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Pioneer Diversified High Income Trust
Form N-Q
March 28, 2014

OMB APPROVAL
OMB Number: 3235-0578
Expires: January 31, 2016
Estimated average burden
hours per response.....
10.5

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS
OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-22014

Pioneer Pioneer Diversified High Income Trust
(Exact name of registrant as specified in charter)

60 State Street, Boston, MA 02109
(Address of principal executive offices) (ZIP code)

Terrence J. Cullen, Pioneer Investment Management, Inc.,
60 State Street, Boston, MA 02109
(Name and address of agent for service)

Registrant's telephone number, including area code: (617) 742-7825

Date of fiscal year end: April 30

Date of reporting period: January 31, 2014

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after close of the first and third fiscal quarters, pursuant to Rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. ss. 3507.

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ITEM 1. Schedule of Investments.

File the schedules as of the close of the reporting period as set forth in ss. 210.12-12 12-14 of Regulation S-X [17 CFR 210.12-12 12-14]. The schedules need not be audited.

Pioneer Diversified

High Income Trust

NQI January 31, 2014

Ticker Symbol: HNW

| Principal Amount USD (\$) | S&P/Moody's Rating | | Value |
|------------------------------|-----------------------|---|------------|
| | | ASSET BACKED SECURITIES - 2.1% of Net Assets | |
| 802,178(a) | CCC/Caa3 | Aircraft Finance Trust, Series 1999-1A, Class A1, 0.64%, 5/15/24 (144A) | \$ 312,850 |
| 100,000 | BB/NR | CarNow Auto Receivables Trust, Series 2012-1A, Class D, 6.9%, 11/15/16 (144A) | 102,005 |
| 81,268 | BB+/Ba2 | Continental Airlines 1998-1 Class B Pass Through Trust, 6.748%, 3/15/17 | 86,957 |
| 250,000 | BBB/Ba2 | Delta Air Lines 2010-1 Class B Pass Through Trust, 6.375%, 1/2/16 (144A) | 267,500 |
| 290,000(b) | NR/NR | GMAT Trust, Series 2013-1A, Class M, 5.0%, 11/25/43 (144A) | 278,828 |
| 76,649(a) | B-/Caa1 | GSAMP Trust, Series 2006-HE8, Class | 73,236 |

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| | | |
|------------|---|--------------|
| | A2B, 0.288%, 1/25/37 | |
| 939,719 | NR/NRMonty Parent Issuer LLC, Series 2013-LTR, 4.25%, 10/20/15 | 940,454 |
| 940,000 | NR/Ba2Nations Equipment Finance Funding I LLC, Series 2013-1A, Class C, 5.5%, 5/20/21 (144A) | 940,000 |
| 137,549 | BB/NRWestgate Resorts LLC, Series 2012-2A, Class C, 9.0%, 1/20/25 (144A) | 141,241 |
| 346,510 | NR/NRWestgate Resorts LLC, Series 2012-BA, Class A, 9.5%, 2/20/25 (144A) | 353,440 |
| | TOTAL ASSET BACKED SECURITIES (Cost \$3,506,048) | \$ 3,496,511 |
| | COLLATERALIZED MORTGAGE OBLIGATIONS - 2.4% of Net Assets | |
| 275,000 | NR/NRCAM Mortgage Trust, Series 2014-1, Class M, 5.5%, 12/15/53 (144A) | \$ 273,716 |
| 662,185(a) | CCC/Caa2Carrington Mortgage Loan Trust, Series 2007-FRE1, Class A2, 0.358%, 2/25/37 | 595,023 |
| 200,000(b) | CCC/B3Credit Suisse First Boston Mortgage Securities Corp., Series 2004-C4, Class E, 5.135%, 10/15/39 (144A) | 178,178 |
| 101,389 | NR/NRExtended Stay America Trust, Series 2013-ESHM, Class M, 7.625%, 12/5/19 (144A) | 101,793 |
| 124,911 | BBB+/Ba3Global Mortgage Securitization, Ltd., Series 2004-A, Class B1, 5.25%, 11/25/32 (144A) | 119,958 |
| 205,788 | CCC/Caa3Global Mortgage Securitization, Ltd., Series 2005-A, Class B3, 5.25%, 4/25/32 | 164,302 |
| 375,000(a) | NR/Ba2GS Mortgage Securities Corp. II, Series 2013-KYO, Class E, 3.763%, 11/8/29 (144A) | 377,827 |
| 159,933(b) | B/NRGSR Mortgage Loan Trust, Series 2004-3F, Class B1, 5.714%, 2/25/34 | 142,344 |

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|---------------------------------|-----------------------|--|--------------|
| 213,269 | NR/NR | Homeowner Assistance Program Reverse Mortgage Loan Trust, Series 2013-RM1, Class A, 4.0%, 5/26/53 (144A) | 208,534 |
| 793,195(a) | B/Ba3 | Impac CMB Trust, Series 2004-9, Class 1A1, 0.918%, 1/25/35 | 705,228 |
| 150,000(a) | BB/NR | JPMorgan Chase Commercial Mortgage Securities Trust, Series 2013-FL3, Class E, 3.122%, 4/15/28 (144A) | 149,268 |
| 556,571(b) | BB/NRLB | UBS Commercial Mortgage Trust, Series 2006-C1, Class AJ, 5.276%, 2/15/41 | 560,596 |
| 400,000(b) | B-/B1 | Wachovia Bank Commercial Mortgage Trust, Series 2007-C34, Class AJ, 5.969%, 5/15/46 | 409,543 |
| | | TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS (Cost \$3,974,555) | \$ 3,986,310 |
| | | COMMERCIAL MORTGAGE-BACKED SECURITIES - 0.5% of Net Assets | |
| 150,000(b) | NR/Ba1 | Bear Stearns Commercial Mortgage Securities Trust, Series 2005-PWR7, Class B, 5.214%, 2/11/41 | \$ 151,887 |
| Principal Amount USD (\$) | S&P/Moody's Rating | | Value |
| 250,000(b) | NR/Baa3 | COMM 2012-CCRE2 Mortgage Trust, Series 2012-CR2, Class E, 4.858%, 8/15/45 (144A) | \$ 236,271 |
| 200,000(a) | BB-/NR | COMM 2013-FL3 Mortgage Trust, Series 2013-FL3, Class RGC2, 4.5%, 10/13/28 (144A) | 200,188 |
| 150,600(a) | NR/Ba1 | JPMorgan Chase Commercial Mortgage Securities Corp., | 142,726 |

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|-----------|---|--------------|
| | Series 2006-FL2A, Class G, 0.52%, 11/15/18 (144A) TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES (Cost \$687,536) | \$ 731,072 |
| | SENIOR SECURED FLOATING RATE LOAN INTERESTS - 23.9% of Net Assets *(a) | |
| | AUTOMOBILES & COMPONENTS - 2.5% Auto Parts & Equipment - 1.2% | |
| 118,388 | B/B1 Federal-Mogul Corp., Tranche B Term Loan, 2.108%, 12/29/14 | \$ 117,796 |
| 69,670 | B/B1 Federal-Mogul Corp., Tranche C Term Loan, 2.108%, 12/28/15 | 69,322 |
| 247,500 | B+/B1 Metaldyne LLC, USD Term Loan, 5.0%, 12/18/18 | 249,913 |
| 280,741 | B+/B1 TI Group Automotive Systems LLC, Additional Term Loan, 5.5%, 3/28/19 | 282,496 |
| 213,927 | BB/Ba2 Tomkins LLC, Term Loan B-2, 3.75%, 9/29/16 | 215,379 |
| 972,662 | B+/B1 Tower Automotive Holdings USA, LLC, Refinancing First Lien Term Loan, 4.0%, 4/23/20 | 980,962 |
| 140,650 | B/Ba3 UCI International, Inc., (United Components), Term Loan, 5.5%, 7/26/17 | 141,617 |
| | | \$ 2,057,485 |
| | Automobile Manufacturers - 0.9% | |
| 1,462,500 | BB/Ba1 Chrysler Group LLC, Tranche B Term Loan, 3.5%, 5/24/17 | \$ 1,472,425 |
| | Tires & Rubber - 0.4% | |
| 575,000 | BB/Ba1 Goodyear Tire & Rubber Co., Second Lien Term Loan, 4.75%, 4/30/19 | \$ 582,367 |
| | Total Automobiles & Components | \$ 4,112,277 |
| | CAPITAL GOODS - 2.5% | |

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|---------------------------|--------------------|--|--------------|
| | | Aerospace & Defense - 1.2% | |
| 320,000 | CCC+/Caa1 | Consolidated Precision Products Corp., Second Lien Term Loan, 8.75%, 4/30/21 | \$ 325,200 |
| 831,525 | B/B2 | DAE Aviation Holdings, Inc., Tranche B-1 Loan, 6.25%, 11/2/18 | 839,494 |
| 186,560 | B/Caa1 | Hunter Defense Technologies, Inc., Term Loan, 3.49%, 8/22/14 | 176,765 |
| 376,959 | B/B2 | Standard Aero, Ltd., Tranche B-2 Loan, 6.25%, 11/2/18 | 380,571 |
| 321,180 | BB-/B1 | TASC, Inc., New Tranche B Term Loan, 4.5%, 12/18/15 | 306,125 |
| | | | \$ 2,028,155 |
| | | Construction & Farm Machinery & Heavy Trucks - 0.5% | |
| 390,000 | B/Ba3 | Navistar, Inc., Tranche B, Term Loan, 5.75%, 8/17/17 | \$ 397,800 |
| 457,481 | B+/B2 | Waupaca Foundry, Inc. Term Loan, 4.5%, 6/29/17 | 458,625 |
| | | | \$ 856,425 |
| | | Electrical Components & Equipment - 0.4% | |
| 557,938 | BB+/Ba2 | WireCo WorldGroup, Inc., Term Loan, 6.0%, 2/15/17 | \$ 563,168 |
| | | Trading Companies & Distributors - 0.4% | |
| 416,698 | BBB/Ba2 | AWAS Finance Luxembourg 2012 SA, Term Loan, 3.5%, 7/16/18 | \$ 419,476 |
| Principal Amount USD (\$) | S&P/Moody's Rating | | Value |
| | | Trading Companies & Distributors (continued) | |
| 284,593 | B+/Ba3 | WESCO Distribution, Inc., Tranche B-1 Loan, 3.75%, 12/12/19 | \$ 285,660 |
| | | | \$ 705,136 |
| | | Total Capital Goods | \$ 4,152,884 |
| | | COMMERCIAL & PROFESSIONAL SERVICES - 0.2% | |
| | | Commercial Printing - 0.1% | |
| 121,889 | NR/Caa3 | | \$ 123,717 |

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| | | Cenveo Corp., Term Loan B, 6.25%, 2/13/17 Security & Alarm Services - 0.1% | |
| 204,785 | B+/B1 | Protection One, Inc., 2012 Term Loan, 4.25%, 3/21/19 | \$ 205,553 |
| | | Total Commercial & Professional Services | \$ 329,270 |
| | | CONSUMER DISCRETIONARY - 1.0% Automobiles & Components - 0.4% | |
| 700,000 | B+/B2 | CWGS Group LLC, Term Loan, 5.75%, 2/20/20 | \$ 705,250 |
| | | Education Services - 0.6% | |
| 950,000 | B+/B2 | McGraw-Hill School Education Holdings LLC, Term B Loan, 6.25%, 12/18/19 | \$ 963,260 |
| | | Total Consumer Discretionary | \$ 1,668,510 |
| | | CONSUMER DURABLES & APPAREL - 0.1% Textiles - 0.1% | |
| 109,819 | NR/Ba3 | Klockner Pentaplast of America, Inc., Term Loan B-1, 5.75%, 12/21/16 | \$ 111,100 |
| | | Total Consumer Durables & Apparel | \$ 111,100 |
| | | CONSUMER SERVICES - 1.2% Hotels, Resorts & Cruise Lines - 0.5% | |
| 864,063 | BB-/Ba2 | Seven Sea Cruises S. DE R.L., Term B-1 Loan, 4.75%, 12/21/18 | \$ 868,923 |
| | | Restaurants - 0.7% | |
| 526,650 | B+/B1 | Landry's, Inc., (fka Landry's Restaurants, Inc.), Term Loan B, 4.0%, 4/24/18 | \$ 532,575 |
| 544,825 | B/Ba3 | NPC International, Inc., Term Loan, 4.0%, 12/28/18 | 551,295 |
| | | Total Consumer Services | \$ 1,083,870 |
| | | | \$ 1,952,793 |

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| | | CONSUMER STAPLES - 0.1% | |
| | | Personal Products - 0.1% | |
| 100,000 | NR/NR | Altrium Innovations, Inc., Second Lien Term Loan, 0.0%, 7/29/21 | \$ 102,188 |
| | | Total Consumer Staples | \$ 102,188 |
| | | ENERGY - 1.3% | |
| | | Coal & Consumable Fuels - 0.2% | |
| 352,500 | NR/NRPT | Bumi Resources Tbk, Term Loan, 18.165%, 11/7/14 | \$ 352,500 |
| | | Oil & Gas Exploration & Production - 1.1% | |
| 400,000 | BB-/Ba3 | Chesapeake Energy Corp., Term Loan, 5.75%, 12/2/17 | \$ 409,833 |
| 685,000 | B-/B2 | Fieldwood Energy LLC, Closing Date Second Lien Term Loan, 8.375%, 9/30/20 | 705,061 |
| 650,000 | CCC+/B3 | Samson Investment Co., Second Initial Term Loan, 5.0%, 9/25/18 | 657,475 |
| | | Total Energy | \$ 1,772,369 |
| | | | \$ 2,124,869 |
| | | FOOD, BEVERAGE & TOBACCO - 0.7% | |
| | | Packaged Foods & Meats - 0.7% | |
| 232,449 | B/B1 | Del Monte Foods Co., Initial Term Loan, 4.0%, 3/8/18 | \$ 233,960 |
| 940,000 | B-/NR | New HB Acquisition LLC, Term B Loan, 6.75%, 4/9/20 | 977,600 |
| | | Total Food, Beverage & Tobacco | \$ 1,211,560 |
| Principal Amount USD (\$) | S&P/Moody's Rating | | Value |

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| | HEALTH CARE EQUIPMENT & SERVICES - 3.6% | |
| | Health Care Equipment & Services - 0.1% | |
| 240,128 | BB-/Ba2Kinetic Concepts, Inc., Dollar E-1 Term Loan, 4.0%, 5/4/18 | \$ 242,614 |
| 268,442 | Health Care Facilities - 1.0% BB/Ba2CHS/Community Health Systems, Inc., Extended Term Loan, 3.487%, 1/25/17 | \$ 270,812 |
| 715,474 | BB/Ba2CHS/Community Health Systems, Inc., Term B Loan, 4.25%, 1/27/21 | 723,778 |
| 82,372 | BB/Ba3HCA, Inc., Tranche B-4 Term Loan, 2.997%, 5/1/18 | 82,611 |
| 197,545 | BB/NRHCA, Inc., Tranche B-5 Term Loan, 2.91%, 3/31/17 | 198,149 |
| 322,567 | B+/Ba3Kindred Healthcare, Inc., Term B-1 Loan, 4.25%, 6/1/18 | 325,770 |
| | | \$ 1,601,120 |
| | Health Care Services - 2.0% | |
| 377,708 | B+/B2AccentCare, Inc., Term Loan, 6.5%, 12/22/16 | \$ 201,130 |
| 370,313 | B/B2Bioscrip, Inc., Delayed Term Loan, 6.5%, 7/31/20 | 368,461 |
| 617,188 | B/B2Bioscrip, Inc., Initial Term B Loan, 6.5%, 7/31/20 | 614,102 |
| 800,000 | B/B2Gentiva Health Services, Inc., Initial Term Loan B, 6.5%, 10/18/19 | 805,500 |
| 341,123 | B-/B2Inventiv Health, Inc., Consolidated Term Loan, 7.5%, 8/4/16 | 339,951 |
| 462,675 | B/NRSurgical Care Affiliates LLC, Class C Term Loan, 4.25%, 6/29/18 | 465,277 |
| 283,225 | B/B2Valitas Health Services, Inc., Term Loan B, 5.75%, 6/2/17 | 275,791 |
| 487,500 | NR/B3Virtual Radiologic Corp., Term Loan B, 7.25%, 12/22/16 | 292,012 |
| | | \$ 3,362,224 |
| | Health Care Supplies - 0.1% | |
| 238,284 | B+/NRAlere, Inc., Term Loan B, 5.5%, 6/30/17 | \$ 240,394 |

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| | Health Care Technology - 0.4% | | |
| 240,653 | BB-/Ba3IMS Health, Inc., Tranche B-1 Dollar Term Loan, 3.75%, 9/1/17 | | \$ 242,507 |
| 347,416 | CCC/Caa3Medical Card System, Inc., Term Loan, 0.0%, 9/17/15 | 331,783 | \$ 574,290 |
| | Total Health Care Equipment & Services | | \$ 6,020,642 |

| | | | |
|---------|---|---------|--------------|
| | HOUSEHOLD & PERSONAL PRODUCTS - 0.8% | | |
| | Household Products - 0.4% | | |
| 423,777 | BB-/B1SRAM LLC, First Lien Term Loan, 4.0%, 4/10/20 | | \$ 426,425 |
| 215,446 | B-/B2Wash MultiFamily Laundry Systems LLC, U.S. Term Loan, 4.5%, 2/21/19 | 216,793 | \$ 643,218 |
| | Personal Products - 0.2% | | |
| 215,357 | BB-/NRNBTY, Inc., B-2 Term Loan, 3.5%, 10/1/17 | | \$ 217,165 |
| 208,828 | B+/Ba2Revlon Consumer Products Corp., Replacement Term Loan, 4.0%, 11/20/17 | 211,047 | \$ 428,212 |
| | Security & Alarm Services - 0.2% | | |
| 270,204 | B/Ba3Monitronics International, Inc., Term Loan B, 4.25%, 3/23/18 | | \$ 272,569 |
| | Total Household & Personal Products | | \$ 1,343,999 |

| | | | |
|---------|---|--|------------|
| | INDUSTRIALS - 0.2% | | |
| | Industrial Conglomerates - 0.2% | | |
| 355,000 | B-/Caa1Filtration Group Co., Initial Second Lien Term Loan, 8.25%, 11/22/21 | | \$ 364,911 |
| | Total Industrials | | \$ 364,911 |

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| Principal Amount USD (\$) | S&P/Moody's Rating | Value |
|---------------------------------|-----------------------|-------|

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| | | INSURANCE - 1.0% | |
| | | Multi-Line Insurance - 0.4% | |
| 574,200 | B-/B1 | Alliant Holdings I LLC, Initial Term Loan, 4.25%, 12/20/19 | \$ 577,160 |
| | | Property & Casualty Insurance - 0.6% | |
| 593,765 | CCC/Caa2 | Confie Seguros Holding II Co., Second Lien Term Loan, 10.25%, 5/8/19 | \$ 598,961 |
| 450,459 | NR/B1 | USI, Inc., Initial Term Loan, 4.25%, 12/27/19 | 453,837 |
| | | | \$ 1,052,798 |
| | | Total Insurance | \$ 1,629,958 |
| | | MATERIALS - 1.2% | |
| | | Commodity Chemicals - 0.1% | |
| 196,515 | BB-/B1 | Taminco Global Chemical Corp., Tranche B-2 Dollar Term Loan, 4.25%, 2/15/19 | \$ 197,579 |
| | | Diversified Chemicals - 0.2% | |
| 299,417 | B+/B2 | Univar, Inc., Term Loan B, 5.0%, 6/30/17 | \$ 298,160 |
| | | Diversified Metals & Mining - 0.3% | |
| 72,253(c) | NR/NR | Long Haul Holdings, Ltd., Facility Term Loan A, 0.0%, 1/12/13 | \$ 28,179 |
| 566,375(c) | B+/Caa1 | Preferred Proppants LLC, Initial Term Loan B, 11.75%, 12/15/16 | 448,381 |
| 57,668(c) | NR/NR | PT Bakrie & Brothers Tbk, Facility Term Loan B, 0.0%, 1/20/13 | 22,490 |
| | | | \$ 499,050 |
| | | Metal & Glass Containers - 0.3% | |
| 469,690 | B/B1 | Tank Holding Corp., Initial Term Loan, 4.25%, 7/9/19 | \$ 469,984 |
| | | Paper Products - 0.0% | |
| 100,000 | B/B2 | Exopack LLC/Cello-Foil Products, Inc., USD Term Loan, 5.25%, 5/8/19 | \$ 101,969 |
| | | Specialty Chemicals - 0.3% | |
| 123,694 | BB+/Ba1 | Chemtura Corp., New Term Loan, 3.5%, 8/29/16 | \$ 124,622 |
| 344,239 | BB+/Ba2 | | 346,031 |

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| | | Huntsman International LLC, Extended Term B Loan, 2.712%, 4/19/17 | \$ 470,653 |
| | | Total Materials | \$ 2,037,395 |
| | | MEDIA - 1.6% | |
| | | Advertising - 0.6% | |
| 962,550 | | B-/B1 Affinion Group, Inc., Tranche B Term Loan, 6.75%, 10/9/16 | \$ 957,081 |
| | | Broadcasting - 0.7% | |
| 315,000 | | CCC+/Caa2 Learfield Communications, Inc., Initial Second Lien Term Loan, 8.75%, 10/8/21 | \$ 322,875 |
| 404,700 | | B+/Ba3 TWCC Holding Corp., Term Loan, 3.5%, 2/13/17 | 405,523 |
| 468,180 | | B+/B2 Univision Communications, Inc., Converted Extended First-Lien Term Loan, 4.0%, 3/1/20 | 471,313 |
| | | | \$ 1,199,711 |
| | | Cable & Telecommunications - 0.2% | |
| 422,842 | | B/B1 WideOpenWest Finance LLC, Term Loan B, 4.75%, 4/1/19 | \$ 426,775 |
| | | Movies & Entertainment - 0.1% | |
| 100,450 | | NR/Baa3 Cinedigm Digital Funding I LLC, Term Loan, 3.75%, 2/28/18 | \$ 100,827 |
| | | Total Media | \$ 2,684,394 |
| | | PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES - 0.8% | |
| | | Life Sciences Tools & Services - 0.8% | |
| 1,293,360 | | BB-/B3 Catalent Pharma, Inc., Dollar Term Loan, 3.66%, 9/15/16 | \$ 1,302,386 |
| | | Total Pharmaceuticals, Biotechnology & Life Sciences | \$ 1,302,386 |

| Principal Amount | S&P/Moody's Rating | Value |
|---------------------|-----------------------|-------|
|---------------------|-----------------------|-------|

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USD (\$)

| | | | |
|---------|-----------|---|--------------|
| | | RETAILING - 0.5% | |
| | | Computer & Electronics | |
| | | Retail - 0.5% | |
| 839,012 | B/B2 | Targus Group International, Inc., Term Loan, 12.0%, 5/24/16 | \$ 755,111 |
| | | Total Retailing | \$ 755,111 |
| | | SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT - 0.3% | |
| | | Semiconductor Equipment - 0.3% | |
| 561,549 | BB-/B1 | Aeroflex, Inc., Tranche B-1 Term Loan, 4.5%, 11/9/19 | \$ 567,516 |
| | | Total Semiconductors & Semiconductor Equipment | \$ 567,516 |
| | | SOFTWARE & SERVICES - 2.2% | |
| | | Application Software - 1.5% | |
| 617,369 | B-/Ba3 | Expert Global Solutions, Inc., Advance First Lien Term Loan B, 8.5%, 4/3/18 | \$ 614,153 |
| 427,388 | NR/B2 | Houghton Mifflin Co., Term Loan, 0.0%, 5/22/18 | 429,792 |
| 940,531 | BB+/NR | Nuance Communications, Inc., Term Loan C, 2.91%, 8/7/19 | 939,747 |
| 500,000 | CCC+/Caa1 | Vertafore, Inc., Second Lien Term Loan, 9.75%, 10/29/17 | 510,000 |
| | | Internet Software & Services - 0.2% | \$ 2,493,692 |
| 243,125 | BB+/Ba3 | Autotrader.com, Inc., Tranche B-1 Term Loan, 4.0%, 12/15/16 | \$ 244,645 |
| | | IT Consulting & Other Services - 0.5% | |
| 823,970 | BB/Ba3 | SunGuard Data Systems, Inc., Tranche C Term Loan, 3.918%, 2/28/17 | \$ 829,037 |
| | | Total Software & Services | \$ 3,567,374 |

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| | | TECHNOLOGY HARDWARE & EQUIPMENT - 0.4% | |
| | | Communications Equipment - 0.1% | |
| 86,182 | BB+/Ba2 | CommScope, Inc., Tranche 2 Term Loan, 2.739%, 1/21/17 | \$ 86,613 |
| 129,273 | BB+/Ba2 | CommScope, Inc., Tranche 4 Term Loan, 3.25%, 1/14/18 | 130,323 \$ 216,936 |
| | | Electronic Components - 0.3% | |
| 477,897 | B/B2 | Scitor Corp., Term Loan, 5.0%, 2/15/17 | \$ 473,217 |
| | | Total Technology Hardware & Equipment | \$ 690,153 |
| | | TELECOMMUNICATION SERVICES - 0.5% | |
| | | Integrated Telecommunication Services - 0.5% | |
| 782,433 | BB/Ba3 | West Corp., Term B-8 Loan, 3.25%, 6/30/18 | \$ 785,204 |
| | | Total Telecommunication Services | \$ 785,204 |
| | | TRANSPORTATION - 0.9% | |
| | | Air Freight & Logistics - 0.9% | |
| 439,482 | B/B1 | Ceva Group Plc, Dollar Tranche B Pre-Funded L/C, 0.147%, 8/31/16 | \$ 438,658 |
| 919,588 | CCC+/B2 | Ceva Group Plc, U.S. Tranche B Term Loan, 5.247%, 8/31/16 | 917,864 |
| 194,025 | B-/B2 | Ozburn-Hessey Holding Co., LLC, Term Loan, 6.75%, 5/23/19 | 196,208 |
| | | Total Transportation | \$ 1,552,730 |
| | | UTILITIES - 0.3% | |
| | | Electric Utilities - 0.3% | |
| 629,720 | CCC-/Caa3 | Texas Competitive Electric Holdings Co., LLC, 2017 | \$ 439,342 |

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Term Loan, 4.739%,
10/10/17

Total Utilities \$ 439,342

TOTAL SENIOR
SECURED FLOATING
RATE LOAN INTERESTS
(Cost \$39,667,086) \$ 39,506,565

| Principal Amount USD (\$) | S&P/Moody's Rating | | Value |
|---------------------------------|-----------------------|--|--------------|
| | | CORPORATE BONDS & NOTES - 96.4% of Net Assets | |
| | | AUTOMOBILES & COMPONENTS - 0.6% Auto Parts & Equipment - 0.6% | |
| 350,000 | B/Caa1 | International Automotive Components Group SA, 9.125%, 6/1/18 (144A) | \$ 364,875 |
| 275,000 | B/B3 | Pittsburgh Glass Works LLC, 8.0%, 11/15/18 (144A) | 297,000 |
| 290,000 | B+/B2 | Stackpole International Intermediate Co. SA / Stackpole International Powder, 7.75%, 10/15/21 (144A) | 302,325 |
| | | Total Automobiles & Components | \$ 964,200 |
| | | BANKS - 1.5% Diversified Banks - 1.1% | |
| 525,000 | CCC+/B3 | Banco de Galicia y Buenos Aires, 8.75%, 5/4/18 (144A) | \$ 466,975 |
| 500,000(b) | NR/Caa3 | Banco Macro SA, 9.75%, 12/18/36 | 400,000 |
| 200,000 | NR/Ba1 | Turkiye IS Bankasi AS, 6.0%, 10/24/22 (144A) | 173,500 |
| 750,000 | BBB-/NR | UBS AG/Stamford CT, 7.625%, 8/17/22 | 862,009 |
| | | | \$ 1,902,484 |
| | | Regional Banks - 0.4% | |
| 600,000(b)(d) | BBB/Baa3 | PNC Financial Services Group, Inc., 4.459%, 5/29/49 | \$ 600,750 |

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| | | |
|---------------|---|--------------|
| | Total Banks | \$ 2,503,234 |
| | CAPITAL GOODS - 6.9% | |
| | Aerospace & Defense - 0.9% | |
| 600,000 | B-/Caa1ADS Tactical, Inc., 11.0%, 4/1/18 (144A) | \$ 570,000 |
| 870,000 | B-/B2DynCorp International, Inc., 10.375%, 7/1/17 | 895,013 |
| | | \$ 1,465,013 |
| | Building Products - 0.4% | |
| 300,000 | BB-/B2USG Corp., 7.875%, 3/30/20 (144A) | \$ 339,000 |
| 365,000 | BB-/B2USG Corp., 9.75%, 8/1/14 (144A) | 380,969 |
| | | \$ 719,969 |
| | Construction & Engineering - 1.1% | |
| 900,000 | B/B2Empresas ICA S.A.B. de C.V., 8.9%, 2/4/21 (144A) | \$ 909,000 |
| 1,000,000 | BB-/B1OAS Investments GMBH, 8.25%, 10/19/19 (144A) | 963,750 |
| | | \$ 1,872,750 |
| | Construction & Farm Machinery & Heavy Trucks - 1.0% | |
| 360,000 | B-/B3Meritor, Inc., 6.75%, 6/15/21 | \$ 376,200 |
| 660,000 | CCC-/B3Navistar International Corp., 8.25%, 11/1/21 | 679,800 |
| 160,000 | CCC-/Caa2Stanadyne Holdings, Inc., 10.0%, 8/15/14 | 157,200 |
| 500,000(e) | CC/CaStanadyne Holdings, Inc., 12.0%, 2/15/15 | 350,625 |
| | | \$ 1,563,825 |
| | Electrical Components & Equipment - 0.5% | |
| 750,000 | B-/B3WireCo WorldGroup, Inc., 9.5%, 5/15/17 | \$ 776,250 |
| | Industrial Conglomerates - 0.3% | |
| 455,000 | B+/B2JB Poindexter & Co., Inc., 9.0%, 4/1/22 (144A) | \$ 489,125 |
| | Industrial Machinery - 1.4% | |
| 450,000 | B/B2Cleaver-Brooks, Inc., 8.75%, 12/15/19 (144A) | \$ 495,000 |
| 500,000(c)(f) | NR/WR | 3,750 |

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| | | | |
|---------------------------------|-----------------------|--|---------------|
| | | Indalex Holding Corp., 11.5%, 2/1/14 | |
| 335,000 | | B-/Caa2Liberty Tire Recycling, 11.0%, 10/1/16 (144A) | 328,300 |
| 875,000 | | B/Caa1Mueller Water Products, Inc., 7.375%, 6/1/17 | 899,062 |
| 665,000 | | CCC+/NRWPE International Cooperatief UA, 10.375%, 9/30/20 (144A) | 414,794 |
| 150,000 | | B/B3Xerium Technologies, Inc., 8.875%, 6/15/18 | 159,000 |
| | | | \$ 2,299,906 |
| Principal Amount USD (\$) | S&P/Moody's Rating | | Value |
| | | Trading Companies & Distributors - 1.3% | |
| 956,000 | | NR/Caa1INTCOMEX, Inc., 13.25%, 12/15/14 | \$ 958,103 |
| 1,090,000 | | B-/B3TRAC Intermodal LLC / TRAC Intermodal Corp., 11.0%, 8/15/19 | 1,242,600 |
| | | | \$ 2,200,703 |
| | | Total Capital Goods | \$ 11,387,541 |
| | | COMMERCIAL & PROFESSIONAL SERVICES - 0.6% | |
| | | Diversified Support Services - 0.6% | |
| 750,000 | | B+/B3NANA Development Corp., 9.5%, 3/15/19 (144A) | \$ 778,125 |
| 260,000 | | B-/B3TMS International Corp., 7.625%, 10/15/21 (144A) | 276,250 |
| | | | \$ 1,054,375 |
| | | Environmental & Facilities Services - 0.0%† | |
| 700,000(c)(f) | | NR/WROld AII, Inc., 10.0%, 12/15/16 | \$ 70 |
| | | Total Commercial & Professional Services | \$ 1,054,445 |
| | | CONSUMER DURABLES & APPAREL - 1.8% | |
| | | Home Furnishings - 0.4% | |
| 535,000 | | B+/B3 | \$ 585,156 |

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| | | | |
|-----|---------------|--|--------------|
| | | Tempur Sealy International, Inc., 6.875%, 12/15/20 | |
| | | Homebuilding - 0.4% | |
| | 530,000 | CCC/Caa2Beazer Homes USA, Inc., 9.125%, 6/15/18 | \$ 564,450 |
| | 605,000(c)(f) | NR/CDesarrolladora Homex SAB de CV, 9.5%, 12/11/19 (144A) | 72,600 |
| | 500,000(c)(f) | NR/CaUrbi Desarrollos Urbanos SAB de CV, 9.75%, 2/3/22 (144A) | 65,000 |
| | | | \$ 702,050 |
| | | Leisure Products - 1.0% | |
| EUR | 275,000 | CCC+/Caa2Heckler & Koch GmbH, 9.5%, 5/15/18 (144A) | \$ 380,193 |
| | 1,000,000 | CCC+/Caa1Icon Health & Fitness, Inc., 11.875%, 10/15/16 (144A) | 895,000 |
| | 375,000(g) | CCC+/Caa2PC Nextco Holdings LLC / PC Nextco Finance, Inc., 8.75%, 8/15/19 (144A) | 386,250 |
| | | | \$ 1,661,443 |
| | | Total Consumer Durables & Apparel | \$ 2,948,649 |
| | | CONSUMER SERVICES - 4.7% | |
| | | Business Services - 0.8% | |
| | 750,000 | B/B2Sitel LLC / Sitel Finance Corp., 11.0%, 8/1/17 (144A) | \$ 795,000 |
| | 500,000 | B-/Caa2Sitel LLC / Sitel Finance Corp., 11.5%, 4/1/18 | 472,500 |
| | | | \$ 1,267,500 |
| | | Casinos & Gaming - 1.2% | |
| EUR | 1,155,000(c) | D/CaCodere Finance Luxembourg SA, 8.25%, 6/15/15 (144A) | \$ 701,039 |
| | 90,000 | NR/NRLittle Traverse Bay Bands of Odawa Indians, 9.0%, 8/31/20 (144A) | 81,900 |
| | 712,691 | NR/NRMashantucket Western Pequot Tribe, 6.5%, 7/1/36 | 114,030 |
| EUR | 500,000 | CCC/Caa1Peermont Global, Ltd., 7.75%, 4/30/14 (144A) | 675,412 |
| | 450,000 | B/B2Scientific Games International, Inc., 9.25%, 6/15/19 | 478,125 |
| | | | \$ 2,050,506 |
| | | Hotels, Resorts & Cruise Lines - 0.9% | |
| | 720,000(g) | B-/B3 | \$ 744,300 |

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| | Principal Amount USD (\$) | S&P/Moody's Rating | Value |
|-----|---------------------------------|--|--------------|
| | 400,000 | MISA Investments, Ltd., 8.625%, 8/15/18 (144A) B-/B2Seven Seas Cruises S de RL LLC, 9.125%, 5/15/19 | 442,000 |
| | 325,000 | B+/B3Viking Cruises, Ltd., 8.5%, 10/15/22 (144A) | 368,063 |
| | | | \$ 1,554,363 |
| EUR | 800,000 | Leisure Facilities - 0.7% B+/B3Cirsa Funding Luxembourg SA, 8.75%, 5/15/18 (144A) | \$ 1,089,830 |
| | 1,235,000(e) | Restaurants - 0.9% B-/Caa1Burger King Capital Holdings LLC, 0.0%, 4/15/19 (144A) | \$ 1,111,500 |
| | 400,000 | B/B3Burger King Corp., 9.875%, 10/15/18 | 440,000 |
| | | | \$ 1,551,500 |
| | 315,000 | Specialized Consumer Services - 0.2% B-/B3StoneMor Partners LP / Cornerstone Family Services of WV, 7.875%, 6/1/21 (144A) | \$ 327,600 |
| | | Total Consumer Services | \$ 7,841,299 |
| | 590,000 | DIVERSIFIED FINANCIALS - 2.1% Asset Management & Custody Banks - 0.4% BBB-/Baa3Janus Capital Group, Inc., 6.7%, 6/15/17 | \$ 660,343 |
| | 445,000 | Consumer Finance - 0.9% B+/B1Jefferies Finance LLC / JFIN Co-Issuer Corp., 7.375%, 4/1/20 (144A) | \$ 466,137 |
| | 610,000 | NR/NRTarjeta Naranja SA, 9.0%, 1/28/17 (144A) | 612,867 |
| | 440,000 | B+/B3TMX Finance LLC / TitleMax Finance Corp., 8.5%, 9/15/18 (144A) | 470,800 |
| | | | \$ 1,549,804 |

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| | | |
|---------------|---|--------------|
| | Investment Banking & Brokerage - 0.2% | |
| 450,000(a)(d) | BB+/Ba2Goldman Sachs Capital II, 4.0%, 12/1/49 | \$ 336,937 |
| | Multi-Sector Holdings - 0.3% | |
| 600,000 | B/B3Constellation Enterprises LLC, 10.625%, 2/1/16 (144A) | \$ 528,000 |
| | Specialized Finance - 0.3% | |
| 425,000 | B/B2National Money Mart Co., 10.375%, 12/15/16 | \$ 419,688 |
| | Total Diversified Financials | \$ 3,494,772 |
| | ENERGY - 15.1% | |
| | Coal & Consumable Fuels - 1.2% | |
| 650,000 | CC/CaBumi Capital Pte, Ltd., 12.0%, 11/10/16 (144A) | \$ 433,062 |
| 400,000 | CCC/Caa2James River Coal Co., 7.875%, 4/1/19 | 108,000 |
| 400,000 | B-/Caa2Mongolian Mining Corp., 8.875%, 3/29/17 (144A) | 284,500 |
| 300,000 | B-/Caa1Murray Energy Corp., 8.625%, 6/15/21 (144A) | 314,250 |
| 715,000 | B-/Caa1Penn Virginia Corp., 8.5%, 5/1/20 | 779,350 |
| | | \$ 1,919,162 |
| | Integrated Oil & Gas - 0.2% | |
| 325,000 | NR/B3YPF SA, 8.875%, 12/19/18 (144A) | \$ 305,500 |
| | Oil & Gas Drilling - 1.6% | |
| 645,000 | B/B3Hercules Offshore, Inc., 8.75%, 7/15/21 (144A) | \$ 719,175 |
| 1,000,000 | CCC+/Caa3Ocean Rig UDW, Inc., 9.5%, 4/27/16 (144A) | 1,057,250 |
| 500,000 | B+/B2Pioneer Energy Services Corp., 9.875%, 3/15/18 | 529,375 |
| 320,000 | B+/B1Shelf Drill Holdings, Ltd., 8.625%, 11/1/18 (144A) | 344,800 |
| | | \$ 2,650,600 |
| | Oil & Gas Equipment & Services - 0.9% | |
| 448,000 | B/B1Expro Finance Luxembourg SCA, 8.5%, 12/15/16 (144A) | \$ 468,160 |

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| | | | |
|---------------------------|--------------------|--|--------------|
| 690,000 | B/Caa1 | Forbes Energy Services, Ltd., 9.0%, 6/15/19 | 674,475 |
| 330,000 | B/B3 | Seitel, Inc., 9.5%, 4/15/19 | 334,950 |
| | | | \$ 1,477,585 |
| | | Oil & Gas Exploration & Production - 11.0% | |
| 520,000 | CCC+/Caa1 | Athlon Holdings LP / Athlon Finance Corp., 7.375%, 4/15/21 (144A) | \$ 544,700 |
| 505,000 | BB-/B1 | Berry Petroleum Co., 10.25%, 6/1/14 | 516,362 |
| 100,000 | B-/B3 | Comstock Resources, Inc., 7.75%, 4/1/19 | 106,500 |
| 500,000 | B-/B3 | Comstock Resources, Inc., 9.5%, 6/15/20 | 565,000 |
| Principal Amount USD (\$) | S&P/Moody's Rating | | Value |
| | | Oil & Gas Exploration & Production (continued) | |
| 515,000 | B+/B3 | Energy XXI Gulf Coast, Inc., 7.5%, 12/15/21 (144A) | \$ 534,312 |
| 600,000 | B/B2 | EP Energy LLC / EP Energy Finance, Inc., 9.375%, 5/1/20 | 690,000 |
| 304,967(g) | B/B3 | EPE Holdings LLC / EP Energy Bond Co., Inc., 8.875%, 12/15/17 (144A) | 315,580 |
| 920,000 | B-/B3 | Forest Oil Corp., 7.5%, 9/15/20 | 906,200 |
| 360,000 | B/NR | GeoPark Latin America, Ltd., Agencia en Chile, 7.5%, 2/11/20 (144A) | 370,800 |
| 570,000 | CCC+/B3 | Gulfport Energy Corp., 7.75%, 11/1/20 | 612,750 |
| 165,000 | CCC+/Caa1 | Halcon Resources Corp., 9.25%, 2/15/22 (144A) | 166,237 |
| 890,000 | CCC+/Caa1 | Halcon Resources Corp., 9.75%, 7/15/20 | 923,375 |
| 680,000 | B-/Caa1 | Lightstream Resources, Ltd., 8.625%, 2/1/20 (144A) | 690,200 |
| 220,000 | B-/Caa1 | Memorial Production Partners LP / Memorial Production Finance Corp., 7.625%, 5/1/21 (144A) | 227,700 |
| 410,000 | B-/Caa1 | Memorial Production Partners LP / Memorial Production Finance Corp., 7.625%, 5/1/21 | 424,350 |

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| | | | |
|-----|------------|---|---------------|
| | 600,000 | B-/Caa1Midstates Petroleum Co., Inc., 9.25%, 6/1/21 | 624,000 |
| | 455,000 | B-/Caa1Midstates Petroleum Co., Inc., 10.75%, 10/1/20 | 492,538 |
| | 800,000 | B+/NRMIE Holdings Corp., 9.75%, 5/12/16 (144A) | 838,000 |
| | 200,000 | NR/NRNational JSC Naftogaz of Ukraine, 9.5%, 9/30/14 | 190,000 |
| | 1,440,000 | B-/Caa1Northern Oil & Gas, Inc., 8.0%, 6/1/20 | 1,519,200 |
| | 535,000 | B-/B3PDC Energy, Inc., 7.75%, 10/15/22 | 576,463 |
| | 750,000 | B/Caa1PetroQuest Energy, Inc., 10.0%, 9/1/17 | 785,625 |
| | 480,000 | B-/Caa1QR Energy LP / QRE Finance Corp., 9.25%, 8/1/20 | 504,000 |
| | 240,000 | CCC-/Caa3Quicksilver Resources, Inc., 7.125%, 4/1/16 | 230,400 |
| | 700,000 | B-/B3Resolute Energy Corp., 8.5%, 5/1/20 | 731,500 |
| | 870,000 | B-/B3RKI Exploration & Production LLC / RKI Finance Corp., 8.5%, 8/1/21 (144A) | 922,200 |
| | 472,000 | BB-/B2Rosetta Resources, Inc., 9.5%, 4/15/18 | 500,320 |
| | 700,000 | CCC+/B3Samson Investment Co., 10.5%, 2/15/20 (144A) | 770,000 |
| | 1,170,000 | CCC+/Caa1Sanchez Energy Corp., 7.75%, 6/15/21 (144A) | 1,208,025 |
| | 335,000 | CCC+/Caa1Talos Production LLC / Talos Production Finance, Inc., 9.75%, 2/15/18 (144A) | 344,213 |
| CAD | 315,000 | B/NRTrilogy Energy Corp., 7.25%, 12/13/19 (144A) | 295,848 |
| | | Oil & Gas Storage & Transportation - 0.2% | \$ 18,126,398 |
| | 450,000(a) | NR/Ba1eEnergy Transfer Partners LP, 3.255%, 11/1/66 | \$ 409,500 |
| | | Total Energy | \$ 24,888,745 |
| | | FOOD, BEVERAGE & TOBACCO - 7.4% | |
| | | Agricultural Products - 1.1% | |
| | 900,000 | CCC+/Caa1Pinnacle Operating Corp., 9.0%, 11/15/20 (144A) | \$ 969,750 |
| | 520,000 | B/B2 | 512,200 |

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| | Principal Amount USD (\$) | S&P/Moody's Rating | Value |
|-----|---------------------------------|---|-------------------------|
| | | Southern States Cooperative, Inc., 10.0%, 8/15/21 (144A) | |
| | 500,000 | B/NRTonon Bioenergia SA, 9.25%, 1/24/20 (144A) | 381,875 \$ 1,863,825 |
| | | Packaged Foods & Meats - 5.3% | |
| | 225,000 | B/B2Agrokor DD, 8.875%, 2/1/20 (144A) | \$ 241,897 |
| EUR | 200,000 | B/B2Agrokor DD, 9.875%, 5/1/19 (144A) | 302,806 |
| | 650,000 | BB/Ba3Bertin SA / Bertin Finance, Ltd., 10.25%, 10/5/16 (144A) | 715,000 |
| | | Packaged Foods & Meats (continued) | |
| | 500,000 | B+/B1CFG Investment SAC, 9.75%, 7/30/19 (144A) | \$ 489,500 |
| | 297,000 | B/B1Chiquita Brands International, Inc. / Chiquita Brands LLC, 7.875%, 2/1/21 (144A) | 320,389 |
| | 491,000 | B+/B2Corporacion Pesquera Inca SAC, 9.0%, 2/10/17 (144A) | 482,407 |
| | 1,100,000 | B/B3FAGE Dairy Industry SA/FAGE USA Dairy Industry, Inc., 9.875%, 2/1/20 (144A) | 1,160,500 |
| | 224,421(c)(f) | NR/NRIndependencia International, Ltd., 12.0%, 12/30/16 (144A) | 561 |
| | 800,000 | B/B2Marfrig Holding Europe BV, 8.375%, 5/9/18 (144A) | 736,000 |
| | 700,000 | B/B2Marfrig Holding Europe BV, 11.25%, 9/20/21 (144A) | 683,375 |
| | 475,000 | B/B2Marfrig Overseas, Ltd., 9.5%, 5/4/20 (144A) | 451,250 |
| | 700,000 | B-/NRMHP SA, 8.25%, 4/2/20 (144A) | 577,640 |
| | 1,600,000 | BB-/B1Minerva Luxembourg SA, 7.75%, 1/31/23 (144A) | 1,556,000 |
| | 200,000 | BB-/B1Minerva Luxembourg SA, 12.25%, 2/10/22 (144A) | 222,000 |
| | 600,000 | B+/B2Pesquera Exalmar SAA, 7.375%, 1/31/20 (144A) | 545,250 |
| | 300,000 | BB-/B3 | 325,125 |

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| | | | |
|-----------|--|--|-------------------------|
| | | Pilgrim's Pride Corp., 7.875%, 12/15/18 | \$ 8,809,700 |
| 1,645,000 | | Tobacco - 1.0% B-/Caa1 Alliance One International, Inc., 9.875%, 7/15/21 | \$ 1,583,313 |
| | | Total Food, Beverage & Tobacco | \$ 12,256,838 |
| | | HEALTH CARE EQUIPMENT & SERVICES - 2.5% | |
| 915,000 | | Health Care Equipment & Services - 1.2% CCC+/Caa2 Accellent, Inc., 10.0%, 11/1/17 | \$ 976,762 |
| 831,000 | | B+/B2 Physio-Control International, Inc., 9.875%, 1/15/19 (144A) | 931,759 \$ 1,908,521 |
| 600,000 | | Health Care Facilities - 0.5% B-/B3 Kindred Healthcare, Inc., 8.25%, 6/1/19 | \$ 643,500 |
| 200,000 | | CCC+/Caa1 United Surgical Partners International, 9.0%, 4/1/20 | 223,500 \$ 867,000 |
| 476,000 | | Health Care Services - 0.3% CCC+/Caa2 Gentiva Health Services, Inc., 11.5%, 9/1/18 | \$ 500,990 |
| 500,000 | | Health Care Supplies - 0.3% B-/Caa2 Immucor, Inc., 11.125%, 8/15/19 | \$ 561,875 |
| 275,000 | | Health Care Technology - 0.2% CCC+/Caa1 Emdeon, Inc., 11.0%, 12/31/19 | \$ 316,594 |
| | | Total Health Care Equipment & Services | \$ 4,154,980 |
| | | HOUSEHOLD & PERSONAL PRODUCTS - 0.2% | |
| 345,000 | | Personal Products - 0.2% CCC+/Caa1 Monitronics International, Inc., 9.125%, 4/1/20 | \$ 367,425 |

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| | | | | |
|-----|---------------------------|--------------------|--|------------------------|
| | | | Total Household & Personal Products | \$ 367,425 |
| | | | INFORMATION TECHNOLOGY - 0.2% | |
| | | | Internet Software & Services - 0.2% | |
| | 420,000(g) | | NR/NRFirst Data Holdings, Inc., 14.5%, 9/24/19 (144A) | \$ 388,500 |
| | | | Total Information Technology | \$ 388,500 |
| | | | INSURANCE - 24.1% | |
| | | | Insurance Brokers - 0.5% | |
| GBP | 475,000 | | NR/Caa2Towergate Finance Plc, 10.5%, 2/15/19 (144A) | \$ 807,299 |
| | Principal Amount USD (\$) | S&P/Moody's Rating | | Value |
| | 1,000,000(b) | | Multi-Line Insurance - 0.6% BB/Baa3Liberty Mutual Group, Inc., 7.0%, 3/15/37 (144A) Property & Casualty Insurance - 2.2% | \$ 1,040,000 |
| | 6,000,000(e)(f)(i) | | BBB/NRFixed Income Trust Series 2013-A, 0.0%, 10/15/97 (144A) | \$ 3,499,682 |
| | 80,000(b)(d) | | BB+/Ba2White Mountains Insurance Group, Ltd., 7.506%, 5/29/49 | 83,060 \$ 3,582,742 |
| EUR | 750,000(a) | | Reinsurance - 20.8% BB/NRATLAS Reinsurance VII, 3.65%, 1/7/16 (144A) | \$ 1,034,260 |
| EUR | 500,000(a) | | B-/NRATLAS VI Capital, Ltd., 10.548%, 4/7/14 (144A) | 675,479 |
| | 1,000,000(a) | | BB+/NRBosphorus 1 Re, Ltd., 2.51%, 5/3/16 (144A) | 999,400 |
| | 750,000(a) | | NR/NRCombine Re, Ltd., 17.76%, 1/7/15 (144A) | 814,575 |
| | 500,000(a) | | BB-/NRCompass Re, Ltd., 10.26%, 1/8/15 (144A) | 521,900 |
| | 500,000(a) | | B+/NR | 521,800 |

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| | | |
|-----------------|--|-----------|
| | Compass Re, Ltd., 11.26%, 1/8/15 (144A) | |
| 1,000,000(a) | BB+/NRFoundation Re III, Ltd., 5.01%, 2/25/15 | 1,024,100 |
| 750,000(a) | BB/NRFoundation Re III, Ltd., 5.76%, 2/3/14 (144A) | 750,000 |
| 1,300,000(a) | B-/NR Ibis Re II, Ltd., 13.51%, 2/5/15 (144A) | 1,371,240 |
| 2,006,000(f) | NR/NR Kane SAC, Ltd., 0.0%, 7/8/16 | 2,018,437 |
| 500,000(a) | BB+/NR Kibou, Ltd., 5.26%, 2/16/15 (144A) | 514,400 |
| 250,000(a) | NR/NR Loma Reinsurance, Ltd., 12.01%, 1/8/18 (144A) | 253,150 |
| 500,000(a) | NR/NR Loma Reinsurance, Ltd., 17.01%, 1/8/18 (144A) | 507,250 |
| 1,750,000(a) | BB-/NR MetroCat Re, Ltd., 4.51%, 8/5/16 (144A) | 1,793,750 |
| 975,000(a) | B-/NR Mythen Re, Ltd., 11.779%, 11/10/16 (144A) | 1,033,207 |
| 500,000(a) | B+/NR Mythen Re, Ltd. Series 2012-2 Class A, 8.549%, 1/5/17 (144A) | 528,850 |
| 1,500,000(a) | NR/B2 Mythen, Ltd., 11.032%, 5/7/15 (144A) | 1,616,250 |
| 1,250,000(a) | NR/NR Pelican Re, Ltd., 6.01%, 5/15/17 (144A) | 1,276,250 |
| 1,200,000(a) | BB-/NR Queen Street II Capital, Ltd., 7.51%, 4/9/14 (144A) | 1,209,480 |
| 2,000,000(a) | BB-/NR Queen Street IV Capital, Ltd., 7.51%, 4/9/15 (144A) | 2,057,400 |
| 500,000(a) | B/NR Queen Street VII Re, Ltd., 8.61%, 4/8/16 (144A) | 522,200 |
| 1,250,000(a) | B-/NR Residential Reinsurance 2011, Ltd., 12.01%, 6/6/15 (144A) | 1,330,625 |
| 250,000(a) | NR/NR Residential Reinsurance 2012, Ltd., 12.76%, 12/6/16 (144A) | 272,700 |
| 1,250,000(a) | NR/NR Residential Reinsurance 2012, Ltd., 19.01%, 12/6/16 (144A) | 1,401,000 |
| 1,000,000(a) | NR/NR Residential Reinsurance 2012, Ltd., 22.01%, 6/6/16 (144A) | 1,184,200 |
| 500,000(a) | NR/NR Residential Reinsurance 2013 Ltd., 20.01%, 12/6/17 (144A) | 504,250 |
| 1,005,999(f)(h) | NR/NR Sector Re V, Ltd., 0.0%, 12/1/17 (144A) | 1,011,300 |
| 1,500,000(f)(h) | NR/NR | 1,776,900 |

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| | | | | |
|-----|---------------------------------|-----------------------|---|--------------------------|
| | | | Sector Re V, Ltd., 0.0%, 3/1/18 (144A) | |
| | 1,000,000(f)(h) | | NR/NRSilverton RE, Ltd., 0.0%, 9/16/16 (144A) | 1,014,300 |
| | 500,000(a) | | NR/B2Successor X, Ltd., 11.01%, 1/27/15 (144A) | 520,150 |
| | 1,500,000(a) | | B-/NRSuccessor X, Ltd., 11.26%, 11/10/15 (144A) | 1,598,100 |
| | 500,000(a) | | NR/NRSuccessor X, Ltd., 16.26%, 11/10/15 (144A) | 523,250 |
| | 1,000,000(a) | | NR/NRSuccessor X, Ltd., 16.51%, 1/27/15 (144A) | 1,063,100 |
| | 1,000,000(a) | | B+/NRTar Heel Re, Ltd., 8.51%, 5/9/16 (144A) | 1,077,900 |
| | | | | \$ 34,321,153 |
| | | | Total Insurance | \$ 39,751,194 |
| | | | MATERIALS - 12.5% Commodity Chemicals - 0.5% | |
| | 300,000 | | BBB/WRBasell Finance Co. BV, 8.1%, 3/15/27 (144A) | \$ 383,732 |
| | Principal Amount USD (\$) | S&P/Moody's Rating | | Value |
| | | | Commodity Chemicals - (continued) | |
| EUR | 250,000 | | CCC/B3KP Germany Erste GmbH, 11.625%, 7/15/17 (144A) | \$ 384,421 \$ 768,153 |
| | | | Construction Materials - 0.5% | |
| | 389,000 | | B+/NRCemex Espana Luxembourg, 9.875%, 4/30/19 (144A) | \$ 437,625 |
| | 100,000 | | B+/NRCemex SAB de CV, 9.0%, 1/11/18 (144A) | 108,000 |
| | 300,000(d) | | BB/NRMagnesita Finance, Ltd., 8.625%, 4/29/49 (144A) | 288,000 \$ 833,625 |
| | | | Diversified Chemicals - 0.9% | |
| EUR | 926,278 | | B-/Caa1INEOS Group Holdings SA, 7.875%, 2/15/16 (144A) | \$ 1,250,089 |
| | 275,000 | | CC/Caa2Momentive Performance Materials, Inc., 9.0%, 1/15/21 | 249,562 \$ 1,499,651 |

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| | | | |
|------------------|------------|---|--------------|
| | | Diversified Metals & Mining - 1.8% | |
| | 590,000 | B/B3Boart Longyear Management Pty, Ltd., 7.0%, 4/1/21 (144A) | \$ 443,975 |
| | 330,000 | BB-/B1Boart Longyear Management Pty, Ltd., 10.0%, 10/1/18 (144A) | 344,850 |
| | 300,000 | CCC/Caa2Midwest Vanadium Pty., Ltd., 11.5%, 2/15/18 (144A) | 246,000 |
| 146,667(f)(g)(i) | | NR/NRMirabela Nickel, Ltd., 3.5%, 3/28/14 (144A) | 143,000 |
| 650,000(c)(f) | | D/WRMirabela Nickel, Ltd., 8.75%, 4/15/18 (144A) | 143,000 |
| | 550,000 | CCC+/B3Molycorp, Inc., 10.0%, 6/1/20 | 554,125 |
| | 180,000 | B/Caa1Prince Mineral Holding Corp., 11.5%, 12/15/19 (144A) | 202,050 |
| | 750,000 | BB/Ba3Vedanta Resources Plc, 9.5%, 7/18/18 (144A) | 825,000 |
| | | | \$ 2,902,000 |
| | | Metal & Glass Containers - 0.7% | |
| | 625,015(g) | CCC+/Caa2Ardagh Finance SA, 11.125%, 6/1/18 (144A) | \$ 667,203 |
| EUR | 250,000 | CCC+/Caa1Ardagh Glass Finance Plc, 8.75%, 2/1/20 (144A) | 358,302 |
| | 175,000 | CCC+/Caa1BWAY Holdings Co., 10.0%, 6/15/18 | 189,000 |
| | | | \$ 1,214,505 |
| | | Paper Packaging - 1.7% | |
| | 606,510(e) | NR/NRBio Pappel SAB de CV, 10.0%, 8/27/16 | \$ 608,784 |
| | 580,000 | B-/NRExopack Holding Corp., 10.0%, 6/1/18 (144A) | 632,200 |
| | 500,000 | B-/Caa1Pretium Packaging LLC / Pretium Finance, Inc., 11.5%, 4/1/16 | 533,750 |
| | 500,000 | CCC+/Caa2Reynolds Group Issuer, Inc., 9.0%, 4/15/19 | 533,125 |
| | 475,000 | CCC+/Caa2Reynolds Group Issuer, Inc., 9.875%, 8/15/19 | 524,875 |
| | | | \$ 2,832,734 |
| | | Paper Products - 1.8% | |
| | 675,000 | CCC+/B2Appvion, Inc., 9.0%, 6/1/20 (144A) | \$ 693,563 |
| | 186,000 | B+/B1Grupo Papelero Scribe SA de CV, 8.875%, 4/7/20 (144A) | 182,280 |
| | 344,000 | B/B3Mercer International, Inc., 9.5%, 12/1/17 | 374,960 |

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| | | | |
|---------------------------|--------------------|---|---------------|
| 840,000 | BB-/Ba3 | Resolute Forest Products, Inc., 5.875%, 5/15/23 (144A) | 802,200 |
| 545,000 | BB/Ba2 | Sappi Papier Holding GmbH, 8.375%, 6/15/19 (144A) | 602,225 |
| 255,000 | B-/Caa1 | Unifrax I LLC / Unifrax Holding Co., 7.5%, 2/15/19 (144A) | 267,750 |
| | | Precious Metals & Minerals - 0.3% | \$ 2,922,978 |
| 500,000 | BB-/Ba3 | ALROSA Finance SA, 8.875%, 11/17/14 (144A) | \$ 527,350 |
| | | Steel - 4.3% | |
| 750,000 | B-/Caa1 | AM Castle & Co., 12.75%, 12/15/16 | \$ 840,000 |
| 250,000 | B+/B3 | APERAM, 7.375%, 4/1/16 (144A) | 259,375 |
| Principal Amount USD (\$) | S&P/Moody's Rating | | Value |
| | | Steel - (continued) | |
| 315,000 | B-/Caa1 | Atkore International, Inc., 9.875%, 1/1/18 | \$ 339,412 |
| 450,000 | B/B3 | Essar Steel Algoma, Inc., 9.375%, 3/15/15 (144A) | 441,000 |
| 950,000 | CCC-/Caa2 | Essar Steel Algoma, Inc., 9.875%, 6/15/15 (144A) | 665,000 |
| 250,000 | B+/B1 | Evraz Group SA, 9.5%, 4/24/18 (144A) | 269,063 |
| 900,000 | B-/Caa1 | Ferrexpo Finance Plc, 7.875%, 4/7/16 (144A) | 823,932 |
| 900,000 | NR-/Caa1 | Metinvest BV, 8.75%, 2/14/18 (144A) | 823,500 |
| 600,000 | NR-/Caa1 | Metinvest BV, 10.25%, 5/20/15 (144A) | 596,496 |
| 585,000 | B/B2 | Optima Specialty Steel, Inc., 12.5%, 12/15/16 (144A) | 642,038 |
| 677,000 | B-/B3 | Permian Holdings, Inc., 10.5%, 1/15/18 (144A) | 670,230 |
| 750,000 | CCC+/NR | Ryerson, Inc., 9.0%, 10/15/17 | 811,875 |
| | | Total Materials | \$ 7,181,921 |
| | | | \$ 20,682,917 |
| | | MEDIA - 4.9% | |
| | | Broadcasting - 2.3% | |

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| | | | |
|-----|-----------|--|--------------|
| | 400,000 | B-/Caa2Intelsat Luxembourg SA, 7.75%, 6/1/21 (144A) | \$ 429,000 |
| EUR | 150,000 | B+/B1Nara Cable Funding II, Ltd., 8.5%, 3/1/20 (144A) | 239,761 |
| | 200,000 | B+/B1Nara Cable Funding, Ltd., 8.875%, 12/1/18 (144A) | 217,000 |
| | 1,655,000 | B/B3Townsquare Radio LLC / Townsquare Radio, Inc., 9.0%, 4/1/19 (144A) | 1,812,225 |
| | 990,000 | CCC+/Caa1Truven Health Analytics, Inc., 10.625%, 6/1/20 | 1,121,175 |
| | | | \$ 3,819,161 |
| | | Cable - 0.2% | |
| EUR | 200,000 | B+/B1Nara Cable Funding, Ltd., 8.875%, 12/1/18 (144A) | \$ 292,420 |
| | | Movies & Entertainment - 1.7% | |
| | 1,710,000 | CCC+/Caa1AMC Entertainment, Inc., 9.75%, 12/1/20 | \$ 1,962,225 |
| | 600,000 | B/B2Gibson Brands, Inc., 8.875%, 8/1/18 (144A) | 637,500 |
| | 200,000 | CCC+/Caa1Production Resource Group, Inc., 8.875%, 5/1/19 | 155,000 |
| | | | \$ 2,754,725 |
| | | Publishing - 0.7% | |
| | 855,000 | BB/Ba1Gannett Co., Inc., 6.375%, 10/15/23 (144A) | \$ 876,375 |
| | 245,000 | B/B3Interactive Data Corp., 10.25%, 8/1/18 | 269,500 |
| | | | \$ 1,145,875 |
| | | Total Media | \$ 8,012,181 |
| | | PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES - 0.8% | |
| | | Biotechnology - 0.8% | |
| | 300,000 | B/B3ConvaTec Healthcare E SA, 10.5%, 12/15/18 (144A) | \$ 333,750 |
| | 1,043,000 | B-/Caa2Lantheus Medical Imaging, Inc., 9.75%, 5/15/17 | 964,775 |
| | | Total Pharmaceuticals, Biotechnology & Life Sciences | \$ 1,298,525 |
| | | REAL ESTATE - 0.4% | |
| | | Diversified REIT's - 0.1% | |
| | 200,000 | B/Ba3CNL Lifestyle Properties, Inc., 7.25%, 4/15/19 | \$ 207,500 |

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| | | | |
|---------------------------------|-----------------------|--|--------------|
| | | Real Estate Operating Companies - 0.3% | |
| 410,000 | CCC+/NR | Inversiones y Representaciones SA, 8.5%, 2/2/17 (144A) | \$ 380,788 |
| | | Total Real Estate | \$ 588,288 |
| | | | |
| Principal Amount USD (\$) | S&P/Moody's Rating | | Value |
| | | RETAILING - 0.6% | |
| | | Department Stores - 0.6% | |
| 625,000 | B/NR | Grupo Famsa SAB de CV, 7.25%, 6/1/20 (144A) | \$ 633,594 |
| 350,000 | CCC+/Caa2 | Neiman Marcus Group, Inc., 8.0%, 10/15/21 (144A) | 366,625 |
| | | Total Retailing | \$ 1,000,219 |
| | | SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT - 0.3% | |
| | | Semiconductors - 0.3% | |
| 500,000 | B/B2 | Advanced Micro Devices, Inc., 7.5%, 8/15/22 | \$ 482,500 |
| | | Total Semiconductors & Semiconductor Equipment | \$ 482,500 |
| | | SOFTWARE & SERVICES - 1.3% | |
| | | Application Software - 0.3% | |
| 415,000 | B-/B3 | Interface Security Systems Holdings, Inc. / Interface Security Systems LLC, 9.25%, 1/15/18 (144A) | \$ 415,000 |
| | | Data Processing & Outsourced Services - 0.4% | |
| 404,000 | B-/Caa1 | First Data Corp., 8.25%, 1/15/21 (144A) | \$ 428,240 |
| 250,000 | B-/Caa1 | First Data Corp., 10.625%, 6/15/21 (144A) | 272,500 |
| | | | \$ 700,740 |
| | | Systems Software - 0.6% | |
| 1,064,473(f)(g) | NR/NR | | \$ 989,960 |

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| | | | |
|-----|------------|--|--------------|
| | | Pegasus Solutions, Inc., 13.0%, 4/15/14 (144A) | |
| | | Total Software & Services | \$ 2,105,700 |
| | | TELECOMMUNICATION SERVICES - 2.5% | |
| | | Integrated Telecommunication Services - 0.7% | |
| | 388,000 | CCC+/Caa1 Cincinnati Bell, Inc., 8.75%, 3/15/18 | \$ 406,430 |
| | 300,000 | BB-/Ba2 Frontier Communications Corp., 8.75%, 4/15/22 | 327,375 |
| | 350,000 | NR/WRPAETEC Holding Corp., 9.875%, 12/1/18 | 386,750 |
| | | | \$ 1,120,555 |
| | | Wireless Telecommunication Services - 1.8% | |
| | 250,000 | B-/B3 Altice Finco SA, 8.125%, 1/15/24 (144A) | \$ 261,250 |
| | 300,000 | NR/Caa1 Digicel Group, Ltd., 10.5%, 4/15/18 (144A) | 318,900 |
| | 750,000 | CCC-/Caa2 NII Capital Corp., 10.0%, 8/15/16 | 468,750 |
| | 250,000 | NR/NR Unison Ground Lease Funding LLC, 5.78%, 3/15/20 (144A) | 240,547 |
| | 1,115,000 | BB/Ba3 Vimpel Communications Via VIP Finance Ireland, Ltd. OJSC, 9.125%, 4/30/18 (144A) | 1,278,069 |
| RUB | 14,400,000 | BB/Ba3 VimpelCom Holdings BV, 9.0%, 2/13/18 (144A) | 401,251 |
| | | | \$ 2,968,767 |
| | | Total Telecommunication Services | \$ 4,089,322 |
| | | TRANSPORTATION - 3.4% | |
| | | Airlines - 0.9% | |
| | 1,000,000 | B-/NR Gol Finance, 9.25%, 7/20/20 (144A) | \$ 917,500 |
| | 500,000 | BB-/NRTAM Capital 3, Inc., 8.375%, 6/3/21 (144A) | 516,875 |
| | | | \$ 1,434,375 |
| | | Airport Services - 0.6% | |
| | 584,320 | CCC+/B3 Aeropuertos Argentina 2000 SA, 10.75%, 12/1/20 (144A) | \$ 552,182 |
| | 650,000 | B+/Ba3 | 513,500 |

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| | Principal Amount USD (\$) | S&P/Moody's Rating | Value |
|-----|---------------------------------|---|----------------------------|
| | | Aeropuertos Dominicanos Siglo XXI SA, 9.25%, 11/13/19 (144A) | \$ 1,065,682 |
| MXN | 4,500,000 | BBB/NR Highways & Railtracks - 0.2% Red de Carreteras de Occidente SAPIB de CV, 9.0%, 6/10/28 (144A) | \$ 295,293 |
| | 500,000 | BB-/NR Marine - 0.6% Far East Capital, Ltd. SA, 8.0%, 5/2/18 (144A) | \$ 446,250 |
| | 525,000 | B+/B3 Marine – (continued) Navios South American Logistics, Inc./Navios Logistics Finance US, Inc., 9.25%, 4/15/19 | \$ 562,406 \$ 1,008,656 |
| | 310,254(g) | CCC/Caa3 Railroads - 0.2% Florida East Coast Holdings Corp., 10.5%, 8/1/17 | \$ 318,786 |
| | 1,000,000 | B-/B2 Trucking - 0.9% Jack Cooper Holdings Corp., 9.25%, 6/1/20 (144A) | \$ 1,092,500 |
| | 425,000 | B+/B3 Swift Services Holdings, Inc., 10.0%, 11/15/18 | 468,563 \$ 1,561,063 |
| | | Total Transportation | \$ 5,683,855 |
| | 750,000 | CCC/NR UTILITIES - 2.0% Electric Utilities - 1.3% Cia de Energia Electrica en Alta Tension Transener SA, 9.75%, 8/15/21 (144A) | \$ 471,563 |
| | 625,000 | NR/Caa1 DTEK Finance Plc, 7.875%, 4/4/18 (144A) | 554,688 |
| | 419,000 | NR/Caa3 Empresa Distribuidora Y Comercializadora Norte, 9.75%, 10/25/22 (144A) | 250,876 |
| | 460,000(b) | BB+/Ba1 Enel SpA, 8.75%, 9/24/73 (144A) | 499,100 |
| | 225,000 | BBB-/Baa3 PNM Resources, Inc., 9.25%, 5/15/15 | 248,627 |

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| | | |
|--------------|---|-------------------------|
| 240,000 | CCC-/Caa3Texas Competitive Electric Holdings Co., LLC / TCEH Finance, Inc., 11.5%, 10/1/20 (144A) | 177,000 \$ 2,201,854 |
| 1,135,000 | Gas Utilities - 0.7% CCC+/B3Transportadora de Gas del Sur SA, 7.875%, 5/14/17 (144A) | \$ 1,055,550 |
| | Total Utilities | \$ 3,257,404 |
| | TOTAL CORPORATE BONDS & NOTES (Cost \$157,690,550) | \$ 159,202,733 |
| | CONVERTIBLE BONDS & NOTES - 2.7% of Net Assets | |
| | DIVERSIFIED FINANCIALS - 0.1% Asset Management & Custody Banks - 0.1% | |
| 120,000 | BBB/NRApollo Investment Corp., 5.75%, 1/15/16 | \$ 127,200 |
| | Total Diversified Financials | \$ 127,200 |
| | HEALTH CARE EQUIPMENT & SERVICES - 1.0% Health Care Equipment & Services - 0.7% | |
| 1,040,000(e) | B+/NRHologic, Inc., 2.0%, 12/15/37 | \$ 1,183,650 |
| 405,000 | Health Care Facilities - 0.3% B/NRLifePoint Hospitals, Inc., 3.5%, 5/15/14 | \$ 431,578 |
| 15,000 | Health Care Services - 0.0%† B+/B2Omnicare, Inc., 3.25%, 12/15/35 | \$ 16,069 |
| | Total Health Care Equipment & Services | \$ 1,631,297 |
| | MATERIALS - 1.0% | |

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| | | | |
|---------------------------------|-----------------------|---|--------------|
| | | Diversified Chemicals - 1.0% | |
| 1,900,000(j) | B+/NR | Hercules, Inc., 6.5%, 6/30/29 | \$ 1,603,125 |
| | | Diversified Metals & Mining - 0.0%† | |
| 100,000 | BB/NR | Vedanta Resources Jersey, Ltd., 5.5%, 7/13/16 | \$ 100,450 |
| | | Total Materials | \$ 1,703,575 |
| | | MEDIA - 0.4% | |
| | | Movies & Entertainment - 0.4% | |
| 659,000 | B/NR | Live Nation Entertainment, Inc., 2.875%, 7/15/27 | \$ 670,533 |
| | | Total Media | \$ 670,533 |
| Principal Amount USD (\$) | S&P/Moody's Rating | | Value |
| | | PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES - 0.1% | |
| | | Biotechnology - 0.1% | |
| 250,000 | NR/NR | Corsicanto, Ltd., 3.5%, 1/15/32 | \$ 169,062 |
| | | Total Pharmaceuticals, Biotechnology & Life Sciences | \$ 169,062 |
| | | SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT - 0.1% | |
| | | Semiconductors - 0.1% | |
| 250,000 | NR/NR | ReneSola, Ltd., 4.125%, 3/15/18 (144A) | \$ 196,406 |
| | | Total Semiconductors & Semiconductor Equipment | \$ 196,406 |
| | | TOTAL CONVERTIBLE BONDS & NOTES (Cost \$3,659,122) | \$ 4,498,073 |

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| | | SOVEREIGN DEBT OBLIGATIONS - 2.1% of Net Assets | |
|-----|---------------|--|--------------|
| | 388,240 | | |
| | | Argentina - 0.2% | |
| | | CCC+/NRProvince of Salta Argentina, 9.5%, 3/16/22 (144A) | \$ 364,946 |
| | | Brazil - 0.2% | |
| BRL | 750,000 | BBB/Baa2Brazilian Government International Bond, 10.25%, 1/10/28 | \$ 295,300 |
| | | Ghana - 0.6% | |
| GHS | 600,000 | NR/NRGhana Government Bond, 19.24%, 5/30/16 | \$ 249,759 |
| GHS | 300,000 | NR/NRGhana Government Bond, 21.0%, 10/26/15 | 128,493 |
| GHS | 150,000 | NR/NRGhana Government Bond, 26.0%, 6/5/17 | 72,370 |
| | 500,000 | B/B1Republic of Ghana, 7.875%, 8/7/23 (144A) | 465,000 |
| | | | \$ 915,622 |
| | | Mexico - 0.4% | |
| MXN | 500,000 | A/Baa1Mexican Bonos, 7.5%, 6/3/27 | \$ 39,030 |
| MXN | 8,870,000 | A/Baa1Mexican Bonos, 7.75%, 11/13/42 | 664,457 |
| MXN | 306,154 | A/Baa1Mexican Udibonos, 3.5%, 12/14/17 | 24,688 |
| | | | 728,175 |
| | | Nigeria - 0.7% | |
| NGN | 79,000,000 | NR/NRNigeria Government Bond, 16.0%, 6/29/19 | \$ 526,472 |
| NGN | 7,970,000 | NR/NRNigeria Treasury Bill, 11.814%, 4/24/14 | 47,749 |
| NGN | 57,000,000(h) | NR/NRNigeria Treasury Bill, 11.852%, 2/6/14 | 350,317 |
| NGN | 28,000,000(h) | NR/NRNigeria Treasury Bill, 12.017%, 4/10/14 | 168,534 |
| | | | 1,093,072 |
| | | Ukraine - 0.0%† | |
| | 100,000 | CCC+/Caa1Ukraine Government International Bond, 6.75%, 11/14/17 (144A) | \$ 86,375 |
| | | TOTAL SOVEREIGN DEBT OBLIGATIONS (Cost \$3,876,235) | \$ 3,483,490 |

Shares

Value

| | | |
|---------------|--|--------------|
| | COMMON STOCKS - 0.7% of Net Assets | |
| | DIVERSIFIED FINANCIALS - 0.0%† Other Diversified Financial Services - 0.0%† | |
| 731(k) | BTA Bank JSC (G.D.R.) (144A) | \$ 470 |
| | Total Diversified Financials | \$ 470 |
| | SOFTWARE & SERVICES - 0.0%† Systems Software - 0.0%† | |
| 2,114(f)(k) | Perseus Holding Corp. | \$ 5,285 |
| | Total Software & Services | \$ 5,285 |
| | TRANSPORTATION - 0.7% Air Freight & Logistics - 0.6% | |
| 943(k) | CEVA Holdings LLC | \$ 943,310 |
| Shares | | Value |
| | Marine - 0.1% | |
| 247,509(f)(k) | Horizon Lines, Inc., Class A | \$ 173,256 |
| | Total Transportation | \$ 1,116,566 |
| | TOTAL COMMON STOCKS (Cost \$1,555,677) | \$ 1,122,321 |
| | CONVERTIBLE PREFERRED STOCKS - 0.4% of Net Assets | |
| | DIVERSIFIED FINANCIALS - 0.3% Other Diversified Financial Services - 0.3% | |
| 470(d) | Bank of America Corp., 7.25 | \$ 525,747 |

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| | | |
|---------------|---|--------------|
| | Total Diversified Financials | \$ 525,747 |
| | ENERGY - 0.1% | |
| | Oil & Gas Exploration & Production - 0.1% | |
| 200(d)(k) | Halcon Resources Corp., 5.75 | \$ 141,675 |
| | Total Energy | \$ 141,675 |
| | TOTAL CONVERTIBLE PREFERRED STOCKS (Cost \$524,900) | \$ 667,422 |
| | PREFERRED STOCKS - 4.6% of Net Assets | |
| | Banks - 0.4% | |
| | Diversified Banks - 0.4% | |
| 500(b)(d) | AgStar Financial Services ACA, 6.75 (144A) | \$ 496,375 |
| | Total Banks | \$ 496,375 |
| | DIVERSIFIED FINANCIALS - 0.7% | |
| | Other Diversified Financial Services - 0.7% | |
| 40,675(b) | GMAC Capital Trust I, 8.125 | \$ 1,113,681 |
| | Total Diversified Financials | \$ 1,113,681 |
| | INSURANCE - 3.5% | |
| | Reinsurance - 3.5% | |
| 899,973(f)(k) | Altair Re | \$ 990,871 |
| 1,500,000(k) | Altair Re II, Ltd. | 1,508,850 |
| 15,000(k) | Lorenz Re, Ltd. | 1,689,300 |
| 1,500,000(k) | Pangaea Re | 1,626,570 |
| | Total Insurance | \$ 5,815,591 |
| | SOFTWARE & SERVICES - 0.0%† | |
| | Data Processing & Outsourced Services - 0.0%† | |
| 1,110(f)(k) | | \$ 91,020 |

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| | | |
|-----------|--|----------------|
| | Perseus Holding Corp., 14.0% (144A) | |
| | TOTAL PREFERRED STOCKS (Cost \$5,333,969) | \$ 7,516,667 |
| | RIGHT/WARRANT - 0.0%† of Net Assets | |
| | AUTOMOBILES & COMPONENTS - 0.0%† Auto Parts & Equipment - 0.0%† | |
| 86(k) | Lear Corp., Expires 11/9/14 | \$ 12,529 |
| | Total Automobiles & Components | \$ 12,529 |
| | TOTAL RIGHT/WARRANT (Cost \$4,645) | \$ 12,529 |
| | PURCHASED OPTIONS - 0.0%† | |
| 672,138 | U.S. Dollar versus Turkish lira | \$ 5,535 |
| | TOTAL PURCHASED OPTIONS (Cost \$11,073) | \$ 5,535 |
| | TOTAL INVESTMENTS IN SECURITIES - 135.8% (Cost - \$221,986,140) | \$ 224,229,228 |
| | WRITTEN PUT OPTIONS - 0.0%† | |
| (672,138) | U.S. Dollar versus Turkish lira | \$ (18,722) |
| | TOTAL WRITTEN PUT OPTIONS (Premiums received \$(11,073)) | \$ (18,722) |

| | |
|--|-----------------|
| OTHER ASSETS AND LIABILITIES - (35.8)% | \$ (59,040,428) |
| NET ASSETS APPLICABLE TO COMMON SHAREOWNERS -100.0% | \$ 165,170,078 |

† Amount rounds less than 0.1%

| | |
|--------|--|
| NR | Security not rated by S&P or Moody's. |
| WR | Rating withdrawn by either S&P or Moody's. |
| (144A) | Security is exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold normally to qualified institutional buyers in a transaction exempt from registration. At January 31, 2014, the value of these securities amounted to \$116,228,303, or 70.4% of total net assets applicable to common shareowners. |

- * Senior secured floating rate loan interests in which the Trust invests generally pay interest at rates that are periodically redetermined by reference to a base lending plus a premium. These base lending rates are generally (i) the lending rate offered by one or more major European banks, such as LIBOR (London InterBank Offered Rate), (ii) the prime rate offered by one or more major United States banks, (iii) the certificate of deposit or (iv) other base lending rates used by commercial lenders. The interest rate shown is the rate accruing at January 31, 2014.
- (a) Floating rate note. The rate shown is the coupon rate at January 31, 2014.
 - (b) The interest rate is subject to change periodically. The interest is shown is the rate at January 31, 2014.
 - (c) Security is in default and is non income producing.
 - (d) Security is perpetual in nature and has no stated maturity date.
 - (e) Debt obligation initially issued at one coupon which converts to a higher coupon at a specific date. The rate shown is the rate at January 31, 2014.
 - (f) Indicates a security that has been deemed as illiquid. As of January 31, 2014 the aggregate cost of illiquid securities in the Trust's portfolio was \$19,301,093. As of that date, the aggregate value of illiquid securities in the Trust's portfolio of \$16,823,712 represented 10.2% of total net assets applicable to common shareowners.
 - (g) Payment in Kind (PIK) security which may pay interest in the form of additional principal amount.
 - (h) Security issued with a zero coupon. Income is recognized through accretion of discount.
 - (i) Security is valued using fair value methods (other than prices supplied by independent pricing services).
 - (j) Security is priced as a unit.
 - (k) Non-income producing.

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At January 31, 2014, the net unrealized appreciation on investments based on cost for federal tax purposes of \$224,090,563 was as follows:

| | | |
|-----|--|---------------|
| (l) | Aggregate gross unrealized appreciation for all investments in which there is an excess of value over tax cost | \$ 11,954,325 |
| | Aggregate gross unrealized depreciation for all investments in which there is an excess of tax cost over value | (11,815,660) |
| | Net unrealized appreciation | \$ 138,665 |

For financial reporting purposes net unrealized appreciation on investments was \$2,243,088 and cost of investments aggregated \$221,986,140.

The Trust had the following bridge loan commitment outstanding as of January 31, 2014:

| Borrower | Par | Cost | Value | Unrealized Gain and/(Loss) |
|----------------------------|-------------|-------------|-------------|----------------------------|
| JLL/Delta Patheon Holdings | \$1,250,000 | \$1,250,000 | \$1,250,000 | \$- |

(m) Distributions of Investments by country of issue, as a percentage of total investments in securities, is as follows:

| | |
|-----------------------------------|--------|
| United States | 62.2% |
| Cayman Islands | 8.2 |
| Bermuda | 4.4 |
| Luxembourg | 4.3 |
| Ireland | 3.3 |
| Argentina | 2.2 |
| United Kingdom | 1.9 |
| Netherlands | 1.8 |
| Canada | 1.6 |
| Mexico | 1.6 |
| Brazil | 1.2 |
| Other (individually less than 1%) | 7.3 |
| | 100.0% |

Glossary of Terms:

(G.D.R.) Global Depositary Receipt

Principal amounts are denominated in U.S. dollars unless otherwise noted.

| | | |
|-----|---|---------------------|
| BRL | - | Brazilian Real |
| CAD | - | Canadian Dollar |
| EUR | - | Euro |
| GBP | - | Great British Pound |
| GHS | - | Ghanaian Cedis |
| MXN | - | Mexican Peso |
| NGN | - | Nigeria Naira |

Various inputs are used in determining the value of the Trust's investments. These inputs are summarized in the three broad levels below.

Level 1 - quoted prices in active markets for identical securities.

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

Level 3 - significant unobservable inputs (including the Trust's own assumptions in determining fair value of investments).

Generally, equity securities are categorized as Level 1, fixed income securities and senior loans are categorized as Level 2, and securities valued using fair value methods (other than prices supplied by independent pricing services) as level 3.

The following is a summary of the inputs used as of January 31, 2014, in valuing the Trust's investments.

| | Level 1 | Level 2 | Level 3 | Total |
|---|---------|-------------|---------|-------------|
| Asset Backed Securities | \$- | \$3,496,511 | \$- | \$3,496,511 |
| Collateralized Mortgage Obligations | - | 3,986,310 | - | 3,986,310 |
| Commercial Mortgage-Backed Securities | - | 731,072 | - | 731,072 |
| Senior Secured Floating Rate Loan Interests | - | 39,506,565 | - | 39,506,565 |
| Corporate Bonds & Notes | | | | |

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| | | | | |
|---------------------------------------|-------------|---------------|--------------|---------------|
| Diversified Metals & Mining | – | 2,759,000 | 143,000 | 2,902,000 |
| Reinsurance | – | 29,514,516 | 4,806,637 | 34,321,153 |
| Property & Casualty Insurance | – | 83,060 | 3,499,682 | 3,582,742 |
| All Other | – | 118,396,838 | – | 118,396,838 |
| | | | | |
| Convertible Bonds & Notes | – | 4,498,073 | – | 4,498,073 |
| | | | | |
| Sovereign Debt Obligations | – | 3,483,490 | – | 3,483,490 |
| | | | | |
| Common Stocks | | | | |
| | | | | |
| Air Freight & Logistics | – | 943,310 | – | 943,310 |
| Systems Software | – | 5,285 | – | 5,285 |
| All Other | 173,726 | – | – | 173,726 |
| | | | | |
| Convertible Preferred Stocks | | | | |
| | | | | |
| Oil & Gas Exploration & Production | – | 141,675 | – | 141,675 |
| All Other | 525,747 | – | – | 525,747 |
| | | | | |
| Preferred Stocks | | | | |
| | | | | |
| Reinsurance | – | – | 5,815,591 | 5,815,591 |
| Diversified Banks | – | 496,375 | – | 496,375 |
| Data Processing & Outsourced Services | – | 91,020 | – | 91,020 |
| All Other | 1,113,681 | – | – | 1,113,681 |
| | | | | |
| Right/Warrant: | 12,529 | – | – | 12,529 |
| Purchased Options | 5,535 | – | – | 5,535 |
| Total Investments in Securities | \$1,831,218 | \$208,133,100 | \$14,264,910 | \$224,229,228 |
| Other Financial Instruments | | | | |
| Written Put Option | \$(18,722) | \$– | \$– | \$(18,722) |
| Forward Foreign Currency Contracts | – | (29,155) | – | (29,155) |
| Total Other Financial Instruments | \$(18,722) | \$(29,155) | \$– | \$(42,877) |

The following is a reconciliation of assets valued using significant unobservable inputs (level 3):

| Balance as of 4/30/13 | Realized gain (loss) | Change in Unrealized appreciation | Purchases | Sales | Accrued discounts/ premiums | Transfers of | Transfers to | Balance as of 1/31/14 |
|-----------------------------|----------------------------|---|-----------|-------|-----------------------------------|-----------------|-----------------|-----------------------------|
|-----------------------------|----------------------------|---|-----------|-------|-----------------------------------|-----------------|-----------------|-----------------------------|

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| | (depreciation) | | | | Level | Level | | |
|-------------|----------------|-------|-------------|------------|-------------|-------|-----|------------|
| | | | | | 3* | 3* | | |
| Corporate | | | | | | | | |
| Bonds & | | | | | | | | |
| Notes | | | | | | | | |
| Diversified | | | | | | | | |
| Metals & | | | | | | | | |
| Mining | \$- | \$- | \$ (3,667) | \$ 146,667 | \$- | \$- | \$- | \$ 143,000 |
| Property & | | | | | | | | |
| Casualty | | | | | | | | |
| Insurance | 3,754,107 | - | (254,425) | - | - | - | - | 3,499,682 |
| Reinsurance | 2,588,700 | 5,999 | 205,938 | 3,006,000 | (1,000,000) | - | - | 4,806,637 |

| | | | | | | | | |
|-------------|-------------|---------|------------|-------------|---------------|-----|-----|---------------|
| Preferred | | | | | | | | |
| Stocks | | | | | | | | |
| Reinsurance | 3,509,600 | - | 411,268 | 2,994,750 | (1,100,027) | - | - | 5,815,591 |
| Total | \$9,852,407 | \$5,999 | \$ 359,114 | \$6,147,417 | \$(2,100,027) | \$- | \$- | \$ 14,264,910 |

* Transfers are calculated on the beginning of period value

** Lorenz Re was a common stock at 4/30/13.

Net change in unrealized appreciation of Level 3 investments still held and considered Level 3 at 01/31/14: \$438,393.

As of January 31, 2014, outstanding forward foreign currency contracts were as follows:

| Currency | Contracts to Receive/(Deliver) | In Exchange for USD | Settlement Date | Value | Net Unrealized appreciation /(depreciation) |
|----------|--------------------------------|---------------------|-----------------|-------------|---|
| BRL | 550,000 | \$229,837 | 03/17/14 | \$ 225,532 | \$ (4,305) |
| EUR | (800,000) | (1,104,432) | 04/24/14 | (1,079,079) | 25,353 |
| EUR | (4,729,308) | (6,349,075) | 04/25/14 | (6,379,129) | (30,055) |
| GBP | (459,062) | (737,467) | 02/06/14 | (754,457) | (16,989) |
| PHP | 46,000,000 | 1,016,687 | 02/18/14 | 1,013,528 | (3,159) |
| Total | | | | | \$(29,155) |

ITEM 2. CONTROLS AND PROCEDURES. (a) Disclose the conclusions of the registrant's principal executive and principal financial officers, or persons performing similar functions, regarding the effectiveness of the registrant's

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disclosure controls and procedures (as defined in Rule 30a-3(c) under the Act (17 CFR 270.30a-3(c))) as of a date within 90 days of the filing date of the report that includes the disclosure required by this paragraph, based on the evaluation of these controls and procedures required by Rule 30a-3(b) under the Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Exchange Act (17 CFR 240.13a-15(b) or 240.15d-15(b)). The registrant's principal executive officer and principal financial officer have concluded that the registrant's disclosure controls and procedures are effective based on their evaluation of these controls and procedures as of a date within 90 days of the filing date of this report. (b) Disclose any change in the registrant's internal controls over financial reporting (as defined in Rule 30a-3(d) under the Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting. There were no significant changes in the registrant's internal control over financial reporting that occurred during the second fiscal quarter of the period covered by this report that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting. ITEM 3. EXHIBITS. File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the Act (17 CFR 270.30a-2(a)), exactly as set forth below: CERTIFICATIONS I, [identify the certifying individual], certify that: 1. I have reviewed this report on Form N-Q of [identify registrant]; 2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report; 3. Based on my knowledge, the schedules of investments included in this report fairly present in all material respects the investments of the registrant as of the end of the fiscal quarter for which the report is filed; 4. The registrants other certifying officer(s) and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940) for the registrant and have: (a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared; (b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles; (c) Evaluated the effectiveness of the registrants disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation; and (d) Disclosed in this report any change in the registrants internal control over financial reporting that occurred during the registrants most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrants internal control over financial reporting; and 5. The registrants other certifying officer(s) and I have disclosed to the registrants auditors and the audit committee of the registrants board of directors (or persons performing the equivalent functions): (a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrants ability to record, process, summarize, and report financial information; and (b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrants internal control over financial reporting. Date: [Signature] [Title] Filed herewith. <PAGE> SIGNATURES [See General Instruction F] 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. (Registrant) Pioneer Pioneer Diversified High Income Trust By (Signature and Title)* /s/ Daniel K. Kingsbury ----- Daniel K. Kingsbury, President Date April 1, 2014 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 (Signature and Title)* /s/ Daniel K. Kingsbury ----- Daniel K. Kingsbury, President Date April 1, 2014 By (Signature and Title)* /s/ Mark Bradley ----- Mark Bradley, Treasurer Date April 1, 2014 * Print the name and title of each signing officer under his or her signature.