Services, Inc.</b>	
475	Term Loan, 3.75%, Maturing April 20, 2018	476,484
	<b>Education Management, LLC</b>	
840	Term Loan, 2.00%, Maturing June 3, 2013	828,609
	<b>Language Line, LLC</b>	
440	Term Loan, 6.25%, Maturing June 20, 2016	443,020
	<b>Mitchell International, Inc.</b>	
187	Term Loan, 2.25%, Maturing March 28, 2014	180,808
	<b>NE Customer Service</b>	
392	Term Loan, 6.00%, Maturing March 23, 2016	391,607
	<b>Protection One Alarm Monitor, Inc.</b>	
360	Term Loan, 6.00%, Maturing June 4, 2016	361,127
	<b>Quintiles Transnational Corp.</b>	
850	Term Loan, 5.00%, Maturing June 8, 2018	847,875
	<b>Sabre, Inc.</b>	
1,337	Term Loan, 2.21%, Maturing September 30, 2014	1,205,614
	<b>Serena Software, Inc.</b>	
1,185	Term Loan, 4.25%, Maturing March 10, 2016	1,156,856
	<b>Sitel (Client Logic)</b>	
165	Term Loan, 7.00%, Maturing January 30, 2017	166,158
	<b>SunGard Data Systems, Inc.</b>	
79	Term Loan, 1.94%, Maturing February 28, 2014	77,396
2,238	Term Loan, 3.85%, Maturing February 26, 2016	2,231,888
	<b>TASC, Inc.</b>	
299	Term Loan, 4.50%, Maturing December 18, 2015	299,812
	<b>Town Sports International, Inc.</b>	
200	Term Loan, 7.00%, Maturing May 4, 2018	200,498
	<b>Travelport, LLC</b>	
EUR 370	Term Loan, 6.04%, Maturing August 21, 2015	511,261
	<b>Vantiv, LLC</b>	
249	Term Loan, 4.50%, Maturing November 3, 2016	249,001
	<b>West Corp.</b>	
139	Term Loan, 2.63%, Maturing October 24, 2013	138,834
339	Term Loan, 4.50%, Maturing July 15, 2016	340,667
965	Term Loan, 4.50%, Maturing July 15, 2016	968,298
		<b>\$ 12,778,295</b>
	<b>Cable and Satellite Television 3.0%</b>	
	<b>Atlantic Broadband Finance, LLC</b>	
245	Term Loan, 4.00%, Maturing March 8, 2016	\$ 246,036

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		<b>Bresnan Communications, LLC</b>	
	224	Term Loan, 4.50%, Maturing December 14, 2017	224,180
		<b>CSC Holdings, Inc.</b>	
	1,451	Term Loan, 1.94%, Maturing March 29, 2016	1,436,812
		<b>DG FastChannel, Inc.</b>	
	300	Term Loan, Maturing July 26, 2018 <sup>(2)</sup>	297,938
		<b>Insight Midwest Holdings, LLC</b>	
	946	Term Loan, 1.96%, Maturing April 7, 2014	939,246
		<b>Kabel Deutschland GmbH</b>	
EUR	761	Term Loan, 3.69%, Maturing March 31, 2014	1,093,464
		<b>MCC Iowa, LLC</b>	
	1,934	Term Loan, 1.91%, Maturing January 30, 2015	1,856,810
		<b>NDS Finance, Ltd.</b>	
	274	Term Loan, 4.00%, Maturing March 12, 2018	271,998
		<b>ProSiebenSat.1 Media AG</b>	
EUR	56	Term Loan, 4.20%, Maturing March 6, 2015	73,187

<b>Principal Amount*</b>		<b>Borrower/Tranche Description</b>	<b>Value</b>
(000 s omitted)			
EUR	232	Term Loan, 3.31%, Maturing June 26, 2015	\$ 318,696
EUR	9	Term Loan, 3.31%, Maturing July 3, 2015	12,934
EUR	56	Term Loan, 4.45%, Maturing March 4, 2016	73,187
		<b>UPC Broadband Holding B.V.</b>	
EUR	1,394	Term Loan, 5.07%, Maturing December 31, 2016	1,954,429
EUR	604	Term Loan, 5.32%, Maturing December 31, 2017	851,060
		<b>YPSO Holding SA</b>	
EUR	93	Term Loan, 5.19%, Maturing June 16, 2014 <sup>(3)</sup>	121,918
EUR	151	Term Loan, 5.19%, Maturing June 16, 2014 <sup>(3)</sup>	198,918
EUR	226	Term Loan, 5.19%, Maturing June 16, 2014 <sup>(3)</sup>	297,222
			<b>\$ 10,268,035</b>

**Chemicals and Plastics 2.4%**

		<b>Ashland, Inc.</b>	
	400	Term Loan, Maturing July 30, 2018 <sup>(2)</sup>	\$ 401,156
		<b>Celanese Holdings, LLC</b>	
	1,027	Term Loan, 3.25%, Maturing October 31, 2016	1,031,962
		<b>Huntsman International, LLC</b>	
	567	Term Loan, 1.72%, Maturing April 21, 2014	552,263
	1,547	Term Loan, 2.72%, Maturing April 19, 2017	1,505,451
		<b>INEOS Group</b>	
	751	Term Loan, 7.50%, Maturing December 16, 2013	778,245
	751	Term Loan, 8.00%, Maturing December 16, 2014	778,723
		<b>MacDermid, Inc.</b>	
EUR	320	Term Loan, 3.64%, Maturing April 11, 2014	453,739
		<b>Momentive Performance Materials</b>	
	495	Term Loan, 3.69%, Maturing May 5, 2015	486,468
		<b>Nalco Co.</b>	
	298	Term Loan, 4.50%, Maturing October 5, 2017	298,378
		<b>Norit NV</b>	
	250	Term Loan, 7.50%, Maturing July 7, 2017	251,250
		<b>Rockwood Specialties Group, Inc.</b>	
	475	Term Loan, 3.75%, Maturing February 9, 2018	477,932
		<b>Solutia, Inc.</b>	
	509	Term Loan, 3.50%, Maturing August 1, 2017	510,941
		<b>Styron S.A.R.L.</b>	
	398	Term Loan, 6.00%, Maturing August 2, 2017	398,705
		<b>Univar, Inc.</b>	
	299	Term Loan, 5.00%, Maturing June 30, 2017	298,367
			<b>\$ 8,223,580</b>

**Conglomerates 1.4%**

**Goodman Global Holdings, Inc.**

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372	Term Loan, 5.75%, Maturing October 28, 2016	\$	374,487
	<b>Jarden Corp.</b>		
528	Term Loan, 3.25%, Maturing March 30, 2018		530,201
	<b>RBS Global, Inc.</b>		
2,000	Term Loan, 2.77%, Maturing July 19, 2013		1,987,500
	<b>RGIS Holdings, LLC</b>		
37	Term Loan, 2.75%, Maturing April 30, 2014		35,644
731	Term Loan, 2.75%, Maturing April 30, 2014		712,879
	<b>Service Master Co.</b>		
45	Term Loan, 2.69%, Maturing July 24, 2014		43,628
452	Term Loan, 2.71%, Maturing July 24, 2014		438,099
	<b>US Investigations Services, Inc.</b>		
404	Term Loan, 3.00%, Maturing February 21, 2015		396,849
	<b>Walter Industries, Inc.</b>		
449	Term Loan, 4.00%, Maturing April 2, 2018		449,792
		\$	<b>4,969,079</b>



<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>(000 s omitted)</b>		
<b>Containers and Glass Products 0.9%</b>		
	<b>Berry Plastics Corp.</b>	
523	Term Loan, 2.26%, Maturing April 3, 2015	\$ 494,209
	<b>Consolidated Container Co.</b>	
292	Term Loan, 2.44%, Maturing March 28, 2014	283,100
	<b>Graham Packaging Holdings Co.</b>	
767	Term Loan, 6.75%, Maturing April 4, 2014	769,068
	<b>Reynolds Group Holdings, Inc.</b>	
988	Term Loan, 4.25%, Maturing February 9, 2018	981,765
550	Term Loan, Maturing August 9, 2018 <sup>(2)</sup>	544,844
		<b>\$ 3,072,986</b>
<b>Cosmetics/Toiletries 0.7%</b>		
	<b>Alliance Boots Holdings, Ltd.</b>	
EUR 1,000	Term Loan, 4.30%, Maturing July 9, 2015	\$ 1,393,792
	<b>Bausch &amp; Lomb, Inc.</b>	
113	Term Loan, 3.44%, Maturing April 24, 2015	112,726
466	Term Loan, 3.48%, Maturing April 24, 2015	463,099
	<b>Prestige Brands, Inc.</b>	
358	Term Loan, 4.76%, Maturing March 24, 2016	360,608
		<b>\$ 2,330,225</b>
<b>Drugs 0.3%</b>		
	<b>Endo Pharmaceuticals Holdings, Inc.</b>	
275	Term Loan, 4.00%, Maturing June 18, 2018	\$ 276,056
	<b>Warner Chilcott Corp.</b>	
154	Term Loan, 4.25%, Maturing March 15, 2018	154,213
308	Term Loan, 4.25%, Maturing March 15, 2018	308,425
	<b>WC Luxco S.A.R.L.</b>	
212	Term Loan, 4.25%, Maturing March 15, 2018	212,042
		<b>\$ 950,736</b>
<b>Ecological Services and Equipment 0.2%</b>		
	<b>Big Dumpster Merger Sub, Inc.</b>	
92	Term Loan, 2.44%, Maturing February 5, 2013	\$ 79,190
	<b>Sensus Metering Systems, Inc.</b>	
125	Term Loan, 4.75%, Maturing May 9, 2017	125,311
	<b>Wastequip, Inc.</b>	
377	Term Loan, 2.44%, Maturing February 5, 2013	325,782
		<b>\$ 530,283</b>

**Electronics/Electrical 1.8%**

	<b>Aspect Software, Inc.</b>		
370	Term Loan, 6.25%, Maturing May 6, 2016	\$	371,238
	<b>Eagle Parent, Inc.</b>		
525	Term Loan, 5.00%, Maturing May 16, 2018		513,188
	<b>Edwards (Cayman Island II), Ltd.</b>		
224	Term Loan, 5.50%, Maturing May 31, 2016		223,502
	<b>Freescale Semiconductor, Inc.</b>		
936	Term Loan, 4.44%, Maturing December 1, 2016		932,644
	<b>Infor Enterprise Solutions Holdings</b>		
250	Term Loan, 5.69%, Maturing March 3, 2014		216,250
376	Term Loan, 5.94%, Maturing July 28, 2015		364,291
720	Term Loan, 5.94%, Maturing July 28, 2015		702,719
92	Term Loan - Second Lien, 6.44%, Maturing March 3, 2014		80,361
158	Term Loan - Second Lien, 6.44%, Maturing March 3, 2014		138,591
	<b>Network Solutions, LLC</b>		
417	Term Loan, 2.44%, Maturing March 7, 2014		404,892
	<b>NXP B.V.</b>		
549	Term Loan, 4.50%, Maturing March 7, 2017		549,311

<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Open Solutions, Inc.</b>	
311	Term Loan, 2.38%, Maturing January 23, 2014	\$ 271,094
	<b>Sensata Technologies Finance Company, LLC</b>	
700	Term Loan, 4.00%, Maturing May 11, 2018	700,312
	<b>Spectrum Brands, Inc.</b>	
589	Term Loan, 5.00%, Maturing June 17, 2016	593,973
	<b>SS&amp;C Technologies, Inc.</b>	
286	Term Loan, 2.24%, Maturing November 23, 2012	282,759
		<b>\$ 6,345,125</b>
<b>Equipment Leasing</b>	<b>0.2%</b>	
	<b>Hertz Corp.</b>	
698	Term Loan, 3.75%, Maturing March 9, 2018	\$ 697,539
		<b>\$ 697,539</b>
<b>Financial Intermediaries</b>	<b>0.8%</b>	
	<b>Citco III, Ltd.</b>	
325	Term Loan, 6.25%, Maturing June 29, 2018	\$ 323,984
	<b>HarbourVest Partners, LLC</b>	
249	Term Loan, 6.25%, Maturing December 14, 2016	250,710
	<b>Interactive Data Corp.</b>	
449	Term Loan, 4.75%, Maturing February 12, 2018	449,331
	<b>Jupiter Asset Management Group</b>	
GBP 114	Term Loan, 4.46%, Maturing March 17, 2015	185,062
	<b>LPL Holdings, Inc.</b>	
113	Term Loan, 1.95%, Maturing June 28, 2013	112,828
356	Term Loan, 4.25%, Maturing June 25, 2015	357,819
	<b>MSCI, Inc.</b>	
688	Term Loan, 3.75%, Maturing March 14, 2017	692,409
	<b>Nuveen Investments, Inc.</b>	
231	Term Loan, 3.25%, Maturing November 13, 2014	226,671
269	Term Loan, 5.75%, Maturing May 12, 2017	269,504
		<b>\$ 2,868,318</b>
<b>Food Products</b>	<b>0.6%</b>	
	<b>Acosta, Inc.</b>	
249	Term Loan, 4.75%, Maturing March 1, 2018	\$ 248,596
	<b>Dole Food Company, Inc.</b>	
193	Term Loan, 5.05%, Maturing July 6, 2018	193,142
358	Term Loan, 5.06%, Maturing July 6, 2018	358,692
	<b>Pierre Foods, Inc.</b>	
273	Term Loan, 7.00%, Maturing September 30, 2016	275,837

**Pinnacle Foods Finance, LLC**

1,031 Term Loan, 2.69%, Maturing April 2, 2014 1,022,500

**\$ 2,098,767**

**Food Service 2.3%**

**Aramark Corp.**

43 Term Loan, 2.06%, Maturing January 27, 2014 \$ 42,066

529 Term Loan, 2.12%, Maturing January 27, 2014 522,177

GBP 525 Term Loan, 2.83%, Maturing January 27, 2014 838,462

77 Term Loan, 3.44%, Maturing July 26, 2016 76,502

1,168 Term Loan, 3.50%, Maturing July 26, 2016 1,163,258

**Buffets, Inc.**

297 Term Loan, 12.00%, Maturing April 21, 2015<sup>(3)</sup> 256,726

35 Term Loan, 7.50%, Maturing April 22, 2015<sup>(3)</sup> 27,357

**Burger King Corp.**

597 Term Loan, 4.50%, Maturing October 19, 2016 596,463

**Del Monte Corp.**

750 Term Loan, 4.50%, Maturing March 8, 2018 747,723

<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>DineEquity, Inc.</b>	
321	Term Loan, 4.25%, Maturing October 19, 2017	\$ 321,898
	<b>Dunkin' Brands, Inc.</b>	
547	Term Loan, 4.25%, Maturing November 23, 2017	547,852
	<b>JRD Holdings, Inc.</b>	
552	Term Loan, 2.47%, Maturing July 2, 2014	547,106
	<b>OSI Restaurant Partners, LLC</b>	
63	Term Loan, 2.50%, Maturing June 14, 2013	60,663
635	Term Loan, 2.50%, Maturing June 14, 2014	612,494
	<b>Selecta</b>	
EUR 741	Term Loan, 4.15%, Maturing June 28, 2015	946,870
	<b>U.S. Foodservice, Inc.</b>	
499	Term Loan, 2.69%, Maturing July 3, 2014	473,392
		<b>\$ 7,781,009</b>
<b>Food/Drug Retailers</b>	<b>1.2%</b>	
	<b>General Nutrition Centers, Inc.</b>	
581	Term Loan, 4.25%, Maturing March 2, 2018	\$ 581,686
	<b>NBTY, Inc.</b>	
448	Term Loan, 4.25%, Maturing October 2, 2017	448,372
	<b>Rite Aid Corp.</b>	
952	Term Loan, 1.94%, Maturing June 4, 2014	908,683
413	Term Loan, 4.50%, Maturing March 2, 2018	406,352
	<b>Roundy's Supermarkets, Inc.</b>	
1,141	Term Loan, 7.00%, Maturing November 3, 2013	1,145,787
	<b>Supervalu, Inc.</b>	
648	Term Loan, 4.50%, Maturing April 28, 2018	639,906
		<b>\$ 4,130,786</b>
<b>Forest Products</b>	<b>0.5%</b>	
	<b>Georgia-Pacific Corp.</b>	
1,182	Term Loan, 2.25%, Maturing December 20, 2012	\$ 1,182,745
418	Term Loan, 3.50%, Maturing December 23, 2014	418,817
		<b>\$ 1,601,562</b>
<b>Health Care</b>	<b>4.7%</b>	
	<b>Alere, Inc.</b>	
475	Term Loan, 4.50%, Maturing June 30, 2017	\$ 474,525
	<b>Ascend Learning</b>	
224	Term Loan, 7.01%, Maturing December 6, 2016	223,782
	<b>Aveta Holdings, LLC</b>	
125	Term Loan, 8.50%, Maturing April 14, 2015	125,521

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	125	Term Loan, 8.50%, Maturing April 14, 2015	125,521
		<b>Biomet, Inc.</b>	
	746	Term Loan, 3.23%, Maturing March 25, 2015	739,504
EUR	337	Term Loan, 4.43%, Maturing March 25, 2015	483,753
		<b>Capsugel Healthcare, Ltd.</b>	
	250	Term Loan, Maturing August 1, 2018 <sup>(2)</sup>	251,000
		<b>Cardinal Health 409, Inc.</b>	
	408	Term Loan, 2.44%, Maturing April 10, 2014	391,680
		<b>Carestream Health, Inc.</b>	
	249	Term Loan, 5.00%, Maturing February 25, 2017	232,958
		<b>Carl Zeiss Vision Holding GmbH</b>	
	40	Term Loan, 4.00%, Maturing September 30, 2019	34,300
		<b>Community Health Systems, Inc.</b>	
	70	Term Loan, 2.50%, Maturing July 25, 2014	68,063
	1,367	Term Loan, 2.50%, Maturing July 25, 2014	1,323,326
	687	Term Loan, 3.75%, Maturing January 25, 2017	671,314
		<b>Dako EQT Project Delphi</b>	
	250	Term Loan - Second Lien, 4.00%, Maturing December 12, 2016	227,313

<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>DaVita, Inc.</b>	
647	Term Loan, 4.50%, Maturing October 20, 2016	\$ 649,291
	<b>DJO Finance, LLC</b>	
159	Term Loan, 3.19%, Maturing May 20, 2014	156,951
	<b>Fenwal, Inc.</b>	
71	Term Loan, 2.50%, Maturing February 28, 2014	67,685
414	Term Loan, 2.50%, Maturing February 28, 2014	394,769
	<b>Grifols SA</b>	
450	Term Loan, 6.00%, Maturing June 1, 2017	452,484
	<b>HCA, Inc.</b>	
1,091	Term Loan, 3.50%, Maturing March 31, 2017	1,071,885
455	Term Loan, 3.50%, Maturing May 1, 2018	447,097
	<b>Health Management Associates, Inc.</b>	
1,008	Term Loan, 2.00%, Maturing February 28, 2014	985,979
	<b>Iasis Healthcare, LLC</b>	
324	Term Loan, 5.00%, Maturing May 3, 2018	323,174
	<b>inVentiv Health, Inc.</b>	
495	Term Loan, 4.75%, Maturing August 4, 2016	493,417
	<b>Kindred Healthcare, Inc.</b>	
350	Term Loan, 5.25%, Maturing June 1, 2018	350,087
	<b>Nyco Holdings</b>	
EUR 290	Term Loan, 5.19%, Maturing December 29, 2014	414,799
EUR 290	Term Loan, 5.94%, Maturing December 29, 2015	414,697
	<b>P&amp;F Capital S.A.R.L.</b>	
EUR 59	Term Loan, 3.72%, Maturing December 20, 2013	84,698
EUR 91	Term Loan, 3.72%, Maturing December 20, 2013	130,619
EUR 114	Term Loan, 3.72%, Maturing December 20, 2013	163,116
EUR 190	Term Loan, 3.72%, Maturing December 20, 2013	272,533
EUR 32	Term Loan, 4.47%, Maturing December 22, 2014	45,768
EUR 66	Term Loan, 4.47%, Maturing December 22, 2014	94,857
EUR 86	Term Loan, 4.47%, Maturing December 22, 2014	122,984
EUR 269	Term Loan, 4.47%, Maturing December 22, 2014	386,461
	<b>RadNet Management, Inc.</b>	
247	Term Loan, 5.75%, Maturing April 1, 2016	247,122
	<b>ReAble Therapeutics Finance, LLC</b>	
424	Term Loan, 2.19%, Maturing November 18, 2013	422,630
	<b>Select Medical Holdings Corp.</b>	
600	Term Loan, 5.50%, Maturing May 25, 2018	590,618
	<b>TriZetto Group, Inc. (The)</b>	
300	Term Loan, 4.75%, Maturing May 2, 2018	298,594
	<b>Vanguard Health Holding Co., LLC</b>	
743	Term Loan, 5.00%, Maturing January 29, 2016	744,106
	<b>VWR Funding, Inc.</b>	
931	Term Loan, 2.69%, Maturing June 30, 2014	907,143

		<b>\$ 16,106,124</b>
<b>Home Furnishings</b>	<b>0.3%</b>	
	<b>National Bedding Co., LLC</b>	
974	Term Loan, 3.75%, Maturing November 28, 2013	\$ 968,792
	<b>Oreck Corp.</b>	
85	Term Loan - Second Lien, 3.75%, Maturing March 19, 2016 <sup>(4)</sup>	76,273
		<b>\$ 1,045,065</b>
<b>Industrial Equipment</b>	<b>0.9%</b>	
	<b>Brand Energy and Infrastructure Services, Inc.</b>	
183	Term Loan, 3.56%, Maturing February 7, 2014	\$ 169,216
	<b>EPD Holdings, (Goodyear Engineering Products)</b>	
84	Term Loan, 2.69%, Maturing July 31, 2014	80,532
590	Term Loan, 2.69%, Maturing July 31, 2014	562,266
200	Term Loan - Second Lien, 5.94%, Maturing July 31, 2015	180,750



<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Generac Acquisition Corp.</b>	
252	Term Loan, 2.74%, Maturing November 11, 2013	\$ 251,357
	<b>JMC Steel Group, Inc.</b>	
150	Term Loan, 4.75%, Maturing April 3, 2017	150,465
	<b>Pinafore, LLC</b>	
442	Term Loan, 4.25%, Maturing September 29, 2016	442,690
	<b>Polypore, Inc.</b>	
797	Term Loan, 2.19%, Maturing July 3, 2014	789,757
	<b>Sequa Corp.</b>	
397	Term Loan, 3.50%, Maturing December 3, 2014	390,702
		<b>\$ 3,017,735</b>
<b>Insurance 0.9%</b>		
	<b>Alliant Holdings I, Inc.</b>	
477	Term Loan, 3.25%, Maturing August 21, 2014	\$ 471,944
	<b>Applied Systems, Inc.</b>	
299	Term Loan, 5.50%, Maturing December 8, 2016	300,179
	<b>CCC Information Services Group, Inc.</b>	
249	Term Loan, 5.50%, Maturing November 11, 2015	250,070
	<b>CNO Financial Group, Inc.</b>	
247	Term Loan, 6.25%, Maturing September 30, 2016	248,466
	<b>Crawford &amp; Company</b>	
324	Term Loan, 5.00%, Maturing October 30, 2013	326,342
	<b>Crump Group, Inc.</b>	
151	Term Loan, 3.20%, Maturing August 1, 2014	147,679
	<b>HUB International Holdings, Inc.</b>	
128	Term Loan, 2.75%, Maturing June 13, 2014	124,359
569	Term Loan, 2.75%, Maturing June 13, 2014	553,227
	<b>U.S.I. Holdings Corp.</b>	
703	Term Loan, 2.69%, Maturing May 5, 2014	685,727
		<b>\$ 3,107,993</b>
<b>Leisure Goods/Activities/Movies 2.2%</b>		
	<b>AMC Entertainment, Inc.</b>	
1,934	Term Loan, 3.50%, Maturing December 16, 2016	\$ 1,922,386
	<b>AMC Networks, Inc.</b>	
275	Term Loan, 4.00%, Maturing December 31, 2018	274,312
	<b>Bombardier Recreational Products</b>	
522	Term Loan, 2.75%, Maturing June 28, 2013	510,009
	<b>Cinemark, Inc.</b>	
975	Term Loan, 3.47%, Maturing April 29, 2016	980,665
	<b>Miramax Film NY, LLC</b>	
178	Term Loan, 7.75%, Maturing May 20, 2016	181,138

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	<b>National CineMedia, LLC</b>	
550	Term Loan, 1.75%, Maturing February 13, 2015	540,100
	<b>Regal Cinemas Corp.</b>	
1,219	Term Loan, 3.50%, Maturing August 23, 2017	1,219,542
	<b>Revolution Studios Distribution Co., LLC</b>	
272	Term Loan, 3.94%, Maturing December 21, 2014	202,904
225	Term Loan - Second Lien, 7.19%, Maturing June 21, 2015 <sup>(4)</sup>	69,300
	<b>SeaWorld Parks &amp; Entertainment, Inc.</b>	
251	Term Loan, 2.94%, Maturing February 17, 2016	251,048
229	Term Loan, 4.00%, Maturing August 17, 2017	229,416
	<b>Six Flags Theme Parks, Inc.</b>	
605	Term Loan, 5.25%, Maturing June 30, 2016	608,739
	<b>SRAM, LLC</b>	
225	Term Loan, 4.77%, Maturing June 7, 2018	225,141
	<b>Zuffa, LLC</b>	
480	Term Loan, 2.25%, Maturing June 19, 2015	470,800
		<b>\$ 7,685,500</b>

<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Lodging and Casinos 0.9%</b>		
<b>Harrah's Operating Co.</b>		
403	Term Loan, 3.23%, Maturing January 28, 2015	\$ 363,983
1,560	Term Loan, 3.25%, Maturing January 28, 2015	1,408,939
<b>Herbst Gaming, Inc.</b>		
409	Term Loan, 10.00%, Maturing December 31, 2015	421,360
<b>Las Vegas Sands, LLC</b>		
107	Term Loan, 2.72%, Maturing November 23, 2016	103,335
530	Term Loan, 2.72%, Maturing November 23, 2016	512,434
<b>VML US Finance, LLC</b>		
109	Term Loan, 4.69%, Maturing May 25, 2012	108,581
217	Term Loan, 4.69%, Maturing May 27, 2013	217,161
		<b>\$ 3,135,793</b>
<b>Nonferrous Metals/Minerals 0.4%</b>		
<b>Fairmount Minerals, Ltd.</b>		
535	Term Loan, 5.25%, Maturing March 15, 2017	\$ 536,532
<b>Noranda Aluminum Acquisition</b>		
341	Term Loan, 1.94%, Maturing May 16, 2014	338,301
<b>Novelis, Inc.</b>		
423	Term Loan, 3.75%, Maturing March 10, 2017	424,020
		<b>\$ 1,298,853</b>
<b>Oil and Gas 1.1%</b>		
<b>CITGO Petroleum Corp.</b>		
569	Term Loan, 9.00%, Maturing June 23, 2017	\$ 593,680
<b>Dynegy Holdings, Inc.</b>		
73	Term Loan, 3.94%, Maturing April 2, 2013	72,479
925	Term Loan, 3.94%, Maturing April 2, 2013	914,389
<b>Frac Tech International, LLC</b>		
440	Term Loan, 6.25%, Maturing May 6, 2016	440,011
<b>Gibson Energy</b>		
400	Term Loan, 5.75%, Maturing June 14, 2018	399,625
<b>MEG Energy Corp.</b>		
250	Term Loan, 4.00%, Maturing March 16, 2018	250,364
<b>Obsidian Natural Gas Trust</b>		
807	Term Loan, 7.00%, Maturing November 2, 2015	818,859
<b>Sheridan Production Partners I, LLC</b>		
25	Term Loan, 6.50%, Maturing April 20, 2017	24,704
40	Term Loan, 6.50%, Maturing April 20, 2017	40,445
304	Term Loan, 6.50%, Maturing April 20, 2017	305,223
		<b>\$ 3,859,779</b>

**Publishing 1.6%**

	<b>Cengage Learning, Inc.</b>	
484	Term Loan, 2.50%, Maturing July 3, 2014	\$ 423,935
	<b>GateHouse Media Operating, Inc.</b>	
307	Term Loan, 2.19%, Maturing August 28, 2014	109,088
731	Term Loan, 2.19%, Maturing August 28, 2014	259,369
	<b>Getty Images, Inc.</b>	
1,226	Term Loan, 5.25%, Maturing November 7, 2016	1,233,140
	<b>Laureate Education, Inc.</b>	
444	Term Loan, 5.25%, Maturing August 15, 2018	424,569
	<b>MediaNews Group, Inc.</b>	
32	Term Loan, 8.50%, Maturing March 19, 2014	31,727
	<b>Nielsen Finance, LLC</b>	
1,616	Term Loan, 2.19%, Maturing August 9, 2013	1,595,838
	<b>SGS International, Inc.</b>	
366	Term Loan, 3.77%, Maturing September 30, 2013	365,835

<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>	
EUR	793	<b>Xsys, Inc.</b> Term Loan, 5.78%, Maturing December 30, 2016	\$ 1,113,415
			<b>\$ 5,556,916</b>
<b>Radio and Television 1.4%</b>			
		<b>Block Communications, Inc.</b>	
	260	Term Loan, 2.19%, Maturing December 22, 2011	\$ 258,576
		<b>CMP Susquehanna Corp.</b>	
	579	Term Loan, 2.19%, Maturing May 3, 2013	575,971
		<b>Cumulus Media, Inc.</b>	
	825	Term Loan, Maturing August 30, 2018 <sup>(2)</sup>	822,247
		<b>Live Nation Worldwide, Inc.</b>	
	518	Term Loan, 4.50%, Maturing November 7, 2016	519,406
		<b>Mission Broadcasting, Inc.</b>	
	125	Term Loan, 5.00%, Maturing September 30, 2016	125,796
		<b>New Young Broadcasting Holding Co., Inc.</b>	
	108	Term Loan, 8.00%, Maturing June 30, 2015	108,800
		<b>Nexstar Broadcasting, Inc.</b>	
	196	Term Loan, 5.00%, Maturing September 30, 2016	196,760
		<b>Tyrol Acquisition 2 SAS</b>	
EUR	250	Term Loan, 5.44%, Maturing January 30, 2015	311,627
EUR	250	Term Loan, 5.44%, Maturing January 29, 2016	311,627
		<b>Univision Communications, Inc.</b>	
	667	Term Loan, 2.19%, Maturing September 29, 2014	638,542
	667	Term Loan, 4.44%, Maturing March 31, 2017	634,836
		<b>Weather Channel</b>	
	269	Term Loan, 4.25%, Maturing February 13, 2017	270,167
			<b>\$ 4,774,355</b>
<b>Retailers (Except Food and Drug) 1.6%</b>			
		<b>Amscan Holdings, Inc.</b>	
	323	Term Loan, 6.75%, Maturing December 4, 2017	\$ 324,242
		<b>Dollar General Corp.</b>	
	500	Term Loan, 2.94%, Maturing July 7, 2014	500,375
		<b>FTD, Inc.</b>	
	200	Term Loan, 4.75%, Maturing June 6, 2018	200,245
		<b>Harbor Freight Tools USA, Inc.</b>	
	373	Term Loan, 6.50%, Maturing December 22, 2017	380,588
		<b>J. Crew Operating Corp.</b>	
	349	Term Loan, 4.75%, Maturing March 7, 2018	336,057
		<b>Jo-Ann Stores, Inc.</b>	
	349	Term Loan, 4.75%, Maturing March 16, 2018	345,579
		<b>Michaels Stores, Inc.</b>	

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463	Term Loan, 2.50%, Maturing October 31, 2013 <b>Neiman Marcus Group, Inc.</b>	455,650
600	Term Loan, 4.75%, Maturing May 16, 2018 <b>Orbitz Worldwide, Inc.</b>	593,099
764	Term Loan, 3.22%, Maturing July 25, 2014 <b>PETCO Animal Supplies, Inc.</b>	702,207
248	Term Loan, 4.50%, Maturing November 24, 2017 <b>Pilot Travel Centers, LLC</b>	246,823
350	Term Loan, 4.25%, Maturing March 30, 2018 <b>Savers, Inc.</b>	351,530
224	Term Loan, 4.25%, Maturing March 3, 2017 <b>Visant Holding Corp.</b>	225,045
274	Term Loan, 5.25%, Maturing December 22, 2016 <b>Yankee Candle Company, Inc. (The)</b>	272,085
531	Term Loan, 2.19%, Maturing February 6, 2014	529,240
		<b>\$ 5,462,765</b>

<b>Principal Amount*</b> (000 s omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Steel 0.1%</b>		
	<b>Niagara Corp.</b>	
201	Term Loan, 10.50%, Maturing June 29, 2014 <sup>(3)(4)</sup>	\$ 188,142
		<b>\$ 188,142</b>
<b>Surface Transport 0.1%</b>		
	<b>Swift Transportation Co., Inc.</b>	
448	Term Loan, 6.00%, Maturing December 21, 2016	\$ 450,836
		<b>\$ 450,836</b>
<b>Telecommunications 2.9%</b>		
	<b>Alaska Communications Systems Holdings, Inc.</b>	
373	Term Loan, 5.50%, Maturing October 21, 2016	\$ 374,618
	<b>Asurion Corp.</b>	
1,150	Term Loan, 5.50%, Maturing May 24, 2018	1,142,808
225	Term Loan - Second Lien, 9.00%, Maturing May 24, 2019	227,000
	<b>BCM Luxembourg, Ltd.</b>	
EUR 368	Term Loan, 3.32%, Maturing September 30, 2014	393,549
EUR 369	Term Loan, 3.57%, Maturing September 30, 2015	393,605
EUR 500	Term Loan - Second Lien, 5.69%, Maturing March 31, 2016	114,952
	<b>CommScope, Inc.</b>	
399	Term Loan, 5.00%, Maturing January 14, 2018	401,117
	<b>Intelsat Jackson Holdings SA</b>	
2,145	Term Loan, 5.25%, Maturing April 2, 2018	2,153,840
	<b>IPC Systems, Inc.</b>	
GBP 241	Term Loan, 3.08%, Maturing May 31, 2014	390,603
	<b>Macquarie UK Broadcast Ventures, Ltd.</b>	
GBP 219	Term Loan, 2.88%, Maturing December 1, 2014	324,670
	<b>MetroPCS Wireless</b>	
1,196	Term Loan, 3.94%, Maturing March 16, 2018	1,193,757
	<b>SBA Communications Corp.</b>	
175	Term Loan, 3.75%, Maturing June 29, 2018	175,219
	<b>Syniverse Technologies, Inc.</b>	
299	Term Loan, 5.25%, Maturing December 21, 2017	299,619
	<b>Telesat Canada, Inc.</b>	
39	Term Loan, 3.19%, Maturing October 31, 2014	38,563
453	Term Loan, 3.19%, Maturing October 31, 2014	448,940
	<b>Wind Telecomunicazioni SpA</b>	
EUR 750	Term Loan, 5.70%, Maturing December 15, 2017	1,054,774
	<b>Windstream Corp.</b>	
843	Term Loan, 2.99%, Maturing December 17, 2015	845,548
		<b>\$ 9,973,182</b>

**Utilities 0.9%**

	<b>AES Corp.</b>		
499	Term Loan, 4.25%, Maturing June 1, 2018	\$	499,997
	<b>Calpine Corp.</b>		
200	Term Loan, 4.50%, Maturing April 2, 2018		198,525
549	Term Loan, 4.50%, Maturing April 2, 2018		544,545
	<b>NRG Energy, Inc.</b>		
875	Term Loan, 4.00%, Maturing July 2, 2018		876,797
	<b>TXU Texas Competitive Electric Holdings Co., LLC</b>		
1,351	Term Loan, 4.73%, Maturing October 10, 2017		1,010,751
		\$	<b>3,130,615</b>
<b>Total Senior Floating-Rate Interests</b>			
<b>(identified cost \$147,947,451)</b>			<b>\$ 148,027,535</b>



**Collateralized Mortgage Obligations 5.5%**

<b>Principal Amount</b> <b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
	<b>Federal Home Loan Mortgage Corp.:</b>	
\$ 3,699	Series 2113, Class QG, 6.00%, 1/15/29	\$ 4,006,009
2,193	Series 2167, Class BZ, 7.00%, 6/15/29	2,318,153
2,863	Series 2182, Class ZB, 8.00%, 9/15/29	3,192,787
		<b>\$ 9,516,949</b>
	<b>Federal National Mortgage Association:</b>	
\$ 124	Series 1989-89, Class H, 9.00%, 11/25/19	\$ 145,503
400	Series 1991-122, Class N, 7.50%, 9/25/21	458,411
3,213	Series 1993-84, Class M, 7.50%, 6/25/23	3,734,334
1,143	Series 1994-42, Class K, 6.50%, 4/25/24	1,297,582
1,012	Series 1997-28, Class ZA, 7.50%, 4/20/27	1,200,408
919	Series 1997-38, Class N, 8.00%, 5/20/27	1,096,004
1,328	Series G-33, Class PT, 7.00%, 10/25/21	1,483,689
		<b>\$ 9,415,931</b>
	<b>Total Collateralized Mortgage Obligations</b> <b>(identified cost \$17,728,764)</b>	<b>\$ 18,932,880</b>

**Commercial Mortgage-Backed Securities 2.6%**

<b>Principal Amount</b> <b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 835	CSFB, Series 2003-C3, Class D, 4.131%, 5/15/38	\$ 841,737
595	CSFB, Series 2004-C3, Class A5, 5.113%, 7/15/36 <sup>(5)</sup>	637,746
160	GCCFC, Series 2003-C1, Class D, 4.29%, 7/5/35 <sup>(6)</sup>	165,826
1,250	GECCM, Series 2004-C3, Class A4, 5.189%, 7/10/39 <sup>(5)</sup>	1,342,188
1,250	GSMS, Series 2004-GG2, Class A6, 5.396%, 8/10/38 <sup>(5)</sup>	1,349,430
500	JPMCC, Series 2010-C2, Class C, 5.531%, 11/15/43 <sup>(5)(6)</sup>	498,322
1,000	MLMT, Series 2004-BPC1, Class A4, 4.724%, 10/12/41 <sup>(5)</sup>	1,043,934
500	MSC, Series 2003-IQ6, Class A4, 4.97%, 12/15/41	530,678
675	RBSCF, Series 2010-MB1, Class C, 4.67%, 4/15/24 <sup>(5)(6)</sup>	717,902
1,225	WBCMT, Series 2004-C12, Class A4, 5.316%, 7/15/41 <sup>(5)</sup>	1,320,660
500	WFCM, Series 2010-C1, Class C, 5.59%, 11/15/43 <sup>(5)(6)</sup>	505,757
		<b>8,954,180</b>

**Total Commercial Mortgage-Backed Securities**  
**(identified cost \$8,109,163)** **\$**

**Mortgage Pass-Throughs 38.2%**

<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
	<b>Federal Home Loan Mortgage Corp.:</b>	
\$ 5,462	2.931%, with maturity at 2035 <sup>(7)</sup>	\$ 5,713,682
8,523	5.00%, with various maturities to 2023 <sup>(8)</sup>	9,184,726
5,464	6.00%, with various maturities to 2029	6,004,309
1,620	6.15%, with maturity at 2027	1,825,170
11,556	6.50%, with various maturities to 2032	13,163,618
9,809	7.00%, with various maturities to 2035	11,369,384
4,257	7.50%, with various maturities to 2035	5,041,383
4,701	8.00%, with various maturities to 2032	5,431,299
4,517	8.50%, with various maturities to 2031	5,535,498
433	9.00%, with maturity at 2031	546,902
314	9.50%, with various maturities to 2022	366,361
506	11.50%, with maturity at 2019	530,121
		<b>\$ 64,712,453</b>

<b>Principal Amount</b> (000 s omitted)	<b>Security</b>	<b>Value</b>
<b>Federal National Mortgage Association:</b>		
\$ 2,918	5.50%, with various maturities to 2029	\$ 3,226,460
4,742	6.00%, with maturity at 2023	5,287,502
2,509	6.324%, with maturity at 2032 <sup>(7)</sup>	2,719,663
5,970	6.50%, with various maturities to 2028	6,613,533
12,899	7.00%, with various maturities to 2033	15,002,800
9,864	7.50%, with various maturities to 2031	11,727,059
2,646	8.00%, with various maturities to 2029	3,136,918
582	8.50%, with various maturities to 2027	672,901
1,349	9.00%, with various maturities to 2029	1,649,815
11	9.50%, with maturity at 2014	12,384
1,063	10.00%, with various maturities to 2031	1,258,354
		<b>\$ 51,307,389</b>
<b>Government National Mortgage Association:</b>		
\$ 4,446	7.50%, with maturity at 2025	\$ 5,250,946
4,866	8.00%, with various maturities to 2027	5,939,120
2,422	9.00%, with various maturities to 2026	3,036,094
377	9.50%, with maturity at 2025	451,471
420	11.00%, with maturity at 2018	459,380
		<b>\$ 15,137,011</b>
<b>Total Mortgage Pass-Throughs</b> (identified cost \$122,192,084)		<b>\$ 131,156,853</b>

**Asset-Backed Securities 0.1%**

<b>Principal Amount</b> (000 s omitted)	<b>Security</b>	<b>Value</b>
\$ 500	Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.00%, 7/17/19 <sup>(9)</sup>	\$ 369,030

<b>Total Asset-Backed Securities</b> (identified cost \$500,000)		<b>\$ 369,030</b>
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**Corporate Bonds & Notes 0.5%**

<b>Principal Amount*</b>		<b>Security</b>	<b>Value</b>
<b>(000 s omitted)</b>			
<b>Building and Development</b>		<b>0.1%</b>	
		<b>Grohe Holding GmbH, Variable Rate</b>	
EUR	394	4.48%, 1/15/14 <sup>(10)</sup>	\$ 561,892
			<b>\$ 561,892</b>
<b>Utilities</b>		<b>0.4%</b>	
		<b>Calpine Corp., Sr. Notes</b>	
\$	575	7.50%, 2/15/21 <sup>(6)</sup>	\$ 598,000
	675	7.875%, 1/15/23 <sup>(6)</sup>	709,594
			<b>\$ 1,307,594</b>
<b>Total Corporate Bonds &amp; Notes</b>			
<b>(identified cost \$1,759,541)</b>			<b>\$ 1,869,486</b>

**Foreign Corporate Bonds & Notes 0.8%**

<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Chile 0.8%</b>		
	<b>JPMorgan Chilean Inflation Linked Note</b>	
\$ 2,447	3.80%, 11/17/15 <sup>(11)</sup>	\$ 2,818,429
<b>Total Chile</b>		<b>\$ 2,818,429</b>
<b>Total Foreign Corporate Bonds &amp; Notes (identified cost \$2,000,000)</b>		<b>\$ 2,818,429</b>

**Foreign Government Bonds 14.9%**

<b>Principal Amount* (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Bermuda 0.2%</b>		
619	Government of Bermuda, 5.603%, 7/20/20 <sup>(6)</sup>	\$ 690,642
<b>Total Bermuda</b>		<b>\$ 690,642</b>
<b>Brazil 0.6%</b>		
BRL 3,426	Nota Do Tesouro Nacional, 6.00%, 5/15/15 <sup>(11)</sup>	\$ 2,166,022
<b>Total Brazil</b>		<b>\$ 2,166,022</b>
<b>Chile 0.8%</b>		
CLP 1,280,000	Government of Chile, 6.00%, 3/1/18	\$ 2,778,118
<b>Total Chile</b>		<b>\$ 2,778,118</b>
<b>Congo 0.5%</b>		
2,270	Republic of Congo, 3.00%, 6/30/29	\$ 1,588,685
<b>Total Congo</b>		<b>\$ 1,588,685</b>
<b>Dominican Republic 1.1%</b>		

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DOP	31,000	Dominican Republic Bonos Internos	Total Return Linked Bond (Citibank, N.A.), 13.00%, 2/25/13 <sup>(12)</sup>	\$	822,413
DOP	24,000	Dominican Republic Bonos Internos	Total Return Linked Bond (Citibank, N.A.), 15.00%, 3/12/12 <sup>(12)</sup>		643,178
DOP	94,600	Dominican Republic Bonos Internos	Total Return Linked Bond (Citibank, N.A.), 16.00%, 7/10/20 <sup>(12)</sup>		2,458,591
<b>Total Dominican Republic</b>				<b>\$</b>	<b>3,924,182</b>
<b>Israel 0.8%</b>					
ILS	2,517	Israel Government Bond, 3.00%, 10/31/19 <sup>(11)</sup>		\$	783,821
ILS	6,191	Israel Government Bond, 5.00%, 4/30/15 <sup>(11)</sup>			2,054,466
<b>Total Israel</b>				<b>\$</b>	<b>2,838,287</b>
<b>Philippines 0.7%</b>					
PHP	98,000	Philippine Government International Bond, 6.25%, 1/14/36		\$	2,243,493
<b>Total Philippines</b>				<b>\$</b>	<b>2,243,493</b>
<b>Poland 0.8%</b>					
PLN	7,881	Poland Government Bond, 3.00%, 8/24/16 <sup>(11)</sup>		\$	2,901,245
<b>Total Poland</b>				<b>\$</b>	<b>2,901,245</b>

<b>Principal Amount*</b> (000 s omitted)	<b>Security</b>	<b>Value</b>
<b>Serbia 2.0%</b>		
RSD 115,840	Serbia Treasury Bill, 0.00%, 8/9/12	\$ 1,435,568
RSD 194,870	Serbia Treasury Bill, 0.00%, 9/6/12	2,394,063
RSD 223,410	Serbia Treasury Bill, 0.00%, 11/22/12	2,680,701
RSD 30,290	Serbia Treasury Bill, 0.00%, 4/25/13	347,267
		<b>\$ 6,857,599</b>
<b>South Africa 3.5%</b>		
ZAR 14,097	Republic of South Africa, 2.50%, 1/31/17 <sup>(11)</sup>	\$ 2,226,038
ZAR 15,372	Republic of South Africa, 2.60%, 3/31/28 <sup>(11)</sup>	2,290,036
ZAR 3,061	Republic of South Africa, 2.75%, 1/31/22 <sup>(11)</sup>	465,850
ZAR 2,749	Republic of South Africa, 5.50%, 12/7/23 <sup>(11)</sup>	533,633
5,854	Republic of South Africa, 6.50%, 6/2/14	6,622,630
		<b>\$ 12,138,187</b>
<b>Taiwan 0.8%</b>		
TWD 50,000	Taiwan Government Bond, 0.25%, 10/21/11	\$ 1,733,070
TWD 28,300	Taiwan Government Bond, 0.25%, 2/10/12	979,899
		<b>\$ 2,712,969</b>
<b>Turkey 1.0%</b>		
TRY 5,553	Turkey Government Bond, 3.00%, 1/6/21 <sup>(11)</sup>	\$ 3,246,208
		<b>\$ 3,246,208</b>
<b>Uruguay 1.0%</b>		
UYU 54,091	Republic of Uruguay, 5.00%, 9/14/18 <sup>(11)</sup>	\$ 3,298,095
		<b>\$ 3,298,095</b>
<b>Venezuela 0.7%</b>		
\$ 3,383	Bolivarian Republic of Venezuela, 7.00%, 3/31/38 <sup>(10)</sup>	\$ 1,995,970
650	Bolivarian Republic of Venezuela, 9.25%, 5/7/28 <sup>(10)</sup>	462,150
		<b>\$ 2,458,120</b>
<b>Vietnam 0.4%</b>		

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VND	1,080,400	Vietnam Government Bond, 7.86%, 10/23/12	\$	50,132
VND	2,593,000	Vietnam Government Bond, 8.30%, 11/14/12		120,672
VND	3,241,100	Vietnam Government Bond, 8.65%, 12/19/12		151,025
VND	1,000,000	Vietnam Government Bond, 8.65%, 12/26/12		46,571
VND	1,268,800	Vietnam Government Bond, 8.70%, 12/5/12		59,224
VND	1,080,400	Vietnam Government Bond, 9.80%, 7/6/13		50,484
VND	2,818,000	Vietnam Government Bond, 11.25%, 5/13/13		134,972
VND	1,000,000	Vietnam Government Bond, 11.40%, 4/26/13		48,011
VND	15,828,200	Vietnam Government Bond, 12.42%, 6/20/13		772,325

**Total Vietnam** **\$ 1,433,416**

**Total Foreign Government Bonds**  
**(identified cost \$47,901,777)** **\$ 51,275,268**



**Common Stocks 1.3%**

Shares	Security	Value
6,477	Buffets, Inc. <sup>(4)(13)</sup>	\$ 26,718
8,898	Dayco Products, LLC <sup>(4)(13)(14)</sup>	498,288
234	Euramax International, Inc. <sup>(13)(14)</sup>	74,784
30,203	Hayes Lemmerz International, Inc. <sup>(4)(13)(14)</sup>	1,812,180
23,498	Herbst Gaming, Inc. <sup>(4)(13)(14)</sup>	119,605
1,357	Ion Media Networks, Inc. <sup>(4)(13)(14)</sup>	949,900
3,419	KNIA Holdings, Inc. <sup>(4)(13)(14)</sup>	46,059
3,023	MediaNews Group, Inc. <sup>(4)(13)(14)</sup>	57,286
19,828	Metro-Goldwyn-Mayer Holdings, Inc. <sup>(13)(14)</sup>	440,802
178	New Young Broadcasting Holding Co., Inc. <sup>(13)(14)</sup>	487,275
1,510	Oreck Corp. <sup>(4)(13)(14)</sup>	103,541
1,346	SuperMedia, Inc. <sup>(13)</sup>	4,913
154	United Subcontractors, Inc. <sup>(4)(13)(14)</sup>	11,809
<b>Total Common Stocks</b> <b>(identified cost \$1,820,645)</b>		<b>\$ 4,633,160</b>

**Warrants 0.0%**

Shares	Security	Value
<b>United States 0.0%</b>		
1,636	Oriental Trading Co., Inc., Expires 2/11/16 <sup>(4)(13)(14)</sup>	\$ 0
1,795	Oriental Trading Co., Inc., Expires 2/11/16 <sup>(4)(13)(14)</sup>	0
<b>Total Warrants</b> <b>(identified cost \$0)</b>		<b>\$ 0</b>

**Precious Metals 2.2%**

Description	Troy Ounces	Value
Gold <sup>(13)</sup>	1,983	\$ 3,223,058
Platinum <sup>(13)</sup>	2,364	4,205,349
<b>Total Precious Metals</b> <b>(identified cost \$6,775,524)</b>		<b>\$ 7,428,407</b>

**Currency Options Purchased 0.0%**<sup>5)</sup>

<b>Description</b>	<b>Principal Amount of Contracts (000 s omitted)</b>	<b>Strike Price</b>	<b>Expiration Date</b>	<b>Value</b>
Euro Put Option	EUR 11,837	EUR 1.17	5/3/12	\$ 112,920
<b>Total Currency Options Purchased (identified cost \$540,846)</b>				<b>\$ 112,920</b>

**Put Options Purchased 0.0%**<sup>5)</sup>

<b>Description</b>	<b>Number of Contracts</b>	<b>Strike Price</b>	<b>Expiration Date</b>	<b>Value</b>
Light Sweet Crude Oil Future 12/11	5	\$ 80	11/15/11	\$ 8,350
<b>Total Put Options Purchased (identified cost \$34,750)</b>				<b>\$ 8,350</b>

**Short-Term Investments 26.8%****Foreign Government Securities 19.7%****Principal  
Amount\*****(000 s omitted)****Security****Value****Brazil 0.4%**

BRL	2,494	Letras Do Tesouro Nacional, 0.00%, 4/1/12	\$	1,484,307
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**Total Brazil****\$ 1,484,307****Croatia 1.2%**

EUR	600	Croatia Treasury Bill, 0.00%, 8/4/11	\$	861,899
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EUR	1,355	Croatia Treasury Bill, 0.00%, 8/25/11		1,943,675
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EUR	898	Croatia Treasury Bill, 0.00%, 9/8/11		1,287,234
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**Total Croatia****\$ 4,092,808****Georgia 0.2%**

	775	Bank of Georgia Promissory Note, 9.00%, 12/7/11	\$	785,286
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**Total Georgia****\$ 785,286****Ghana 0.3%**

GHS	1,541	Ghana Government Bond, 14.47%, 12/15/11	\$	1,031,244
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**Total Ghana****\$ 1,031,244****Iceland 1.1%**

ISK	502,289	Iceland Treasury Bill, 0.00%, 10/17/11	\$	3,684,799
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**Total Iceland****\$ 3,684,799****Indonesia 0.5%**

IDR	663,000	Indonesia Treasury Bill, 0.00%, 8/4/11	\$	77,962
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IDR	663,000	Indonesia Treasury Bill, 0.00%, 8/11/11		77,880
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IDR	331,000	Indonesia Treasury Bill, 0.00%, 9/29/11		38,626
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IDR	12,448,000	Indonesia Treasury Bill, 0.00%, 10/6/11		1,450,254
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IDR	398,000	Indonesia Treasury Bill, 0.00%, 10/20/11		46,329
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IDR	663,000	Indonesia Treasury Bill, 0.00%, 2/9/12		76,124
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<b>Total Indonesia</b>			<b>\$ 1,767,175</b>
<b>Israel 4.7%</b>			
ILS	15,577	Israel Treasury Bill, 0.00%, 8/3/11	\$ 4,550,925
ILS	21,288	Israel Treasury Bill, 0.00%, 9/7/11	6,204,230
ILS	13,228	Israel Treasury Bill, 0.00%, 10/5/11	3,842,904
ILS	5,500	Israel Treasury Bill, 0.00%, 11/2/11	1,594,024
<b>Total Israel</b>			<b>\$ 16,192,083</b>
<b>Kazakhstan 1.0%</b>			
KZT	98,831	Kazakhstan National Bank, 0.00%, 8/5/11	\$ 674,699
KZT	151,600	Kazakhstan National Bank, 0.00%, 8/19/11	1,034,724
KZT	23,164	Kazakhstan National Bank, 0.00%, 9/2/11	158,058
KZT	99,591	Kazakhstan National Bank, 0.00%, 9/9/11	679,445
KZT	146,476	Kazakhstan National Bank, 0.00%, 11/25/11	996,521
KZT	3,767	Kazakhstan National Bank, 0.00%, 3/4/12	25,493
<b>Total Kazakhstan</b>			<b>\$ 3,568,940</b>
<b>Lebanon 0.2%</b>			
LBP	560,050	Lebanon Treasury Bill, 0.00%, 9/22/11	\$ 368,011
LBP	301,420	Lebanon Treasury Note, 6.74%, 10/20/11	200,428

<b>Principal Amount*</b> (000 s omitted)	<b>Security</b>	<b>Value</b>
LBP 150,710	Lebanon Treasury Note, 6.86%, 10/6/11	\$ 100,133
LBP 150,710	Lebanon Treasury Note, 9.06%, 11/10/11	100,979
<b>Total Lebanon</b>		<b>\$ 769,551</b>
<b>Malaysia 3.5%</b>		
MYR 2,357	Malaysia Treasury Bill, 0.00%, 8/9/11	\$ 793,625
MYR 542	Malaysia Treasury Bill, 0.00%, 8/16/11	182,397
MYR 7,431	Malaysia Treasury Bill, 0.00%, 8/23/11	2,498,676
MYR 5,390	Malaysia Treasury Bill, 0.00%, 8/24/11	1,812,734
MYR 1,620	Malaysia Treasury Bill, 0.00%, 9/13/11	543,945
MYR 165	Malaysia Treasury Bill, 0.00%, 9/22/11	55,359
MYR 5,249	Malaysia Treasury Bill, 0.00%, 9/27/11	1,760,131
MYR 2,874	Malaysia Treasury Bill, 0.00%, 10/11/11	962,578
MYR 3,510	Malaysia Treasury Bill, 0.00%, 10/18/11	1,174,926
MYR 4,058	Malaysia Treasury Bill, 0.00%, 11/17/11	1,355,020
MYR 2,333	Malaysia Treasury Bill, 0.00%, 11/24/11	778,539
<b>Total Malaysia</b>		<b>\$ 11,917,930</b>
<b>Philippines 0.3%</b>		
PHP 45,110	Philippine Treasury Bill, 0.00%, 9/7/11	\$ 1,067,529
<b>Total Philippines</b>		<b>\$ 1,067,529</b>
<b>Romania 1.8%</b>		
RON 980	Romania Treasury Bill, 0.00%, 12/28/11	\$ 326,025
RON 6,240	Romania Treasury Bill, 0.00%, 3/21/12	2,049,495
RON 5,590	Romania Treasury Bill, 0.00%, 4/11/12	1,822,057
RON 5,670	Romania Treasury Bill, 0.00%, 5/2/12	1,850,148
RON 480	Romania Treasury Bill, 0.00%, 6/20/12	154,995
RON 440	Romania Treasury Bill, 0.00%, 7/11/12	141,354
<b>Total Romania</b>		<b>\$ 6,344,074</b>
<b>Serbia 0.9%</b>		
RSD 22,940	Serbia Treasury Bill, 0.00%, 12/13/11	\$ 307,788
RSD 110,190	Serbia Treasury Bill, 0.00%, 3/22/12	1,431,852
RSD 17,930	Serbia Treasury Bill, 0.00%, 4/5/12	231,896
RSD 29,000	Serbia Treasury Bill, 0.00%, 6/7/12	366,564
RSD 58,780	Serbia Treasury Bill, 0.00%, 7/6/12	736,229

**Total Serbia** **\$ 3,074,329**

**Sri Lanka 2.3%**

LKR	135,510	Sri Lanka Treasury Bill, 0.00%, 8/5/11	\$ 1,236,614
LKR	35,800	Sri Lanka Treasury Bill, 0.00%, 10/7/11	322,805
LKR	91,000	Sri Lanka Treasury Bill, 0.00%, 1/20/12	804,637
LKR	30,490	Sri Lanka Treasury Bill, 0.00%, 3/9/12	267,063
LKR	36,270	Sri Lanka Treasury Bill, 0.00%, 3/16/12	317,259
LKR	67,120	Sri Lanka Treasury Bill, 0.00%, 3/23/12	586,311
LKR	61,000	Sri Lanka Treasury Bill, 0.00%, 4/27/12	530,413
LKR	200,370	Sri Lanka Treasury Bill, 0.00%, 5/11/12	1,737,516
LKR	230,890	Sri Lanka Treasury Bill, 0.00%, 7/13/12	1,971,372

**Total Sri Lanka** **\$ 7,773,990**

**Uruguay 0.5%**

UYU	5,110	Uruguay Treasury Bill, 0.00%, 8/11/11	\$ 277,065
UYU	10,152	Uruguay Treasury Bill, 0.00%, 8/17/11	549,670
UYU	7,833	Uruguay Treasury Bill, 0.00%, 8/30/11	422,821

<b>Principal Amount*</b>		<b>Security</b>	<b>Value</b>
<b>(000 s omitted)</b>			
UYU	2,775	Uruguay Treasury Bill, 0.00%, 9/16/11	\$ 149,208
UYU	2,700	Uruguay Treasury Bill, 0.00%, 11/17/11	142,899
<b>Total Uruguay</b>			<b>\$ 1,541,663</b>
<b>Vietnam 0.2%</b>			
VND	1,586,000	Vietnam Government Bond, 7.15%, 6/13/12	\$ 74,092
VND	1,586,000	Vietnam Government Bond, 10.90%, 5/24/12	76,245
VND	1,586,000	Vietnam Government Bond, 11.00%, 5/17/12	76,529
VND	7,573,300	Vietnam Government Bond, 11.30%, 4/26/12	365,101
<b>Total Vietnam</b>			<b>\$ 591,967</b>
<b>Zambia 0.6%</b>			
ZMK	2,565,000	Zambia Treasury Bill, 0.00%, 8/29/11	\$ 530,946
ZMK	975,000	Zambia Treasury Bill, 0.00%, 9/12/11	201,239
ZMK	470,000	Zambia Treasury Bill, 0.00%, 10/10/11	96,450
ZMK	3,915,000	Zambia Treasury Bill, 0.00%, 12/12/11	788,395
ZMK	505,000	Zambia Treasury Bill, 0.00%, 3/12/12	97,916
ZMK	2,390,000	Zambia Treasury Bill, 0.00%, 3/19/12	461,987
<b>Total Zambia</b>			<b>\$ 2,176,933</b>
<b>Total Foreign Government Securities</b>			
<b>(identified cost \$66,771,477)</b>			<b>\$ 67,864,608</b>
<b>U.S. Treasury Obligations 0.9%</b>			
<b>Principal Amount</b>		<b>Security</b>	<b>Value</b>
<b>(000 s omitted)</b>			
\$	2,480	U.S. Treasury Bill, 0.00%, 9/15/11 <sup>(8)</sup>	\$ 2,479,784
	86	U.S. Treasury Bill, 0.00%, 10/6/11 <sup>(8)</sup>	86,290
	320	U.S. Treasury Bill, 0.00%, 10/27/11 <sup>(8)</sup>	319,731
	100	U.S. Treasury Bill, 0.00%, 11/17/11 <sup>(8)</sup>	99,970
<b>Total U.S. Treasury Obligations</b>			
<b>(identified cost \$2,985,859)</b>			<b>\$ 2,985,775</b>

**Repurchase Agreements 3.2%**

<b>Description</b>	<b>Principal Amount (000 s omitted)</b>	<b>Value</b>
Bank of America: Dated 5/26/11 with a maturity date of 8/22/11, an interest rate of 0.90% and repurchase proceeds of EUR 1,508,787, collateralized by EUR 1,460,000 Government of France 4.00%, due 10/25/38 and a market value, including accrued interest, of \$2,234,348.	EUR 1,506	\$ 2,163,431
Dated 6/28/11 with a maturity date of 9/1/11, an interest rate of 1.03% and repurchase proceeds of EUR 1,925,347, collateralized by EUR 1,910,000 Belgium Kingdom Government Bond 3.75%, due 9/28/20 and a market value, including accrued interest, of \$2,730,124.	EUR 1,922	2,761,631
Dated 7/28/11 with a maturity date of 8/22/11, an interest rate of 0.95% and repurchase proceeds of EUR 1,272,705, collateralized by EUR 1,200,000 Government of France 4.00%, due 10/25/38 and a market value, including accrued interest, of \$1,836,450.	EUR 1,272	1,827,736
Dated 7/29/11 with a maturity date of 11/3/11, an interest rate of 0.96% and repurchase proceeds of EUR 1,383,422, collateralized by EUR 1,280,000 Government of France 3.75%, due 4/25/17 and a market value, including accrued interest, of \$1,984,242.	EUR 1,380	1,982,921



<b>Description</b>	<b>Principal Amount (000 s omitted)</b>	<b>Value</b>
Citibank:		
Dated 5/20/11 with a maturity date of 8/25/11, an interest rate of 1.06% and repurchase proceeds of EUR 1,484,824, collateralized by EUR 1,450,000 Government of France 4.00%, due 10/25/38 and a market value, including accrued interest, of \$2,219,044.		
	EUR 1,481	\$ 2,127,778
<b>Total Repurchase Agreements (identified cost \$10,788,372)</b>		<b>\$ 10,863,497</b>
 <b>Other Securities 3.0%</b>		
<b>Description</b>	<b>Interest/ Principal Amount (000 s omitted)</b>	<b>Value</b>
Eaton Vance Cash Reserves Fund, LLC, 0.10% <sup>(16)</sup>		
	\$ 7,964	\$ 7,964,387
State Street Bank and Trust Euro Time Deposit, 0.01%, 8/1/11		
	2,442	2,441,681
<b>Total Other Securities (identified cost \$10,406,068)</b>		<b>\$ 10,406,068</b>
<b>Total Short-Term Investments (identified cost \$90,951,776)</b>		<b>\$ 92,119,948</b>
<b>Total Investments 136.0% (identified cost \$448,262,321)</b>		<b>\$ 467,706,446</b>
<b>Other Assets, Less Liabilities (36.0)%</b>		<b>\$ (123,837,794)</b>
<b>Net Assets 100.0%</b>		<b>\$ 343,868,652</b>

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

CSFB - Credit Suisse First Boston Mortgage Securities Corp.

GCCFC	- Greenwich Capital Commercial Funding 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
WFCM	- Wells Fargo Commercial Mortgage Trust
BRL	- Brazilian Real
CLP	- Chilean Peso
DOP	- Dominican Peso
EUR	- Euro
GBP	- British Pound Sterling
GHS	- Ghanaian Cedi
IDR	- Indonesian Rupiah
ILS	- Israeli Shekel
ISK	- Icelandic Krona
KZT	- Kazak Tenge
LBP	- Lebanese Pound
LKR	- Sri Lankan Rupee
MYR	- Malaysian Ringgit
PHP	- Philippine Peso
PLN	- Polish Zloty
RON	- Romanian Leu

RSD - Serbian Dinar  
TRY - New Turkish Lira  
TWD - New Taiwan Dollar  
UYU - Uruguayan Peso  
VND - Vietnamese Dong  
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) This Senior Loan will settle after July 31, 2011, at which time the interest rate will be determined.
- (3) Represents a payment-in-kind security which may pay all or a portion of interest in additional par.
- (4) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (5) Weighted average fixed-rate coupon that changes/updates monthly.
- (6) 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 July 31, 2011, the aggregate value of these securities is \$3,886,043 or 1.1% of the Fund's net assets.
- (7) Adjustable rate mortgage security. Rate shown is the rate at July 31, 2011.
- (8) Security (or a portion thereof) has been pledged to cover collateral requirements on open financial contracts.
- (9) Variable rate security. The stated interest rate represents the rate in effect at July 31, 2011.
- (10) 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.
- (11) 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.
- (12) Represents a structured security whose market value and interest rate are linked to the performance of the underlying security.
- (13) Non-income producing.

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- (14) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (15) Amount is less than 0.05%.
- (16) Affiliated investment company available to Eaton Vance portfolios and funds which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of July 31, 2011. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended July 31, 2011 was \$10,327.

**Securities Sold Short**

**Foreign Government Bonds**

**Principal  
Amount**

<b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Belgium</b>		
EUR (1,550)	Belgium Kingdom Government Bond, 3.75%, 9/28/20	\$ (2,145,298)

**Total Belgium** **\$ (2,145,298)**

**France**

EUR (1,280)	Government of France, 3.75%, 4/25/17	\$ (1,965,724)
EUR (4,110)	Government of France, 4.00%, 10/25/38	(6,108,628)

**Total France** **\$ (8,074,352)**

**Total Foreign Government Bonds  
(proceeds \$9,900,957)** **\$ (10,219,650)**

**Total Securities Sold Short  
(identified cost \$9,900,957)** **\$ (10,219,650)**

**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 July 31, 2011 were \$10,849,230 or 3.2% 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 July 31, 2011 is as follows:

**Forward Commodity Contracts<sup>(1)</sup>**

<b>Settlement Date</b>	<b>Deliver</b>	<b>In Exchange For</b>	<b>Counterparty</b>	<b>Net Unrealized Depreciation</b>
8/29/11	Gold 839 Troy Ounces	United States Dollar 1,275,851	Citigroup Global Markets	\$ (80,594)
10/27/11	Gold 701 Troy Ounces	United States Dollar 999,192	Citigroup Global Markets	(136,112)
4/26/12	Gold 1,387 Troy Ounces	United States Dollar 1,991,233	Citigroup Global Markets	(268,652)
				<b>\$ (485,358)</b>

(1) Non-deliverable contracts that are settled with the counterparty in cash.

**Forward Foreign Currency Exchange Contracts**

**Sales**

<b>Settlement Date</b>	<b>Deliver</b>	<b>In Exchange For</b>	<b>Counterparty</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
8/2/11	New Zealand Dollar 969,000	United States Dollar 833,340	Bank of America	\$ (18,314)
8/3/11	Israeli Shekel 15,576,800	United States Dollar 4,464,418	Deutsche Bank	(87,594)
8/3/11	South African Rand 2,439,301	United States Dollar 356,308	Standard Bank	(8,640)
8/4/11	Czech Koruna 7,100,000	Euro 294,471	Deutsche Bank	1,109
8/4/11	Euro 600,000	United States Dollar 791,274	Deutsche Bank	(70,828)
8/5/11	Japanese Yen 170,225,000	United States Dollar 2,105,703	Goldman Sachs, Inc.	(105,531)
8/5/11				4,237

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	Polish Zloty 2,840,000	Euro 713,120 United States	Nomura International PLC	
8/5/11	Sri Lankan Rupee 135,510,000	Dollar 1,165,677 United States	HSBC Bank USA	(72,138)
8/15/11	South African Rand 38,672,546	Dollar 5,655,866 United States	Bank of America	(119,858)
8/19/11	New Taiwan Dollar 16,450,000	Dollar 573,271 United States	Bank of America	2,728
8/19/11	New Taiwan Dollar 18,190,000	Dollar 634,240 United States	Citigroup Global Markets	3,348
8/19/11	New Taiwan Dollar 15,390,000	Dollar 536,517 United States	Credit Suisse	2,739
8/19/11	New Taiwan Dollar 18,860,000	Dollar 657,716 United States	HSBC Bank USA	3,586
8/22/11	Euro 3,911,425	Dollar 5,486,967 United States	Deutsche Bank	(130,934)
8/22/11	Euro 8,886,058	Dollar 12,481,330 United States	HSBC Bank USA	(281,535)
8/22/11	Euro 9,534,333	Dollar 13,375,687 United States	JPMorgan Chase Bank	(318,283)
8/25/11	Euro 1,355,000	Dollar 1,707,436 United States	Deutsche Bank	(238,598)
8/25/11	Euro 2,000,000	Dollar 2,873,200 United States	Standard Bank	826
8/25/11	New Taiwan Dollar 14,800,000	Dollar 515,554 United States	Credit Suisse	2,218
8/25/11	New Taiwan Dollar 14,460,000	Dollar 503,745	Goldman Sachs, Inc.	2,202



<b>Settlement Date</b>	<b>Deliver</b>	<b>In Exchange For</b>	<b>Counterparty</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
8/26/11	New Taiwan Dollar 13,700,000	United States Dollar 476,439	Bank of America	\$ 1,254
8/29/11	Malaysian Ringgit 2,124,000	United States Dollar 722,326	Bank of America	5,641
8/29/11	Malaysian Ringgit 2,124,000	United States Dollar 722,449	Credit Suisse	5,764
8/29/11	Malaysian Ringgit 2,132,000	United States Dollar 725,170	Goldman Sachs, Inc.	5,786
8/31/11	British Pound Sterling 465,144	United States Dollar 760,718	JPMorgan Chase Bank	(2,567)
8/31/11	Euro 11,009,916	United States Dollar 15,501,300	Citigroup Global Markets	(308,951)
8/31/11	Euro 4,783,000	United States Dollar 6,857,818	Goldman Sachs, Inc.	(10,576)
8/31/11	New Taiwan Dollar 14,920,000	United States Dollar 519,770	Credit Suisse	2,252
9/1/11	Euro 306,450	United States Dollar 441,759	JPMorgan Chase Bank	1,706
9/7/11	Israeli Shekel 5,711,600	United States Dollar 1,633,987	Barclays Bank PLC	(31,469)
9/7/11	Israeli Shekel 15,576,800	United States Dollar 4,455,861	Deutsche Bank	(86,206)
9/8/11	Euro 898,000	United States Dollar 1,140,316	Citigroup Global Markets	(148,957)
9/15/11	South African Rand 24,093,821	United States Dollar 3,500,788	Bank of America	(81,300)
9/20/11	New Taiwan Dollar 16,300,000	United States Dollar 565,383	Bank of America	(101)
9/20/11	New Taiwan Dollar 18,600,000	United States Dollar 645,049	Barclays Bank PLC	(227)

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9/20/11	New Taiwan Dollar 16,600,000	United States Dollar 575,689	Deutsche Bank	(203)
9/20/11	New Taiwan Dollar 18,500,000	United States Dollar 641,470	HSBC Bank USA	(337)
9/22/11	South African Rand 11,284,418	United States Dollar 1,639,081	Bank of America	(36,871)
9/26/11	New Taiwan Dollar 15,206,000	United States Dollar 528,776	Bank of America	1,216
9/26/11	New Taiwan Dollar 15,204,000	United States Dollar 528,522	Credit Suisse	1,033
9/30/11	British Pound Sterling 407,726	United States Dollar 652,459	Goldman Sachs, Inc.	(16,385)
9/30/11	New Taiwan Dollar 7,500,000	United States Dollar 261,716	Bank of America	1,501
9/30/11	New Taiwan Dollar 7,500,000	United States Dollar 261,716	Goldman Sachs, Inc.	1,501
10/3/11	Malaysian Ringgit 1,420,000	United States Dollar 479,325	Bank of America	759
10/3/11	Malaysian Ringgit 1,580,000	United States Dollar 533,297	HSBC Bank USA	809
10/5/11	Israeli Shekel 2,843,000	United States Dollar 784,601	Barclays Bank PLC	(42,781)
10/5/11	Israeli Shekel 10,384,500	United States Dollar 2,967,424	Citigroup Global Markets	(54,717)
10/7/11	Sri Lankan Rupee 35,800,000	United States Dollar 316,394	HSBC Bank USA	(9,072)
10/26/11	New Taiwan Dollar 8,232,000	United States Dollar 286,819	BNP Paribas SA	1,081

<b>Settlement Date</b>	<b>Deliver</b>	<b>In Exchange For</b>	<b>Counterparty</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
10/26/11	New Taiwan Dollar 7,375,000	United States Dollar 256,960	Goldman Sachs, Inc.	\$ 969
10/31/11	British Pound Sterling 411,040	United States Dollar 671,234	JPMorgan Chase Bank	(2,828)
11/2/11	Malaysian Ringgit 1,580,000	United States Dollar 532,650	Barclays Bank PLC	699
11/2/11	Malaysian Ringgit 1,420,000	United States Dollar 478,921	Credit Suisse	838
1/20/12	Sri Lankan Rupee 91,000,000	United States Dollar 808,530	Standard Chartered Bank	(13,823)
3/9/12	Sri Lankan Rupee 30,490,000	United States Dollar 271,263	Standard Chartered Bank	(3,595)
3/16/12	Sri Lankan Rupee 36,270,000	United States Dollar 320,690	Standard Chartered Bank	(6,170)
3/23/12	Sri Lankan Rupee 67,120,000	United States Dollar 595,299	HSBC Bank USA	(9,385)
4/3/12	Brazilian Real 1,607,000	United States Dollar 954,843	Deutsche Bank	(22,100)
4/3/12	Brazilian Real 1,607,000	United States Dollar 955,410	Nomura International PLC	(21,532)
4/3/12	Brazilian Real 886,600	United States Dollar 534,257	Standard Bank	(4,733)
4/3/12	Brazilian Real 1,990,000	United States Dollar 1,185,936	Standard Chartered Bank	(23,844)
4/27/12	Sri Lankan Rupee 61,000,000	United States Dollar 538,869	Standard Chartered Bank	(9,815)
5/11/12	Sri Lankan Rupee 200,370,000	United States Dollar 1,777,906	Standard Chartered Bank	(22,557)
7/13/12	Sri Lankan Rupee 230,890,000	United States Dollar 2,048,713	Standard Chartered Bank	(14,567)

\$ (2,382,120)

**Purchases**

<b>Settlement Date</b>	<b>In Exchange For</b>	<b>Deliver</b>	<b>Counterparty</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
8/2/11	New Zealand Dollar 510,000	United States Dollar 445,679	Credit Suisse	\$ 2,560
8/2/11	New Zealand Dollar 459,000	United States Dollar 401,802	Goldman Sachs, Inc.	1,613
8/4/11	Serbian Dinar 26,706,000	Euro 261,567	JPMorgan Chase Bank	(1,629)
8/5/11	Polish Zloty 7,062,851	Euro 1,767,414	Bank of America	(1,832)
8/8/11	Indonesian Rupiah 7,008,000,000	United States Dollar 815,832	Bank of America	8,630
8/8/11	Indonesian Rupiah 7,358,000,000	United States Dollar 856,677	Citigroup Global Markets	8,962
8/8/11	Indonesian Rupiah 7,008,000,000	United States Dollar 815,832	Goldman Sachs, Inc.	8,630
8/8/11	Singapore Dollar 2,630,000	United States Dollar 2,142,435	Bank of America	41,797
8/8/11	Swedish Krona 15,555,000	Euro 1,711,654	Credit Suisse	12,486
8/9/11	South Korean Won 408,000,000	United States Dollar 376,106	Bank of America	10,822

<b>Settlement Date</b>	<b>In Exchange For</b>	<b>Deliver</b>	<b>Counterparty</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
8/9/11	South Korean Won 447,000,000	United States Dollar 411,982	Barclays Bank PLC	\$ 11,933
8/9/11	South Korean Won 415,000,000	United States Dollar 382,524	Credit Suisse	11,043
8/10/11	South Korean Won 1,080,000,000	United States Dollar 994,796	Deutsche Bank	29,405
8/10/11	South Korean Won 1,042,000,000	United States Dollar 959,794	HSBC Bank USA	28,371
8/12/11	Yuan Renminbi 3,880,000	United States Dollar 581,448	Bank of America	21,449
8/15/11	Hong Kong Dollar 60,538,000	United States Dollar 7,781,634	Standard Chartered Bank	(13,522)
8/15/11	Malaysian Ringgit 2,144,000	United States Dollar 714,262	BNP Paribas SA	8,621
8/15/11	Malaysian Ringgit 1,270,000	United States Dollar 423,587	BNP Paribas SA	4,613
8/15/11	Malaysian Ringgit 10,300,000	United States Dollar 3,421,927	Nomura International PLC	50,877
8/15/11	New Turkish Lira 7,416,347	United States Dollar 4,463,377	Credit Suisse	(84,680)
8/15/11	Serbian Dinar 57,704,000	Euro 552,033	Bank of America	13,180
8/15/11	Serbian Dinar 66,130,000	Euro 642,039	Citigroup Global Markets	1,606
8/16/11	Mexican Peso 10,485,718	United States Dollar 891,339	Standard Bank	878
8/16/11	South Korean Won 57,500,000	United States Dollar 52,981	Bank of America	1,541
8/16/11	South Korean Won 63,500,000	United States Dollar 58,509	Barclays Bank PLC	1,702
8/18/11	Czech Koruna 57,380,000	Euro 2,349,665	Credit Suisse	35,053

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8/18/11	Euro 10,216,446	United States Dollar 14,460,920	Credit Suisse	214,021
8/22/11	Indonesian Rupiah 13,829,000,000	United States Dollar 1,601,320	Citigroup Global Markets	26,687
8/22/11	Indonesian Rupiah 12,638,000,000	United States Dollar 1,463,240	Credit Suisse	24,558
8/22/11	Israeli Shekel 9,860,702	United States Dollar 2,854,203	BNP Paribas SA	24,041
8/23/11	Indonesian Rupiah 2,286,000,000	United States Dollar 264,125	Deutsche Bank	5,005
8/25/11	Czech Koruna 56,849,529	Euro 2,329,756	Credit Suisse	32,460
8/25/11	Indian Rupee 75,350,000	United States Dollar 1,689,545	Credit Suisse	12,163
8/25/11	Indian Rupee 69,730,000	United States Dollar 1,563,705	HSBC Bank USA	11,081
8/25/11	Singapore Dollar 1,327,000	United States Dollar 1,093,919	Bank of America	8,204
8/29/11	Mexican Peso 37,498,872	United States Dollar 3,206,046	Bank of America	(19,121)
8/30/11	Norwegian Krone 7,050,000	Euro 907,494	Goldman Sachs, Inc.	3,984
8/30/11	Norwegian Krone 7,950,000	Euro 1,023,604	Nomura International PLC	4,119
8/30/11	Philippine Peso 35,500,000	United States Dollar 837,343	HSBC Bank USA	3,195

<b>Settlement Date</b>	<b>In Exchange For</b>	<b>Deliver</b>	<b>Counterparty</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
8/31/11	Polish Zloty 2,940,000	Euro 732,188 United States	Standard Bank	\$ 1,995
8/31/11	South Korean Won 2,190,336,000	Dollar 2,081,376 United States	Bank of America	(5,139)
8/31/11	South Korean Won 2,189,864,000	Dollar 2,080,927	Credit Suisse	(5,138)
9/1/11	Swedish Krona 19,924,400	Euro 2,192,989 United States	Goldman Sachs, Inc.	12,869
9/2/11	Philippine Peso 22,000,000	Dollar 520,341 United States	Bank of America	431
9/2/11	Philippine Peso 22,000,000	Dollar 520,218 United States	Credit Suisse	554
9/12/11	Indonesian Rupiah 2,170,000,000	Dollar 253,357 United States	Bank of America	2,161
9/12/11	Indonesian Rupiah 2,340,000,000	Dollar 273,205 United States	Barclays Bank PLC	2,330
9/13/11	Indian Rupee 32,442,000	Dollar 726,414 United States	Bank of America	5,014
9/13/11	Indian Rupee 37,222,000	Dollar 833,537 United States	BNP Paribas SA	5,659
9/13/11	Indian Rupee 32,442,000	Dollar 726,414 United States	Credit Suisse	5,014
9/20/11	Ghanaian Cedi 544,860	Dollar 353,713	Deutsche Bank	1,420
9/20/11	Swedish Krona 30,990,000	Euro 3,341,267 United States	Credit Suisse	117,265
9/22/11	Indonesian Rupiah 2,434,000,000	Dollar 284,346	Standard Chartered Bank	2,170
9/27/11	Norwegian Krone 15,407,300	Euro 1,978,783 United States	Credit Suisse	11,954
9/29/11 9/29/11	Indian Rupee 10,241,000	Dollar 232,177	Bank of America	(1,622) (1,378)

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	Indian Rupee 8,702,000	United States Dollar 197,286	Barclays Bank PLC	
9/29/11	Indian Rupee 9,669,000	United States Dollar 219,259	BNP Paribas SA	(1,581)
9/29/11	Indian Rupee 10,241,000	United States Dollar 232,177	Credit Suisse	(1,622)
9/29/11	Indian Rupee 8,307,000	United States Dollar 188,331	Goldman Sachs, Inc.	(1,316)
10/4/11	South Korean Won 595,000,000	United States Dollar 562,382	Bank of America	285
10/4/11	South Korean Won 645,000,000	United States Dollar 609,641	Citigroup Global Markets	309
10/19/11	New Turkish Lira 1,206,000	United States Dollar 710,247	Nomura International PLC	(6,669)
10/27/11	Ghanaian Cedi 1,067,600	United States Dollar 688,552	Barclays Bank PLC	1,168
11/28/11	Yuan Renminbi 3,863,930	United States Dollar 595,000	Barclays Bank PLC	7,128
11/28/11	Yuan Renminbi 3,865,418	United States Dollar 595,000	JPMorgan Chase Bank	7,360
11/28/11	Yuan Renminbi 7,729,050	United States Dollar 1,190,000	Standard Chartered Bank	14,442
1/30/12	Yuan Renminbi 3,560,000	United States Dollar 551,271	Bank of America	4,414
1/30/12	Yuan Renminbi 12,255,100	Dollar 1,899,927	Barclays Bank PLC	12,988



<b>Settlement Date</b>	<b>In Exchange For</b>	<b>Deliver</b>	<b>Counterparty</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
5/29/12	Yuan Renminbi 15,676,465	United States Dollar 2,452,206	JPMorgan Chase Bank	\$ 1,365
6/4/12	Yuan Renminbi 4,540,000	United States Dollar 709,264	Barclays Bank PLC	(2,582)
6/15/12	Yuan Renminbi 30,114,000	United States Dollar 4,680,448	Barclays Bank PLC	7,397
				<b>\$ 763,151</b>

At July 31, 2011, closed forward foreign currency purchases and sales contracts excluded above amounted to a receivable of \$288,716 and a payable of \$196,245.

#### **Futures Contracts**

<b>Expiration Date</b>	<b>Contracts</b>	<b>Position</b>	<b>Aggregate Cost</b>	<b>Value</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
9/11	14 Euro-Bobl	Long	\$ 2,402,519	\$ 2,404,134	\$ 1,615
9/11	16 Euro-Bobl	Short	(2,671,483)	(2,747,581)	(76,098)
9/11	34 Euro-Bund	Long	6,235,798	6,368,682	132,884
9/11	14 Euro-Buxl	Long	2,148,435	2,233,344	84,909
9/11	7 Japan 10-Year Bond	Short	(12,780,217)	(12,896,149)	(115,932)
9/11	47 U.S. 5-Year Treasury Note	Short	(5,572,070)	(5,707,929)	(135,859)
10/11	22 Platinum	Long	1,855,105	1,963,830	108,725
12/11	19 Gold	Short	(3,073,250)	(3,099,280)	(26,030)
					<b>\$ (25,786)</b>

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	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	\$ (19,593)
Bank of America	ILS 2,600	Receive	3-month ILS TELBOR	4.54	1/6/15	(27,262)
Bank of America	ZAR 5,852	Receive	3-month ZAR JIBAR	6.86	11/17/15	6,699
Bank of America	ZAR 6,082	Receive	3-month ZAR JIBAR	7.18	12/15/15	(2,602)
Bank of America	ZAR 2,773	Receive	3-month ZAR JIBAR	7.26	11/16/20	16,533
Bank of America	ZAR 5,850	Receive	3-month ZAR JIBAR	7.42	11/17/20	25,313
Bank of America	ZAR 4,072	Receive	3-month ZAR JIBAR	7.31	11/19/20	22,297
Barclays Bank PLC	ILS 1,311	Receive	3-month ILS TELBOR	5.15	3/5/20	(9,915)
Barclays Bank PLC	ILS 1,334	Receive	3-month ILS TELBOR	5.16	3/8/20	(10,372)
Citigroup Global Markets	ZAR 2,659	Receive	3-month ZAR JIBAR	7.29	11/19/20	15,106
Credit Suisse	AUD 64,260	Receive	RBA Cash Rate Overnight	4.82	8/3/11	(1,293)

Counterparty	Notional Amount	Fund Pays/Receives	Floating Rate	Floating Rate Index	Annual Fixed Rate	Termination Date	Net Unrealized Appreciation (Depreciation)
Credit Suisse	AUD 64,582	Receive		RBA Cash Rate Overnight	4.82%	8/3/11	\$ (1,618)
Credit Suisse	AUD 77,420	Receive		RBA Cash Rate Overnight	4.85	9/7/11	(5,273)
Deutsche Bank	AUD 64,149	Receive		RBA Cash Rate Overnight	4.83	8/3/11	(2,169)
Deutsche Bank	AUD 81,520	Receive		RBA Cash Rate Overnight	4.85	9/7/11	(5,732)
Deutsche Bank	ZAR 2,073	Receive		3-month ZAR JIBAR	6.71	11/19/15	4,240
Deutsche Bank	ZAR 3,825	Receive		3-month ZAR JIBAR	7.26	11/16/20	22,804
Deutsche Bank	ZAR 2,467	Receive		3-month ZAR JIBAR	7.27	11/19/20	14,522
							<b>\$ 41,685</b>

AUD - Australian Dollar

ILS - Israeli Shekel

ZAR - South African Rand

**Credit Default Swaps Sell Protection**

Reference	Entity	Counterparty	Notional Amount* (000 s omitted)	Contract Annual Fixed Rate**	Termination Date	Current Market Annual Fixed Rate***	Market Value	Upfront Payments Received (Paid)	Net Unrealized Appreciation (Depreciation)
	Argentina	Bank of America	\$ 2,608	5.00% <sup>(1)</sup>	6/20/13	4.00%	\$ 63,185	\$ (13,831)	\$ 49,354
	Argentina	Bank of America	859	5.00 <sup>(1)</sup>	6/20/13	4.00	20,818	(10,394)	10,424
	Argentina	Bank of America	430	5.00 <sup>(1)</sup>	6/20/13	4.00	10,410	(5,352)	5,058
	Argentina	Bank of America	437	5.00 <sup>(1)</sup>	6/20/13	4.00	10,597	(7,186)	3,411
	Argentina		442	5.00 <sup>(1)</sup>	6/20/13	4.00	10,696	(7,493)	3,203

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	Bank of America							
Argentina	Credit Suisse	435	5.00 <sup>(1)</sup>	6/20/13	4.00	10,539	(2,307)	8,232
Argentina	Credit Suisse	446	5.00 <sup>(1)</sup>	6/20/13	4.00	10,806	(3,955)	6,851
Argentina	Credit Suisse	442	5.00 <sup>(1)</sup>	6/20/13	4.00	10,708	(5,520)	5,188
Argentina	Credit Suisse	384	5.00 <sup>(1)</sup>	6/20/13	4.00	9,304	(4,796)	4,508
Argentina	Deutsche Bank	440	5.00 <sup>(1)</sup>	6/20/13	4.00	10,661	(5,110)	5,551
Argentina	Deutsche Bank	442	5.00 <sup>(1)</sup>	6/20/13	4.00	10,708	(5,520)	5,188
Argentina	Deutsche Bank	279	5.00 <sup>(1)</sup>	6/20/13	4.00	6,764	(3,485)	3,279
Argentina	Deutsche Bank	442	5.00 <sup>(1)</sup>	6/20/13	4.00	10,696	(7,493)	3,203
	JPMorgan							
Iceland	Chase Bank	2,600	1.75	3/20/18	2.55	(110,054)		(110,054)
	JPMorgan							
Iceland	Chase Bank	1,000	2.10	3/20/23	2.69	(44,714)		(44,714)
	JPMorgan							
Iceland	Chase Bank	1,000	2.45	3/20/23	2.69	(16,176)		(16,176)
	Bank of America							
South Africa	Bank of America	200	1.00 <sup>(1)</sup>	12/20/15	1.15	(1,064)	1,416	352
	Bank of America							
South Africa	Bank of America	55	1.00 <sup>(1)</sup>	12/20/15	1.15	(293)	408	115
	Barclays Bank PLC							
South Africa	Barclays Bank PLC	145	1.00 <sup>(1)</sup>	12/20/15	1.15	(771)	1,204	433
	Barclays Bank PLC							
South Africa	Barclays Bank PLC	80	1.00 <sup>(1)</sup>	12/20/15	1.15	(426)	659	233
South Africa	Credit Suisse	200	1.00 <sup>(1)</sup>	12/20/15	1.15	(1,064)	1,664	600
South Africa	Credit Suisse	85	1.00 <sup>(1)</sup>	12/20/15	1.15	(452)	770	318
South Africa	Deutsche Bank	155	1.00 <sup>(1)</sup>	12/20/15	1.15	(825)	1,288	463

Reference	Entity	Counterparty	Notional Contract Amount* (000 s omitted)	Annual Fixed Rate**	Termination Date	Current Market Annual Fixed Rate***	Market Value	Upfront Payments Received (Paid)	Net Unrealized Appreciation (Depreciation)
	South Africa	Goldman Sachs, Inc.	\$ 205	1.00% <sup>(1)</sup>	12/20/15	1.15%	\$ (1,091)	\$ 1,788	\$ 697
	South Africa	Goldman Sachs, Inc.	90	1.00 <sub>(1)</sub>	12/20/15	1.15	(479)	815	336
							<b>\$ 18,483</b>	<b>\$ (72,430)</b>	<b>\$ (53,947)</b>

**Credit Default Swaps Buy Protection**

Reference	Entity	Counterparty	Notional Amount (000 s omitted)	Annual Fixed Rate**	Termination Date	Market Value	Upfront Payments Received (Paid)	Net Unrealized Appreciation (Depreciation)
	Austria	Barclays Bank PLC	\$ 2,200	0.44%	12/20/13	\$ 3,323	\$	\$ 3,323
	Austria	Barclays Bank PLC	1,000	1.42	3/20/14	(24,386)		(24,386)
	Brazil	Bank of America	1,000	1.00 <sub>(1)</sub>	6/20/20	34,288	(32,593)	1,695
	Brazil	Bank of America	625	1.00 <sub>(1)</sub>	6/20/20	21,430	(25,703)	(4,273)
	Brazil	Bank of America	680	1.00 <sub>(1)</sub>	12/20/20	25,723	(23,794)	1,929
	Brazil	Bank of America	300	1.00 <sub>(1)</sub>	12/20/20	11,349	(10,268)	1,081
	Brazil	Bank of America	100	1.00 <sub>(1)</sub>	12/20/20	3,783	(3,274)	509
	Brazil	Barclays Bank PLC	2,300	1.65	9/20/19	(52,463)		(52,463)
	Brazil	Barclays Bank PLC	630	1.00 <sub>(1)</sub>	12/20/20	23,832	(22,559)	1,273
	Brazil	Citigroup Global Markets	100	1.00 <sub>(1)</sub>	12/20/20	3,783	(3,313)	470
	Brazil	Credit Suisse	775	1.00 <sub>(1)</sub>	6/20/20	26,573	(37,662)	(11,089)
	Brazil	Deutsche Bank	170	1.00 <sub>(1)</sub>	12/20/20	6,431	(6,282)	149
	Brazil	HSBC Bank USA	775	1.00 <sub>(1)</sub>	6/20/20	26,574	(36,091)	(9,517)
	Brazil		130	1.00 <sup>(1)</sup>	12/20/20	4,918	(4,307)	611

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	HSBC Bank						
	USA						
	Standard						
Brazil	Chartered Bank	130	1.00(1)	12/20/20	4,918	(4,307)	611
	Bank of						
China	America	316	1.00(1)	9/20/16	(2,335)	1,530	(805)
	Barclays Bank						
China	PLC	863	1.00(1)	9/20/16	(6,377)	4,599	(1,778)
China	Credit Suisse	500	1.00(1)	9/20/16	(3,695)	2,424	(1,271)
China	Deutsche Bank	369	1.00(1)	9/20/16	(2,727)	1,787	(940)
	Bank of						
Colombia	America	410	1.00(1)	9/20/21	17,148	(18,669)	(1,521)
	Goldman Sachs,						
Colombia	Inc.	310	1.00(1)	9/20/21	12,966	(13,868)	(902)
	HSBC Bank						
Colombia	USA	900	1.00(1)	9/20/21	37,641	(39,359)	(1,718)
Colombia	Morgan Stanley	460	1.00(1)	9/20/21	19,239	(20,946)	(1,707)
	Bank of						
Egypt	America	350	1.00(1)	6/20/15	23,405	(16,869)	6,536
	Bank of						
Egypt	America	1,400	1.00(1)	9/20/15	104,116	(55,492)	48,624
	Barclays Bank						
Egypt	PLC	105	1.00(1)	6/20/15	7,022	(3,327)	3,695
	Citigroup Global						
Egypt	Markets	300	1.00(1)	6/20/20	52,080	(29,564)	22,516
	Citigroup Global						
Egypt	Markets	300	1.00(1)	6/20/20	52,077	(31,055)	21,022
Egypt	Deutsche Bank	650	1.00(1)	6/20/15	43,468	(27,488)	15,980
Egypt	Deutsche Bank	210	1.00(1)	6/20/15	14,043	(6,582)	7,461
Egypt	Deutsche Bank	300	1.00(1)	6/20/15	20,062	(14,737)	5,325
Egypt	Deutsche Bank	200	1.00(1)	6/20/15	13,374	(9,512)	3,862
Egypt	Deutsche Bank	350	1.00(1)	6/20/20	60,761	(34,656)	26,105
Egypt	Deutsche Bank	300	1.00(1)	6/20/20	52,080	(26,287)	25,793
Egypt	Deutsche Bank	300	1.00(1)	6/20/20	52,081	(29,745)	22,336
	JPMorgan Chase						
Egypt	Bank	350	1.00(1)	6/20/15	23,405	(16,869)	6,536
	Citigroup Global						
Guatemala	Markets	1,286	1.00(1)	9/20/20	90,876	(90,261)	615
Italy	Credit Suisse	6,800	0.20	12/20/16	908,074		908,074
	Barclays Bank						
Lebanon	PLC	500	1.00(1)	12/20/14	37,570	(26,089)	11,481
	Barclays Bank						
Lebanon	PLC	300	1.00(1)	3/20/15	24,433	(15,406)	9,027
	Barclays Bank						
Lebanon	PLC	100	1.00(1)	3/20/15	8,144	(5,227)	2,917
	Barclays Bank						
Lebanon	PLC	100	1.00(1)	3/20/15	8,145	(5,979)	2,166
	Citigroup Global						
Lebanon	Markets	1,200	3.30	9/20/14	(12,170)		(12,170)
	Citigroup Global						
Lebanon	Markets	1,000	1.00(1)	12/20/14	75,139	(52,965)	22,174

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Lebanon	Citigroup Global Markets	500	1.00 <sub>(1)</sub>	12/20/14	37,570	(26,089)	11,481
Lebanon	Citigroup Global Markets	350	1.00 <sub>(1)</sub>	12/20/14	26,298	(17,895)	8,403
Lebanon	Citigroup Global Markets	300	1.00 <sub>(1)</sub>	3/20/15	24,433	(13,724)	10,709
Lebanon	Credit Suisse	800	1.00 <sub>(1)</sub>	3/20/15	65,154	(41,060)	24,094
Lebanon	Credit Suisse	200	1.00 <sub>(1)</sub>	3/20/15	16,289	(10,325)	5,964
Lebanon	Credit Suisse	100	1.00 <sub>(1)</sub>	6/20/15	8,776	(5,138)	3,638
Lebanon	Deutsche Bank	200	1.00 <sub>(1)</sub>	3/20/15	16,288	(9,531)	6,757
Lebanon	Deutsche Bank Bank of	100	1.00 <sub>(1)</sub>	6/20/15	8,776	(5,138)	3,638
Malaysia	America Barclays Bank	800	0.83	12/20/14	(4,559)		(4,559)
Malaysia	PLC	2,100	2.40	3/20/14	(107,843)		(107,843)

Reference	Entity	Counterparty	Contract		Termination Date	Market Value	Upfront Payments Received (Paid)	Net Unrealized Appreciation (Depreciation)
			Notional Amount (000 s omitted)	Annual Fixed Rate**				
Malaysia	Malaysia	Barclays Bank PLC	\$ 1,600	0.82%	12/20/14	\$ (8,563)	\$	\$ (8,563)
Malaysia	Malaysia	Citigroup Global Markets	2,000	2.45	3/20/14	(105,455)		(105,455)
Philippines	Philippines	Barclays Bank PLC	1,000	1.70	12/20/14	(30,329)		(30,329)
Philippines	Philippines	Barclays Bank PLC	1,500	1.84	12/20/14	(52,774)		(52,774)
Philippines	Philippines	Barclays Bank PLC	1,100	1.85	12/20/14	(39,082)		(39,082)
Philippines	Philippines	Barclays Bank PLC	655	1.00 <sup>(1)</sup>	3/20/15	(2,000)	(13,843)	(15,843)
Philippines	Philippines	Citigroup Global Markets	800	1.84	12/20/14	(28,146)		(28,146)
Philippines	Philippines	Citigroup Global Markets	1,100	1.86	12/20/14	(39,465)		(39,465)
Philippines	Philippines	Credit Suisse	5,000	2.15	9/20/11	(25,388)		(25,388)
Philippines	Philippines	JPMorgan Chase Bank	5,000	2.17	9/20/11	(25,647)		(25,647)
Philippines	Philippines	JPMorgan Chase Bank	1,100	1.69	12/20/14	(32,981)		(32,981)
Philippines	Philippines	JPMorgan Chase Bank	656	1.00 <sup>(1)</sup>	3/20/15	(2,003)	(13,864)	(15,867)
Russia	Russia	Bank of America	625	1.00 <sup>(1)</sup>	6/20/15	4,625	(26,796)	(22,171)
Russia	Russia	Citigroup Global Markets	600	1.00 <sup>(1)</sup>	6/20/15	4,439	(7,239)	(2,800)
Russia	Russia	Credit Suisse	700	1.00 <sup>(1)</sup>	3/20/15	3,428	(7,285)	(3,857)
Russia	Russia	Credit Suisse	600	1.00 <sup>(1)</sup>	6/20/15	4,439	(6,843)	(2,404)
Russia	Russia	Deutsche Bank	600	1.00 <sup>(1)</sup>	6/20/15	4,439	(6,843)	(2,404)
Russia	Russia	Goldman Sachs, Inc.	625	1.00 <sup>(1)</sup>	6/20/15	4,625	(26,796)	(22,171)
South Africa	South Africa	Bank of America	1,200	1.00 <sup>(1)</sup>	12/20/19	46,366	(46,696)	(330)
South Africa	South Africa	Bank of America	200	1.00 <sup>(1)</sup>	12/20/20	9,282	(7,234)	2,048
South Africa	South Africa	Bank of America	55	1.00 <sup>(1)</sup>	12/20/20	2,553	(2,182)	371
South Africa	South Africa	Barclays Bank PLC	1,200	1.00 <sup>(1)</sup>	12/20/19	46,366	(53,979)	(7,613)
South Africa	South Africa	Barclays Bank PLC	500	1.00 <sup>(1)</sup>	3/20/20	20,310	(17,256)	3,054



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South Africa	Barclays Bank PLC	145	1.00(1)	12/20/20	6,729	(5,225)	1,504
South Africa	Barclays Bank PLC	80	1.00(1)	12/20/20	3,713	(3,056)	657
South Africa	Citigroup Global Markets	655	1.00(1)	12/20/19	25,308	(33,498)	(8,190)
South Africa	Citigroup Global Markets	200	1.00(1)	3/20/20	8,125	(10,773)	(2,648)
South Africa	Citigroup Global Markets	400	1.00(1)	3/20/20	16,249	(22,238)	(5,989)
South Africa	Credit Suisse	400	1.00(1)	3/20/20	16,249	(15,140)	1,109
South Africa	Credit Suisse	200	1.00(1)	3/20/20	8,124	(9,209)	(1,085)
South Africa	Credit Suisse	200	1.00(1)	12/20/20	9,282	(7,691)	1,591
South Africa	Credit Suisse	85	1.00(1)	12/20/20	3,945	(3,435)	510
South Africa	Deutsche Bank	155	1.00(1)	12/20/20	7,194	(5,821)	1,373
South Africa	Goldman Sachs, Inc.	205	1.00(1)	12/20/20	9,514	(7,854)	1,660
South Africa	Goldman Sachs, Inc.	90	1.00(1)	12/20/20	4,177	(3,504)	673
South Africa	JPMorgan Chase Bank	310	1.00(1)	12/20/19	11,978	(19,841)	(7,863)
South Africa	JPMorgan Chase Bank	600	1.00(1)	12/20/19	23,184	(31,998)	(8,814)
South Africa	JPMorgan Chase Bank	300	1.00(1)	3/20/20	12,186	(11,155)	1,031
South Africa	JPMorgan Chase Bank	400	1.00(1)	3/20/20	16,248	(15,405)	843
South Africa	JPMorgan Chase Bank	200	1.00(1)	3/20/20	8,125	(10,645)	(2,520)
Spain	Barclays Bank PLC	300	1.00(1)	3/20/20	48,941	(3,111)	45,830
Spain	Barclays Bank PLC	1,080	1.00(1)	12/20/20	184,269	(105,164)	79,105
Spain	Citigroup Global Markets	1,200	1.00(1)	3/20/20	195,763	(28,414)	167,349
Spain	Citigroup Global Markets	1,200	1.00(1)	3/20/20	195,762	(58,513)	137,249
Spain	Deutsche Bank	1,200	1.00(1)	3/20/20	195,763	(26,831)	168,932
Spain	Deutsche Bank	1,200	1.00(1)	3/20/20	195,762	(58,513)	137,249
Spain	Deutsche Bank	500	1.00(1)	6/20/20	82,848	(31,481)	51,367
Spain	Deutsche Bank	845	1.00(1)	12/20/20	144,173	(82,281)	61,892
Thailand	Barclays Bank PLC	1,900	0.97	9/20/19	66,088		66,088
Thailand	Citigroup Global Markets	1,600	0.86	12/20/14	4,483		4,483
Thailand	Citigroup Global Markets	900	0.95	9/20/19	32,603		32,603
Thailand	JPMorgan Chase Bank	800	0.87	12/20/14	1,966		1,966
Uruguay	Citigroup Global Markets	300	1.00(1)	6/20/20	13,808	(20,351)	(6,543)

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Uruguay Banco Comercial Portugues, S.A.	Deutsche Bank	600	1.00 <sup>(1)</sup>	6/20/20	27,615	(39,748)	(12,133)
Banco de Sabadell, S.A.	JPMorgan Chase Bank	470	1.00 <sup>(1)</sup>	3/20/15	166,388	(19,008)	147,380
	JPMorgan Chase Bank	470	3.00 <sup>(1)</sup>	3/20/15	86,724	(2,236)	84,488
	Bank of America	683	1.00 <sup>(1)</sup>	9/20/20	35,066	(39,499)	(4,433)
Citibank Corp.	JPMorgan Chase Bank	683	1.00 <sup>(1)</sup>	9/20/20	35,067	(41,808)	(6,741)
Citibank Corp. Erste Group Bank AG	Barclays Bank PLC	470	1.00 <sup>(1)</sup>	3/20/15	22,265	(24,257)	(1,992)
ING Verzekeringen N.V.	JPMorgan Chase Bank	470	1.00 <sup>(1)</sup>	3/20/15	19,409	(10,911)	8,498
	Bank of America	700	1.00 <sup>(1)</sup>	6/20/20	58,824	(85,761)	(26,937)
OA0 Gazprom	Barclays Bank PLC	500	1.00 <sup>(1)</sup>	6/20/15	14,749	(25,770)	(11,021)
OA0 Gazprom	Deutsche Bank	500	1.00 <sup>(1)</sup>	6/20/15	14,750	(25,935)	(11,185)
OA0 Gazprom	Deutsche Bank	170	1.00 <sup>(1)</sup>	9/20/20	14,666	(18,595)	(3,929)
OA0 Gazprom	Deutsche Bank	200	1.00 <sup>(1)</sup>	9/20/20	17,253	(22,572)	(5,319)

Reference	Entity	Counterparty	Contract			Termination Date	Market Value	Upfront Payments Received (Paid)	Net Unrealized Appreciation (Depreciation)
			Notional Amount (000 s omitted)	Annual Fixed Rate**					
	Goldman Sachs, Inc.	\$	170	1.00% <sup>(1)</sup>	9/20/20	\$ 14,666	\$ (18,705)	\$ (4,039)	
	Goldman Sachs, Inc.		310	1.00 <sup>(1)</sup>	9/20/20	26,743	(35,820)	(9,077)	
	JPMorgan Chase Bank		470	1.00 <sup>(1)</sup>	3/20/15	1,882	(318)	1,564	
	Barclays Bank PLC		470	1.00 <sup>(1)</sup>	3/20/15	23,476	(32,747)	(9,271)	
	Bank of America	EUR	1,260	1.00 <sup>(1)</sup>	6/20/16	58,354	(35,659)	22,695	
	Goldman Sachs, Inc.	EUR	1,800	1.00 <sup>(1)</sup>	6/20/16	228,691	(175,650)	53,041	
							<b>\$ 4,119,489</b>	<b>\$ (2,442,667)</b>	<b>\$ 1,676,822</b>

\* If the Fund is the seller of credit protection, the notional amount is the maximum potential amount of future payments the Fund could be required to make if a credit event, as defined in the credit default swap agreement, were to occur. At July 31, 2011, such maximum potential amount for all open credit default swaps in which the Fund is the seller was \$13,901,000.

\*\* 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

### Cross-Currency Swaps

Counterparty	Notional Amount		Notional Amount on Floating		Floating Rate	Fixed Rate	Termination Date	Net Unrealized Appreciation
	on Fixed Rate (Currency Received)	(000 s omitted)	on Floating Rate (Currency Delivered)	(000 s omitted)				
Citigroup Global Markets	TRY	1,163	\$	729	3-month USD-LIBOR-BBA	8.23%	2/25/21	\$ 40,578
Deutsche Bank	TRY	4,266		2,680	3-month USD-LIBOR-BBA	8.20	2/24/21	147,704
								<b>\$ 188,282</b>

TRY - New Turkish Lira

The Fund pays interest on the currency received and receives interest on the currency delivered. At the termination date, the notional amount of the currency received will be exchanged for the notional amount of the currency delivered.

At July 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 and its use of derivatives, 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 and forward commodity contracts, that provide exposure to the investment returns of certain commodities. Commodities-linked derivative 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, currency options and cross currency swaps to enhance return or to hedge against fluctuations in currency exchange rates. It also enters into forward foreign currency exchange contracts to hedge the currency risks of investments it anticipates purchasing and/or as a substitute for the purchase or sale of securities or currencies.

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Interest Rate Risk: The Fund utilizes various interest rate derivatives including futures, interest rate swaps and cross-currency 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 July 31, 2011 was as follows:

<b>Risk</b>	<b>Derivative</b>	<b>Fair Value</b>	
		<b>Asset Derivatives</b>	<b>Liability Derivatives</b>
Commodity	Forward Commodity Contracts	\$	\$ (485,358)
Commodity	Futures Contracts*	108,725	(26,030)
Commodity	Put Options Purchased	8,350	
		<b>\$ 117,075</b>	<b>\$ (511,388)</b>
Credit	Credit Default Swaps	\$ 4,923,769	\$ (785,797)
		<b>\$ 4,923,769</b>	<b>\$ (785,797)</b>
Foreign Exchange	Currency Options Purchased	\$ 112,920	\$
Foreign Exchange	Forward Foreign Currency Exchange Contracts	1,255,500	(2,781,998)
		<b>\$ 1,368,420</b>	<b>\$ (2,781,998)</b>
Interest Rate	Cross-Currency Swaps	\$ 188,282	\$
Interest Rate	Futures Contracts*	219,408	(327,889)
Interest Rate	Interest Rate Swaps	127,514	(85,829)
		<b>\$ 535,204</b>	<b>\$ (413,718)</b>

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

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

<b>Aggregate cost</b>	<b>\$ 449,817,840</b>
Gross unrealized appreciation	\$ 22,850,748
Gross unrealized depreciation	(4,962,142)

**Net unrealized appreciation**

**\$ 17,888,606**

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.

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

<b>Asset Description</b>	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Senior Floating-Rate Interests	\$	\$ 147,693,820	\$ 333,715	\$ 148,027,535
Collateralized Mortgage Obligations		18,932,880		18,932,880
Commercial Mortgage-Backed Securities		8,954,180		8,954,180
Mortgage Pass-Throughs		131,156,853		131,156,853
Asset-Backed Securities		369,030		369,030
Corporate Bonds & Notes		1,869,486		1,869,486
Foreign Corporate Bonds & Notes		2,818,429		2,818,429
Foreign Government Bonds		51,275,268		51,275,268
Common Stocks	4,913	1,002,861	3,625,386	4,633,160
Warrants			0	0
Precious Metals	7,428,407			7,428,407
Currency Options Purchased		112,920		112,920
Put Options Purchased	8,350			8,350
Short-Term Investments				
Foreign Government Securities		67,864,608		67,864,608
U.S. Treasury Obligations		2,985,775		2,985,775
Repurchase Agreements		10,863,497		10,863,497
Other Securities		10,406,068		10,406,068
<b>Total Investments</b>	<b>\$ 7,441,670</b>	<b>\$ 456,305,675</b>	<b>\$ 3,959,101</b>	<b>\$ 467,706,446</b>
Forward Foreign Currency Exchange Contracts	\$	\$ 1,255,500	\$	\$ 1,255,500
Futures Contracts	328,133			328,133
Swaps Contracts		5,239,565		5,239,565
<b>Total</b>	<b>\$ 7,769,803</b>	<b>\$ 462,800,740</b>	<b>\$ 3,959,101</b>	<b>\$ 474,529,644</b>
<b>Liability Description</b>				
Securities Sold Short	\$	\$ (10,219,650)	\$	\$ (10,219,650)
Forward Foreign Currency Exchange Contracts		(2,781,998)		(2,781,998)
Forward Commodity Contracts		(485,358)		(485,358)
Futures Contracts	(353,919)			(353,919)

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Swaps Contracts		(871,626)		(871,626)
<b>Total</b>	<b>\$</b>	<b>(353,919)</b>	<b>\$</b>	<b>(14,358,632)</b>
			<b>\$</b>	<b>(14,712,551)</b>

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

	<b>Investment in Senior</b>		<b>Investment in</b>	
	<b>Floating-Rate Interests</b>	<b>Investment in Common Stocks</b>	<b>Warrants</b>	<b>Total</b>
<b>Balance as of October 31, 2010</b>	<b>\$ 504,027</b>	<b>\$ 496,034</b>	<b>\$</b>	<b>\$ 1,000,061</b>
Realized gains (losses)	(460,328)	25,314		(435,014)
Change in net unrealized appreciation (depreciation)	311,801	1,982,682		2,294,483
Cost of purchases	66,651	144,983	0	211,634
Proceeds from sales	(88,490)	(65,851)		(154,341)
Accrued discount (premium)	54			54
Transfers to Level 3*		1,042,224		1,042,224
Transfers from Level 3*				
<b>Balance as of July 31, 2011</b>	<b>\$ 333,715</b>	<b>\$ 3,625,386</b>	<b>\$ 0</b>	<b>\$ 3,959,101</b>
<b>Change in net unrealized appreciation (depreciation) on investments still held as of July 31, 2011</b>	<b>\$ (29,334)</b>	<b>\$ 1,982,682</b>	<b>\$</b>	<b>\$ 1,953,348</b>

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

At July 31, 2011, the value of investments transferred between Level 1 and Level 2, if any, during the fiscal year to date then ended was not significant.

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



**Item 2. Controls and Procedures**

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

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

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**Signatures**

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

Eaton Vance Short Duration Diversified Income Fund

By: /s/ Payson F. Swaffield

Payson F. Swaffield  
President

Date: September 26, 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/ Payson F. Swaffield

Payson F. Swaffield  
President

Date: September 26, 2011

By: /s/ Barbara E. Campbell

Barbara E. Campbell  
Treasurer

Date: September 26, 2011