

Edgar Filing: Pioneer Diversified High Income Trust - Form N-Q

Pioneer Diversified High Income Trust  
Form N-Q  
September 27, 2017

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 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: July 31, 2017

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.

<PAGE>

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

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schedules need not be audited.

Pioneer Diversified  
High Income Trust

NQ | July 31, 2017

Ticker Symbol: HNW

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Schedule of Investments | 7/31/17 (unaudited)

Principal Amount USD (\$)		Value
	ASSET BACKED SECURITIES - 1.0% of Net Assets	
250,000	American Credit Acceptance Receivables Trust, Series 2014-2, Class D, 4.96%, 5/10/21 (144A)	\$250,147
299,996	Axis Equipment Finance Receivables III LLC, Series 2015-1A, Class E, 5.27%, 5/20/20 (144A)	290,966
400,000(a)	NCF Dealer Floorplan Master Trust, Series 2016-1A, Class C, 9.712%, 3/21/22 (144A)	401,619
500,000	VB-S1 Issuer LLC, Series 2016-1A, Class F, 6.901%, 6/15/46 (144A)	517,659
	<b>TOTAL ASSET BACKED SECURITIES</b> (Cost \$1,440,213)	<b>\$1,460,391</b>
	COLLATERALIZED MORTGAGE OBLIGATIONS - 0.4% of Net Assets	
44,086	Global Mortgage Securitization, Ltd., Series 2004-A, Class B1, 5.25%, 11/25/32 (144A)	\$ 29,142
88,412	Global Mortgage Securitization, Ltd., Series 2005-A, Class B3, 5.25%, 4/25/32 (144A)	47,260
290,000(b)	GMAT Trust, Series 2013-1A, Class M, 5.0%, 11/25/43 (144A)	256,250
218,500(c)	GMAT Trust, Series 2015-1A, Class A1, 4.25%, 9/25/20 (144A)	218,404
66,094	Homeowner Assistance Program Reverse Mortgage Loan Trust, Series 2013-RM1, Class A, 4.0%, 5/26/53 (144A)	65,797
	<b>TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS</b> (Cost \$686,510)	<b>\$616,853</b>
	COMMERCIAL MORTGAGE-BACKED SECURITIES - 2.2% of Net Assets	
200,000(b)	BAMLL Commercial Mortgage Securities Trust, Series 2016-FR14, Class C, 1.394%, 2/27/48 (144A)	\$173,500

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500,000(b)	Banc of America Commercial Mortgage Trust, Series 2007-4, Class D, 5.887%, 2/10/51 (144A)	498,721
122,117(b)	Bear Stearns Commercial Mortgage Securities Trust, Series 2005-PWR7, Class B, 5.214%, 2/11/41	121,914
260,000(a)	CFCRE Mortgage Trust, Series 2015-RUM, Class E, 5.759%, 7/15/30 (144A)	253,669
500,000(b)	Citigroup Commercial Mortgage Trust, Series 2014-GC23, Class E, 3.208%, 7/10/47 (144A)	320,698
500,000(b)	COBALT CMBS Commercial Mortgage Trust, Series 2007-C3, Class C, 5.891%, 5/15/46	354,100
11,033(b)	COMM Mortgage Trust, Series 2007-C9, Class H, 5.776%, 12/10/49 (144A)	11,020
250,000(a)	COMM Mortgage Trust, Series 2014-FL5, Class D, 5.226%, 10/15/31 (144A)	236,595
212,193(b)	LB-UBS Commercial Mortgage Trust, Series 2006-C1, Class AJ, 5.276%, 2/15/41	212,236
343,456(b)	Morgan Stanley Capital I Trust, Series 2007-T25, Class AJ, 5.574%, 11/12/49	347,648
450,000(b)	Wachovia Bank Commercial Mortgage Trust, Series 2006-C27, Class B, 5.865%, 7/15/45	445,509
250,000	Wells Fargo Commercial Mortgage Trust, Series 2016-BNK1, Class D, 3.0%, 8/15/49 (144A)	200,906
	TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES (Cost \$3,284,456)	\$3,176,516
	SENIOR SECURED FLOATING RATE LOAN INTERESTS – 41.0% of Net Assets*(a)	
	AUTOMOBILES & COMPONENTS - 1.2%	
	Auto Parts & Equipment - 0.9%	
232,650	American Axle & Manufacturing, Inc., Tranche B Term Loan, 3.49%, 4/6/24	\$232,626
340,389	Electrical Components International, Inc., Term Loan, 6.046%, 5/28/21	343,155
777,465	Tower Automotive Holdings USA LLC, Initial Term Loan, 4.0%, 3/7/24	780,542 \$1,356,323
	Automobile Manufacturers - 0.2%	
106,796	Federal-Mogul Corp., Tranche C Term Loan, 4.983%, 4/15/21	\$107,474
176,403	TI Group Automotive Systems LLC, Initial US Term Loan, 3.984%, 6/30/22	177,175 \$284,649
	Tires & Rubber - 0.1%	
191,667		\$192,585

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	Goodyear Tire & Rubber Co., Second Lien Term Loan, 3.23%, 4/30/19		
	Total Automobiles & Components	\$1,833,557	
	CAPITAL GOODS - 5.8%		
	Aerospace & Defense - 1.6%		
63,001	Accudyne Industries Borrower SCA/Accudyne Industries LLC, Refinancing Term Loan, 4.234%, 12/13/19	\$ 62,912	
995,000(d)	ADS Tactical, Inc., Term Loan, 8.796%, 12/31/22	995,000	
296,977	DAE Aviation Holdings, Inc., Initial Term Loan, 4.98%, 7/7/22	299,576	
237,143	DigitalGlobe, Inc., Term Loan, 3.984%, 1/15/24	237,995	
461,428	DynCorp International, Inc., Term Loan B2, 7.75%, 7/7/20	463,543	
226,021	Vencore, Inc. (fka SI Organization, Inc.), First Lien Initial Term Loan, 6.046%, 11/23/19	229,446	
Principal Amount USD (\$)			Value
	Aerospace & Defense - (continued)		
157,600	WP CPP Holdings LLC, Second Lien Term Loan B-1, 9.061%, 4/30/21	\$145,583 \$2,434,055	
	Building Products - 1.1%		
874,619	Builders FirstSource, Inc., Refinancing Term Loan, 4.296%, 2/29/24	\$878,081	
250,000	NCI Building Systems, Inc., Tranche B Term Loan, 4.254%, 6/24/22	251,953	
299,237	Summit Materials LLC, Restatement Effective Date Term Loan, 3.984%, 7/18/22	302,416	
250,000	Unifrax I LLC, Initial Dollar Term Loan, 4.9%, 4/4/24	252,969 \$1,685,419	
	Construction Machinery & Heavy Trucks - 0.9%		
399,000	Clark Equipment Co. (aka Doosan Bobcat Inc.), Tranche B Term Loan, 3.929%, 5/18/24	\$401,993	
500,000	Commercial Vehicle Group, Inc., Term Loan B, 7.234%, 3/30/23	503,750	
383,175	Navistar, Inc., Tranche B Term Loan, 5.23%, 8/7/20	387,725 \$1,293,468	
	Electrical Components & Equipment - 0.5%		
249,356	Pelican Products, Inc., First Lien Term Loan, 5.546%, 4/10/20	\$250,914	

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415,445	Wireco WorldGroup, Inc., First Lien Initial Term Loan, 6.702%, 9/29/23	419,600 \$670,514
	Industrial Conglomerates - 0.8%	
87,455	CeramTec Service GmbH (CeramTec Acquisition Corp.), Dollar Term B-3 Loan, 3.952%, 8/30/20	88,084
287,399	CeramTec Service GmbH (CeramTec Acquisition Corp.), Initial Dollar Term B-1 Loan, 3.952%, 8/30/20	289,465
34,581	CeramTec Service GmbH (CeramTec Acquisition Corp.), Initial Dollar Term B-2 Loan, 3.952%, 8/30/20	\$ 34,829
595,749	DTI Holdco, Inc., Initial Term Loan, 6.421%, 10/2/23	\$585,323
249,353	Filtration Group Corp., First Lien Term Loan, 4.257%, 11/23/20	251,742 \$1,249,443
	Industrial Machinery - 0.5%	
188,100	Blount International, Inc., Initial Term Loan, 6.227%, 4/12/23	\$190,099
491,083	NN, Inc., Tranche B Term Loan, 5.484%, 10/19/22	491,697 \$681,796
	Trading Companies & Distributors - 0.4%	
498,731	Beacon Roofing Supply, Inc., Initial Term Loan, 3.983%, 10/1/22	\$502,679
162,450	WESCO Distribution, Inc., Tranche B-1 Loan, 3.778%, 12/12/19	163,009 \$665,688
	Total Capital Goods	\$8,680,383
	COMMERCIAL & PROFESSIONAL SERVICES - 0.3%	
	Environmental & Facilities Services - 0.2%	
249,103	Infiltrator Water Technologies LLC, Term B-1 Loan, 4.796%, 5/27/22	\$251,516
	Security & Alarm Services - 0.1%	
126,297	Prime Security Services Borrower LLC, First Lien 2016-2 Refinancing Term B-1 Loan, 3.984%, 5/2/22	\$127,188
	Total Commercial & Professional Services	\$378,704
	CONSUMER DURABLES & APPAREL - 0.9%	
	Home Furnishings - 0.4%	

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550,000	Serta Simmons Holdings LLC, Second Lien Term Loan, 9.179%, 11/8/24	\$550,516	
	Leisure Products - 0.5%		
350,000	Bass Pro Group LLC, Initial Term Loan, 6.296%, 12/15/23	\$341,344	
361,864	Bombardier Recreational Products, Inc., Term B Loan, 4.23%, 6/30/23	364,836	
		\$706,180	
	Total Consumer Durables & Apparel	\$1,256,696	
	CONSUMER SERVICES - 3.3%		
	Casinos & Gaming - 0.7%		
200,000	CityCenter Holdings LLC, Term B Loan, 3.732%, 4/18/24	\$201,000	
249,375	Eldorado Resorts, Inc., Term Loan, 3.563%, 4/17/24	249,323	
557,792	Scientific Games International, Inc., Initial Term B-3 Loan, 5.233%, 10/1/21	560,880	
		\$1,011,203	
	Education Services - 0.6%		
308,910	Cengage Learning Acquisitions, Inc., 2016 Refinancing Term Loan, 5.474%, 6/7/23	\$292,692	
601,617	Laureate Education, Inc., Series 2024 Term Loan, 5.734%, 4/26/24	606,317	
		\$899,009	
	Leisure Facilities - 0.2%		
317,542	Fitness International LLC, Term B Loan, 5.484%, 7/1/20	\$322,157	
	Restaurants - 0.4%		
348,397	1011778 BC Unlimited Liability Co. (New Red Finance, Inc.) (aka Burger King/Tim Hortons), Term B-3 Loan, 3.508%, 2/16/24	\$348,469	
Principal Amount USD (\$)			Value
	Restaurants - (continued)		
242,862	Landry's, Inc. (fka Landry's Restaurants, Inc.), Term Loan B, 3.971%, 10/4/23	\$243,318	
		\$591,787	
	Specialized Consumer Services - 1.4%		
750,000	Constellis Group, Inc., Term Loan B, 6.296%, 4/21/24	\$745,000	
532,537	Creative Artists Agency LLC, Refinancing Term Loan, 4.726%, 2/15/24	537,197	

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736,931	KinderCare Education LLC, Term Loan, 5.046%, 8/12/22	741,997 \$2,024,194
	Total Consumer Services	\$4,848,350
	DIVERSIFIED FINANCIALS - 1.2%	
	Consumer Finance - 0.1%	
211,350	Trans Union LLC, Term B-2 Loan, 3.734%, 4/9/23	\$212,654
	Diversified Capital Markets - 0.2%	
248,438	Freedom Mortgage Corp., Initial Term Loan, 6.862%, 2/23/22	\$250,922
	Investment Banking & Brokerage - 0.3%	
249,351	Duff & Phelps Corp., Initial Term Loan, 5.046%, 4/23/20	\$251,626
199,500	LPL Holdings, Inc., Initial Term Loan, 3.825%, 3/11/24	200,934 \$452,560
	Specialized Finance - 0.6%	
244,375	DBRS, Ltd., Initial Term Loan, 6.452%, 3/4/22	\$242,542
500,000	MHVC Acquisition Corp., First Lien Initial Term Loan, 6.49%, 4/29/24	503,750 \$746,292
	Total Diversified Financials	\$1,662,428
	ENERGY - 2.4%	
	Oil & Gas Drilling - 0.7%	
250,000	Gavilan Resources LLC, Second Lien Initial Term Loan, 7.224%, 3/1/24	\$241,875
744,680	Jonah Energy LLC, Second Lien Initial Term Loan, 7.734%, 5/12/21	737,233 \$979,108
	Oil & Gas Equipment & Services - 0.3%	
534,529	FR Dixie Acquisition Corp., Term Loan, 5.952%, 12/18/20	\$366,153
	Oil & Gas Exploration & Production - 0.6%	
250,000	California Resources Corp., Term Loan, 11.601%, 12/31/21	\$269,167
550,000	Chesapeake Energy Corp., Term Loan Class A, 8.686%, 8/23/21	593,141 \$862,308
	Oil & Gas Storage & Transportation - 0.4%	
674,617		\$652,410



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	Gulf Finance LLC, Tranche B Term Loan, 6.55%, 8/25/23	
	Pipeline - 0.4%	
635,000	Summit Midstream Partners Holdings LLC, Term Loan Credit Facility, 7.234%, 5/13/22	\$646,906
	Total Energy	\$3,506,885
	FOOD, BEVERAGE & TOBACCO - 1.2%	
	Agricultural Products - 0.3%	
98,995	NVA Holdings, Inc., First Lien Term B-2 Loan, 4.796%, 8/14/21	\$ 99,985
414,286	NVA Holdings, Inc., Second Lien Term Loan, 8.296%, 8/14/22	419,464
		\$519,449
	Packaged Foods & Meats - 0.9%	
496,250	Amplify Snack Brands, Inc., Term Loan, 6.73%, 9/2/23	\$499,352
471,260	Dole Food Co., Inc., Tranche B Term Loan, 4.251%, 4/6/24	474,434
348,246	Give and Go Prepared Foods Corp., First Lien Term Loan, 6.734%, 7/29/23	350,857
		\$1,324,643
	Total Food, Beverage & Tobacco	\$1,844,092
	HEALTH CARE EQUIPMENT & SERVICES - 3.2%	
	Health Care Facilities - 0.8%	
174,202	CHS/Community Health Systems, Inc., Incremental 2019 Term G Loan, 3.75%, 12/31/19	\$174,488
517,321	CHS/Community Health Systems, Inc., Incremental 2021 Term H Loan, 4.0%, 1/27/21	517,783
191,599	HCA Inc., Tranche B-9 Term Loan, 3.234%, 3/17/23	192,836
312,107	Kindred Healthcare, Inc., Incremental Term Loan, 4.813%, 4/9/21	312,757
		\$1,197,864
	Health Care Services - 1.3%	
249,373	ExamWorks Group, Inc. (fka Gold Merger Co., Inc.), Term B-1 Loan, 4.484%, 7/27/23	\$251,438
200,000	Genoa Healthcare Co., LLC, Second Lien Initial Term Loan, 9.234%, 10/28/24	202,000
343,875	HC Group Holdings III, Inc., First Lien Initial Term Loan, 6.234%, 4/7/22	344,735
248,750	Inventiv Group Holdings, Inc., Initial Term Loan, 4.952%, 11/9/23	249,594
198,338		200,104

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Principal Amount USD (\$)		Value
	National Mentor Holdings, Inc., Tranche B Term Loan, 4.296%, 1/31/21	
198,995	Health Care Services - (continued) nThrive, Inc. (fka Precyse Acquisition Corp.), Additional Term B-2 Loan, 5.734%, 10/20/22	\$201,576
495,000	Prospect Medical Holdings, Inc., Term Loan, 7.25%, 6/30/22	502,116
		\$1,951,563
228,322	Health Care Supplies - 0.6% Alere, Inc., Term Loan B, 4.49%, 6/20/22	\$229,000
185,000	Kinetic Concepts, Inc., Dollar Term Loan, 4.546%, 2/2/24	185,154
498,750	Sterigenics-Nordion Holdings LLC, Incremental Term Loan, 4.234%, 5/15/22	499,685
		\$913,839
249,375	Health Care Technology - 0.5% Change Healthcare Holdings, Inc. (fka Emdeon Inc.), Closing Date Term Loan, 3.984%, 3/1/24	\$250,968
375,258(d)	Medical Card System, Inc., Term Loan, 1.5%, 5/31/19	243,918
169,150	Quintiles IMS, Inc., Term B-1 Dollar Loan, 3.264%, 3/7/24	170,683
		\$665,569
	Total Health Care Equipment & Services	\$4,728,835
	<b>HOUSEHOLD &amp; PERSONAL PRODUCTS - 1.4%</b>	
150,000(e)	Cleaning Products - 0.1% Parfums Holding Co., Inc., First Lien Initial Term Loan, 6/30/24	\$150,813
234,281	Household Products - 0.4% Redbox Automated Retail LLC, First Lien Term B Loan, 8.788%, 9/27/21	\$235,745
400,000	WKI Holding Co., Inc. (World Kitchen LLC), Term Loan B, 5.17%, 5/1/24	406,000
		\$641,745
248,727	Personal Products - 0.9% Atrium Innovations, Inc., First Lien Initial Tranche B-1 Term Loan, 4.796%, 2/15/21	\$249,764
351,028	Nature's Bounty Co. (aka NBTY), Dollar Term B-1 Loan, 4.796%, 5/5/23	352,161
772,057		702,572

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	Revlon Consumer Products Corp., Initial Term B Loan, 4.734%, 9/7/23	\$1,304,497
	Total Household & Personal Products	\$2,097,055
	INSURANCE - 1.9%	
	Life & Health Insurance - 0.4%	
492,642	Integro, Ltd., Initial Term Loan, 6.75%, 10/31/22	\$492,642
	Multi-Line Insurance - 0.1%	
164,808	Alliant Holdings I LLC, Term Loan, 4.564%, 8/12/22	\$165,695
	Property & Casualty Insurance - 1.4%	
498,750	Acrisure LLC, First Lien Term B Loan, 6.296%, 11/22/23	\$506,855
593,765	Confie Seguros Holding II Co., Second Lien Term Loan, 11.046%, 5/8/19	585,601
509,611	Confie Seguros Holding II Co., Term B Loan, 6.734%, 4/19/22	505,534
500,000	USI, Inc. (fka Compass Investors, Inc.), Initial Term Loan, 4.18%, 5/16/24	499,323
	Total Insurance	\$2,097,313 \$2,755,650
	MATERIALS - 5.2%	
	Construction Materials - 0.4%	
118,500	84 Lumber Co., Initial Term Loan, 6.982%, 10/25/23	\$120,241
497,494	American Bath Group LLC, First Lien Replacement Term Loan, 6.546%, 9/30/23	503,790 \$624,031
	Diversified Chemicals - 1.0%	
312,462	Allnex (Luxembourg) & Cy SCA (fka AI Chem & Cy SCA), Tranche B-2 Term Loan, 4.482%, 9/13/23	\$313,634
235,406	Allnex (Luxembourg) & Cy SCA (fka AI Chem & Cy SCA), Tranche B-3 Term Loan, 4.482%, 9/13/23	236,289
292,954	Chemours Co., Tranche B-1 USD Term Loan, 3.73%, 5/12/22	295,746
366,686	Tata Chemicals North America, Term Loan, 4.063%, 8/7/20	366,906
270,205	Univar USA, Inc., Term B-2 Loan, 3.984%, 7/1/22	272,062 \$1,484,637
	Diversified Metals & Mining - 0.3%	

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496,250	Global Brass and Copper, Inc., Initial Term Loan, 4.5%, 7/18/23	\$498,099	
72,335(f)(g)	PT Bakrie & Brothers Tbk, Facility Term Loan B, 8.152%, 9/28/17	7,595	
		\$505,694	
	Metal & Glass Containers - 1.4%		
226,387	Coveris Holdings SA (fka Exopack Holdings SA), USD Term B-1 Loan, 5.546%, 6/29/22	\$226,670	
481,876	Tank Holding Corp., Initial Term Loan, 5.25%, 3/16/22	485,589	
735,000	Tekni-Plex, Inc., USD Term Loan, 4.545%, 6/1/22	738,292	
600,000	Twist Beauty International Holdings SA, Facility B, 5.163% 4/22/24	599,250	
		\$2,049,801	
Principal Amount USD (\$)			Value
	Paper Packaging - 0.6%		
517,207	Caraustar Industries, Inc., Refinancing Term Loan, 6.796%, 3/14/22	\$521,409	
248,125	Expera Specialty Solutions LLC, Term Loan B, 5.984%, 11/3/23	249,986	
		\$771,395	
	Paper Products - 0.2%		
166,062	Ranpak Corp., Second Lien Initial Term Loan, 8.476%, 10/3/22	\$165,647	
198,982	Ranpak Corp., Tranche B-1 USD Term Loan, 4.484%, 10/1/21	200,101	
		\$365,748	
	Specialty Chemicals - 1.0%		
289,677	Macdermid, Inc. (Platform Specialty Products Corp.), Tranche B-5 Term Loan, 4.734%, 6/7/20	\$292,470	
646,621	Omnova Solutions, Inc., Term B-2 Loan, 5.484%, 8/25/23	655,108	
448,831	Tronox Pigments (Netherlands) BV, New Term Loan, 4.796%, 3/19/20	452,587	
		\$1,400,165	
	Steel - 0.3%		
495,013	Zekelman Industries, Inc. (fka JMC Steel Group, Inc.), Term Loan, 4.789%, 6/14/21	\$499,653	
	Total Materials	\$7,701,124	
	MEDIA - 2.2%		

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	Advertising - 0.2%	
248,125	CB Poly Investments LLC, First Lien Closing Date Term Loan, 6.484%, 8/16/23	\$250,606
	Broadcasting - 0.9%	
163,776	A-L Parent LLC (aka Learfield Communications), First Lien Initial Term Loan, 4.49%, 12/1/23	\$165,823
199,500	CSC Holdings LLC (fka CSC Holdings Inc. (Cablevision)), March 2017 Refinancing Term Loan, 3.476%, 7/17/25	199,500
230,000	Hubbard Radio LLC, Term Loan, 4.49%, 5/27/22	231,150
291,750	MediArena Acquisition BV (fka AP NMT Acquisition BV), First Lien Dollar Term B Loan, 7.049%, 8/13/21	273,029
451,306	Univision Communications Inc., First Lien 2017 Replacement Repriced Term Loan, 3.984%, 3/15/24	449,990
		\$1,319,492
	Publishing - 1.1%	
491,272	DH Publishing LP, Term B-5 Loan, 3.724%, 8/21/23	\$493,515
318,500	Houghton Mifflin Holdings, Inc., Term Loan, 4.234%, 5/28/21	309,210
37,968	Lee Enterprises, Inc., First Lien Term Loan, 7.484%, 3/31/19	38,158
915,750	McGraw-Hill Global Education Holdings LLC, First Lien Term B Loan, 5.234%, 5/4/22	905,258
		\$1,746,141
	Total Media	\$3,316,239
	PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES - 1.6%	
	Life Sciences Tools & Services - 0.9%	
982,500	Albany Molecular Research, Inc., Term Loan B, 5.979%, 7/16/21	\$989,664
365,856	Catalent Pharma Solutions, Inc. (fka Cardinal Health 409, Inc.), Dollar Term Loan, 3.984%, 5/20/21	369,417
		\$1,359,081
	Pharmaceuticals - 0.7%	
69,168	Concordia Healthcare Corp., Initial Dollar Term Loan, 5.501%, 10/21/21	\$ 52,006
498,750	Horizon Pharma, Inc., Second Amendment Refinancing Term Loan, 5.0%, 3/29/24	502,023
438,692(e)	VRX Escrow Corp., Series F Tranche B Term Loan, 4/1/22	447,224

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		\$1,001,253	
	Total Pharmaceuticals, Biotechnology & Life Sciences	\$2,360,334	
	REAL ESTATE - 0.5%		
	Retail REITs - 0.2%		
271,829	DTZ US Borrower LLC, First Lien Initial Term Loan, 4.25%, 11/4/21	\$273,222	
42,553	DTZ US Borrower LLC, Second Lien Initial Term Loan, 9.561%, 11/4/22	42,753	
		\$315,975	
	Specialized REIT - 0.3%		
492,516	Communications Sales & Leasing, Inc. (CSL Capital LLC), Shortfall Term Loan, 4.234%, 10/24/22	\$493,283	
	Total Real Estate	\$809,258	
	RETAILING - 0.7%		
	Automotive Retail - 0.6%		
262,456	AWAS Finance Luxembourg 2012 SA, Term Loan, 4.06%, 7/16/18	\$262,867	
635,417	CWGS Group LLC, Term Loan, 4.973%, 11/8/23	641,374	
		\$904,241	
	Specialty Stores - 0.1%		
154,918	PetSmart, Inc., Tranche B-2 Loan, 4.23%, 3/11/22	\$147,278	
	Total Retailing	\$1,051,519	
Principal Amount USD (\$)			Value
	SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT - 1.0%		
	Semiconductor Equipment - 0.6%		
193,504	Entegris, Inc., New Tranche B Term Loan, 3.484%, 4/30/21	\$195,076	
496,173	MACOM Technology Solutions Holdings, Inc. (fka M/A-COM Technology Solutions Holdings, Inc.), Initial Term Loan, 3.478%, 5/17/24	\$ 496,174	
249,370	Micron Technology, Inc., Term Loan, 3.8%, 4/26/22	251,845	
		\$943,095	
	Semiconductors - 0.4%		

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549,395	Mirion Technologies (Finance) LLC (Mirion Technologies, Inc.), First Lien Initial Term Loan, 6.046%, 3/31/22	\$551,112
	Total Semiconductor & Semiconductor Equipment	\$1,494,207
	SOFTWARE & SERVICES - 2.7%	
	Application Software - 0.5%	
248,750	Greeneden US Holdings I LLC, Tranche B-2 Dollar Term Loan, 5.007%, 12/1/23	\$250,732
500,000	STG-Fairway Acquisitions, Inc., First Lien Term Loan, 6.546%, 6/30/22	482,500
		\$733,232
	Data Processing & Outsourced Services - 0.2%	
250,000	First Data Corp., 2024 New Dollar Term Loan, 3.727%, 4/26/24	\$251,422
	Home Entertainment Software - 0.0%†	
52,000	MA FinanceCo., LLC (aka Micro Focus International Plc), Term Loan B3, 3.979%, 6/21/24	\$ 52,060
	Internet Software & Services - 0.5%	
243,789	Avast Holding BV, Initial Refinancing Dollar Term Loan, 4.546%, 9/30/23	\$246,423
158,400	Blucora, Inc., Term Loan B, 5.037%, 5/22/24	159,324
250,000(e)	Zayo Group LLC (Zayo Capital, Inc.), 2017 Incremental Refinancing B-2 Term Loan, 1/19/24	251,157
		\$656,904
	IT Consulting & Other Services - 1.3%	
137,558	Evergreen Skills Lux S.a.r.l., First Lien Initial Term Loan, 5.984%, 4/28/21	\$129,691
349,624	Go Daddy Operating Co., LLC (GD Finance Co., Inc.), Initial Term Loan, 3.734%, 2/15/24	351,394
249,375	Rackspace Hosting, Inc., First Lien 2017 Refinancing Term Loan B, 4.172%, 11/3/23	250,809
300,000	Rocket Software, Inc., Second Lien Term Loan, 10.796%, 10/14/24	302,438
614,063	Sitel Worldwide Corp., First Lien Term B-1 Loan, 6.813%, 9/18/21	614,446
250,000	Tempo Acquisition LLC, Term Loan, 4.227%, 5/1/24	252,136
		\$1,900,914
	Systems Software - 0.2%	
348,000	Seattle Spinco, Inc. (aka Micro Focus International Plc), Term Loan B, 4.03%, 6/21/24	\$348,399
	Total Software & Services	\$3,942,931

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	TELECOMMUNICATION SERVICES - 1.5%	
	Integrated Telecommunication Services - 1.1%	
750,000	CenturyLink, Inc., Initial Term B Loan, 2.75%, 1/31/25	\$740,918
488,369	GCI Holdings, Inc., New Term B Loan, 4.234%, 2/2/22	491,269
486,811	Level 3 Financing, Inc., Tranche B 2024 Term Loan, 3.479%, 2/22/24	489,397
		\$1,721,584
	Wireless Telecommunication Services - 0.4%	
200,000	Digicel International Finance Ltd., First Lien Initial Term B Loan, 4.94%, 5/27/24	\$202,188
349,125	Sprint Communications, Inc., Initial Term Loan, 3.75%, 2/2/24	350,616
		\$552,804
	Total Telecommunication Services	\$2,274,388
	TRANSPORTATION - 1.1%	
	Marine - 0.7%	
583,246	Commercial Barge Line Co., Initial Term Loan, 9.984%, 11/12/20	\$508,882
493,750	Navios Maritime Partners LP (Navios Partners Finance (US) Inc.), Initial Term Loan, 6.25%, 9/14/20	494,985
		\$1,003,867
	Trucking - 0.4%	
694,777	YRC Worldwide Inc., Tranche B-1 Term Loan, 9.76%, 7/26/22	\$692,750
	Total Transportation	\$1,696,617
	UTILITIES - 1.7%	
	Electric Utilities - 0.9%	
586,174	APLH Holdings, Ltd., Partnership, Term Loan, 5.484%, 4/13/23	\$589,593
323,377	Talen Energy Supply LLC, Term B-1 Loan, 5.234%, 7/15/23	313,979
496,905	TPF II Power LLC (TPF II Convert Midco LLC), Term Loan, 5.234%, 10/2/23	500,709
		\$1,404,281
Principal Amount USD (\$)		Value



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		Independent Power Producers & Energy Traders - 0.8%	
498,750		Dynegy, Inc., Tranche C-1 Term Loan, 4.484%, 2/7/24	\$501,323
599,094		TerraForm AP Acquisition Holdings LLC, Term Loan, 5.796%, 6/27/22	\$612,573
			\$1,113,896
		Total Utilities	\$2,518,177
		TOTAL SENIOR SECURED FLOATING RATE LOAN INTERESTS (Cost \$60,597,620)	\$60,757,429
		CORPORATE BONDS & NOTES - 92.2% of Net Assets	
		AUTOMOBILES & COMPONENTS - 0.8%	
		Auto Parts & Equipment - 0.8%	
EUR	165,000(h)	IHO Verwaltungs GmbH, 3.25% (4.0% PIK 0.0% cash), 9/15/23 (144A)	\$201,538
EUR	395,000(h)	IHO Verwaltungs GmbH, 3.75% (4.5% PIK 0.0% cash), 9/15/26 (144A)	488,329
	454,000	International Automotive Components Group SA, 9.125%, 6/1/18 (144A)	442,273
		Total Automobiles & Components	\$1,132,140
		BANKS - 4.8%	
		Diversified Banks - 3.9%	
	200,000	Access Bank Plc, 10.5%, 10/19/21 (144A)	\$214,868
	300,000(b)	Banco de Galicia y Buenos Aires, 8.25%, 7/19/26 (144A)	334,914
	200,000(b)(i)	Banco Santander SA, 6.375%	205,304
	950,000(b)(i)	BNP Paribas SA, 7.625% (144A)	1,052,125
	240,000(b)(i)	Goldman Sachs Capital II, 4.0%	214,800
	350,000(b)(i)	ING Groep NV, 6.5%	378,000
	225,000(b)(i)	Intesa Sanpaolo S.p.A., 7.7% (144A)	239,344
	250,000(b)(i)	Royal Bank of Scotland Group Plc, 8.0%	273,595
	400,000(b)(i)	Royal Bank of Scotland Group Plc, 8.625%	441,752
	200,000	Sberbank of Russia Via SB Capital SA, 5.25%, 5/23/23 (144A)	205,770
	460,000(b)(i)	Societe Generale SA, 7.375% (144A)	502,550
	420,000	Turkiye Vakiflar Bankasi TAO, 5.625%, 5/30/22 (144A)	424,809
	344,000(b)	Turkiye Vakiflar Bankasi TAO, 8.0%, 11/1/27 (144A)	358,936
	750,000	UBS AG / Stamford CT, 7.625%, 8/17/22	892,500
			\$5,739,267
		Thriffs & Mortgage Finance - 0.9%	
	880,000	Financiera Independencia SAB de CV SOFOM ENR, 8.0%, 7/19/24 (144A)	\$882,200

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450,000	Vnesheconombank Via VEB Finance Plc, 6.902%, 7/9/20 (144A)	487,575 \$1,369,775
	Total Banks	\$7,109,042
	CAPITAL GOODS - 2.6%	
	Aerospace & Defense - 0.2%	
250,000	Triumph Group, Inc., 4.875%, 4/1/21	\$236,563
	Agricultural & Farm Machinery - 0.3%	
475,000	Titan International, Inc., 6.875%, 10/1/20	\$492,219
	Construction & Engineering - 0.3%	
455,000	Tutor Perini Corp., 6.875%, 5/1/25 (144A)	\$489,125
	Construction Machinery & Heavy Trucks - 0.2%	
360,000	Meritor, Inc., 6.75%, 6/15/21	\$371,988
	Industrial Conglomerates - 0.9%	
490,000	CSVC Acquisition Corp., 7.75%, 6/15/25 (144A)	506,844
455,000	JB Poindexter & Co., Inc., 9.0%, 4/1/22 (144A)	477,181
155,000	Park-Ohio Industries, Inc., 6.625%, 4/15/27 (144A)	164,009 \$1,148,034
	Industrial Machinery - 0.6%	
435,000	Apex Tool Group LLC, 7.0%, 2/1/21 (144A)	\$407,812
450,000	Cleaver-Brooks, Inc., 8.75%, 12/15/19 (144A)	463,500 \$871,312
	Trading Companies & Distributors - 0.1%	
150,000	H&E Equipment Services, Inc., 7.0%, 9/1/22	\$155,250
	Total Capital Goods	\$3,764,491
	COMMERCIAL & PROFESSIONAL SERVICES - 1.0%	
	Commercial Printing - 0.2%	
340,000	Cenveo Corp., 6.0%, 8/1/19 (144A)	\$291,550
	Diversified Support Services - 0.6%	
EUR 475,000	International Car Wash Group Financing PLC, 6.625%, 7/15/19 (144A)	\$564,759
260,000	TMS International Corp., 7.625%, 10/15/21 (144A)	272,350 \$837,109
	Security & Alarm Services - 0.2%	
290,000	Prime Security Services Borrower LLC / Prime Finance, Inc., 9.25%, 5/15/23 (144A)	\$323,350

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		Total Commercial & Professional Services	\$1,452,009
Principal Amount USD (\$)			Value
		CONSUMER DURABLES & APPAREL - 1.1%	
		Homebuilding - 0.8%	
135,000		Beazer Homes USA, Inc., 8.75%, 3/15/22	\$150,669
350,000		Brookfield Residential Properties, Inc., 6.375%, 5/15/25 (144A)	369,250
250,000		KB Home, 7.0%, 12/15/21	279,688
340,000		KB Home, 7.625%, 5/15/23	382,500
			\$1,182,107
		Textiles - 0.3%	
460,000		Springs Industries, Inc., 6.25%, 6/1/21	\$472,650
		Total Consumer Durables & Apparel	\$1,654,757
		CONSUMER SERVICES - 3.5%	
		Casinos & Gaming - 1.8%	
EUR 750,000		Intralot Capital Luxembourg SA, 6.75%, 9/15/21 (144A)	\$942,282
882,412(f)(h)		Mashantucket Western Pequot Tribe, 6.5% (5.5% PIK 1.0% cash), 7/1/36	8,824
365,000		MGM Resorts International, 6.0%, 3/15/23	404,237
100,000		Scientific Games International, Inc., 6.25%, 9/1/20	101,500
1,050,000		Scientific Games International, Inc., 10.0%, 12/1/22	1,170,750
			\$2,627,593
		Hotels, Resorts & Cruise Lines - 1.0%	
320,000		Hilton Grand Vacations Borrower LLC / Hilton Grand Vacations Borrower, Inc., 6.125%, 12/1/24 (144A)	\$350,000
250,000		Silversea Cruise Finance, Ltd., 7.25%, 2/1/25 (144A)	269,062
245,000		Viking Cruises, Ltd., 6.25%, 5/15/25 (144A)	249,900
525,000		Viking Cruises, Ltd., 8.5%, 10/15/22 (144A)	551,250
			\$1,420,212
		Restaurants - 0.3%	
495,000		Landry's, Inc., 6.75%, 10/15/24 (144A)	\$507,524
		Specialized Consumer Services - 0.4%	
160,000		Monitronics International, Inc., 9.125%, 4/1/20	\$150,000
540,000		StoneMor Partners LP / Cornerstone Family Services WV, 7.875%, 6/1/21	526,500
			\$676,500
		Total Consumer Services	\$5,231,829

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		DIVERSIFIED FINANCIALS - 7.6%	
		Consumer Finance - 1.0%	
	600,000	Credito Real SAB de CV SOFOM ER, 7.25%, 7/20/23 (144A)	\$631,500
	445,000	Jefferies Finance LLC / JFIN Co-Issuer Corp., 7.375%, 4/1/20 (144A)	457,238
	440,000	TMX Finance LLC / TitleMax Finance Corp., 8.5%, 9/15/18 (144A)	414,700
			\$1,503,438
		Other Diversified Financial Services - 4.3%	
	6,000,000(c)(d)	Fixed Income Trust Series 2013-A, 0.0%, 10/15/97 (144A)	\$6,411,749
		Specialized Finance - 0.5%	
	175,000	Nationstar Mortgage LLC / Nationstar Capital Corp., 6.5%, 7/1/21	\$179,375
	580,000	Nationstar Mortgage LLC / Nationstar Capital Corp., 6.5%, 6/1/22	593,050
			\$772,425
		Supranational - 1.8%	
	200,000	Banque Ouest Africaine de Developpement, 5.0%, 7/27/27 (144A)	\$200,100
	680,000	Banque Ouest Africaine de Developpement, 5.5%, 5/6/21 (144A)	718,855
IDR	2,730,000,000	European Investment Bank, 7.2%, 7/9/19 (144A)	207,203
	375,000	International Bank for Reconstruction & Development, 5.572%, 8/11/20 (144A)	375,000
	250,000	International Bank for Reconstruction & Development, 6.972%, 12/20/19 (144A)	250,000
	300,000	International Bank for Reconstruction & Development, 7.956%, 7/15/20	300,018
	250,000	International Bank for Reconstruction & Development, 10.546%, 12/20/19 (144A)	250,000
	300,000	International Bank for Reconstruction & Development, 12.733%, 7/15/20	300,600
			\$2,601,776
		Total Diversified Financials	\$11,289,388
		ENERGY - 14.0%	
		Integrated Oil & Gas - 1.8%	
	145,000	Ascent Resources Utica Holdings LLC / ARU Finance Corp., 10.0%, 4/1/22 (144A)	\$148,625
	410,000	Petrobras Global Finance BV, 6.25%, 3/17/24	427,425
	650,000	Petrobras Global Finance BV, 7.375%, 1/17/27	703,625
MXN	540,000	Petroleos Mexicanos, 7.19%, 9/12/24 (144A)	27,249
	995,000	YPF SA, 6.95%, 7/21/27 (144A)	1,005,945
	325,000	YPF SA, 8.875%, 12/19/18 (144A)	348,303

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Principal Amount USD (\$)		Value
		\$2,661,172
	Oil & Gas Drilling - 0.5%	
442,000	Rowan Cos., Inc., 5.4%, 12/1/42	\$320,450
62,000	Rowan Cos., Inc., 5.85%, 1/15/44	47,268
289,904	Shelf Drilling Holdings, Ltd., 9.5%, 11/2/20 (144A)	285,555
160,000	Trinidad Drilling, Ltd., 6.625%, 2/15/25 (144A)	150,800
		\$804,073
	Oil & Gas Equipment & Services - 0.7%	
540,000	Archrock Partners LP / Archrock Partners Finance Corp., 6.0%, 10/1/22	\$526,500
425,000	McDermott International, Inc., 8.0%, 5/1/21 (144A)	432,969
		\$959,469
	Oil & Gas Exploration & Production - 6.1%	
300,000	Alta Mesa Holdings LP / Alta Mesa Finance Services Corp., 7.875%, 12/15/24 (144A)	\$315,000
200,000	California Resources Corp., 8.0%, 12/15/22 (144A)	127,500
200,000	Chesapeake Energy Corp., 8.0%, 1/15/25 (144A)	200,500
250,000	Extraction Oil & Gas, Inc. / Extraction Finance Corp., 7.875%, 7/15/21 (144A)	260,937
360,000	GeoPark Latin America, Ltd., Agencia en Chile, 7.5%, 2/11/20 (144A)	369,900
410,000	Great Western Petroleum LLC / Great Western Finance, Inc., 9.0%, 9/30/21 (144A)	411,025
740,000	Gulfport Energy Corp., 6.0%, 10/15/24 (144A)	730,750
450,000	Gulfport Energy Corp., 6.375%, 5/15/25 (144A)	449,437
275,000	Halcon Resources Corp., 6.75%, 2/15/25 (144A)	280,415
402,000	Halcon Resources Corp., 12.0%, 2/15/22 (144A)	482,400
420,000	MEG Energy Corp., 6.5%, 1/15/25 (144A)	406,350
1,045,000	Nostrum Oil & Gas Finance BV, 8.0%, 7/25/22 (144A)	1,050,225
450,000	Novatek OAO via Novatek Finance DAC, 4.422%, 12/13/22 (144A)	459,040
390,000	Oasis Petroleum, Inc., 6.875%, 3/15/22	386,100
470,000	PDC Energy, Inc., 7.75%, 10/15/22	491,150
523,457(h)	PetroQuest Energy, Inc., 10.0% (9.0% PIK 1.0% cash), 2/15/21	392,593
375,000	Rice Energy, Inc., 6.25%, 5/1/22	391,875
870,000	Sanchez Energy Corp., 7.75%, 6/15/21	787,350
150,000	Whiting Petroleum Corp., 5.0%, 3/15/19	147,563
480,000	Whiting Petroleum Corp., 5.75%, 3/15/21	455,400
300,000	WPX Energy, Inc., 7.5%, 8/1/20	321,000
150,000	WPX Energy, Inc., 8.25%, 8/1/23	165,000

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		\$9,081,510
	Oil & Gas Refining & Marketing - 0.5%	
669,000	Calumet Specialty Products Partners LP / Calumet Finance Corp., 6.5%, 4/15/21	\$610,462
200,000	PBF Holding Co., LLC / PBF Finance Corp., 7.0%, 11/15/23	201,000
		\$811,462
	Oil & Gas Storage & Transportation - 4.4%	
220,000	Blue Racer Midstream LLC / Blue Racer Finance Corp., 6.125%, 11/15/22 (144A)	\$224,950
200,000	Cheniere Corpus Christi Holdings LLC, 7.0%, 6/30/24	229,000
230,000	DCP Midstream Operating LP, 5.6%, 4/1/44	218,500
555,000	Delek Logistics Partners LP, 6.75%, 5/15/25 (144A)	561,938
450,000(a)	Energy Transfer LP, 4.328%, 11/1/66	393,750
118,000	EnLink Midstream Partners LP, 5.05%, 4/1/45	112,540
344,000	EnLink Midstream Partners LP, 5.6%, 4/1/44	350,028
950,000	Genesis Energy LP / Genesis Energy Finance Corp., 6.75%, 8/1/22	964,250
480,000	Global Partners LP / GLP Finance Corp., 7.0%, 6/15/23	484,800
170,000	PBF Logistics LP / PBF Logistics Finance Corp., 6.875%, 5/15/23	175,100
925,000	Sunoco LP / Sunoco Finance Corp., 6.375%, 4/1/23	973,563
520,000	Western Refining Logistics LP / WNRL Finance Corp., 7.5%, 2/15/23	560,300
1,175,000	Williams Cos., Inc., 5.75%, 6/24/44	1,222,000
		\$6,470,719
	Total Energy	\$20,788,405
	FOOD & STAPLES RETAILING - 0.3%	
	Food Retail - 0.3%	
200,000	C&S Group Enterprises LLC, 5.375%, 7/15/22 (144A)	\$196,500
260,000	Tops Holding LLC / Tops Markets II Corp., 8.0%, 6/15/22 (144A)	210,600
225,000(f)	Tonon Luxembourg SA, 10.5%, 5/14/24 (144A)	91,969
	Total Food & Staples Retailing	\$499,069
	FOOD, BEVERAGE & TOBACCO - 6.3%	
	Agricultural Products - 0.3%	
444,769	Pinnacle Operating Corp., 9.0%, 5/15/23 (144A)	\$422,530
	Packaged Foods & Meats - 5.1%	
300,000(f)	CFG Investment SAC, 9.75%, 7/30/19 (144A)	\$285,180

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655,000	JBS Investments GmbH, 7.25%, 4/3/24 (144A)	636,988	
515,000	Marfrig Holding Europe BV, 6.875%, 6/24/19 (144A)	530,450	
Principal Amount USD (\$)			Value
	Packaged Foods & Meats - (continued)		
975,000	Marfrig Holding Europe BV, 8.0%, 6/8/23 (144A)	\$	1,012,781
800,000	Marfrig Holding Europe BV, 8.375%, 5/9/18 (144A)	824,000	
700,000	Marfrig Holding Europe BV, 11.25%, 9/20/21 (144A)	700,875	
700,000	MHP SA, 8.25%, 4/2/20 (144A)	745,500	
580,000	Minerva Luxembourg SA, 6.5%, 9/20/26 (144A)	580,000	
1,600,000	Minerva Luxembourg SA, 7.75%, 1/31/23 (144A)	1,680,000	
600,000	Pesquera Exalmar SAA, 7.375%, 1/31/20 (144A)	544,500	
		\$7,540,274	
	Soft Drinks - 0.2%		
355,000	Cott Beverages, Inc., 5.375%, 7/1/22	\$368,313	
	Tobacco - 0.7%		
160,000	Alliance One International, Inc., 8.5%, 4/15/21 (144A)	\$167,600	
960,000	Alliance One International, Inc., 9.875%, 7/15/21	861,600	
		\$1,029,200	
	Total Food, Beverage & Tobacco	\$9,360,317	
	HEALTH CARE EQUIPMENT & SERVICES - 1.8%		
	Health Care Facilities - 1.5%		
700,000	Kindred Healthcare, Inc., 6.375%, 4/15/22	\$649,250	
445,000	RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/1/23 (144A)	478,375	
455,000	Team Health Holdings, Inc., 6.375%, 2/1/25 (144A)	445,900	
630,000	Universal Hospital Services, Inc., 7.625%, 8/15/20	641,025	
		\$2,214,550	
	Health Care Services - 0.3%		
425,000	BioScrip, Inc., 8.875%, 2/15/21	\$382,500	
	Total Health Care Equipment & Services	\$2,597,050	
	INSURANCE - 23.8%		
	Property & Casualty Insurance - 0.4%		

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80,000(b)(i)	Sirius International Group, Ltd., 7.506% (144A)	\$ 79,800
500,000(a)	Spectrum Capital Ltd., 6.974%, 6/8/21 (144A)	503,000
		\$582,800
	Reinsurance - 23.4%	
500,000(j)(k)	Ailsa 2017, Variable Rate Notes, 6/15/18	\$477,600
500,000(a)	Alamo Re, Ltd., 4.822%, 6/8/20 (144A) (Cat Bond)	506,300
300,000(a)	Aozora Re, Ltd., 3.157%, 4/7/21 (144A) (Cat Bond)	303,570
500,000(a)	Aozora Re, Ltd., 3.488%, 4/7/20 (144A) (Cat Bond)	507,600
750,000(a)	Bosphorus Re, Ltd., 4.468%, 8/17/18 (144A) (Cat Bond)	762,000
400,000(a)	Caelus Re V, Ltd, Series C, 7.572%, 6/5/20 (144A) (Cat Bond)	401,320
375,000(a)	Caelus Re V, Ltd., Series D, 10.322%, 6/5/20 (144A) (Cat Bond)	375,150
800,000(j)(k)	Carnoustie Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 12/31/17	16,320
1,000,000(j)(k)	Carnoustie Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 11/30/20	108,200
1,000,000(j)(k)	Carnoustie Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 11/30/21	1,038,600
750,000(a)	Citrus Re, Ltd., 8.572%, 2/25/19 (144A) (Cat Bond)	759,300
750,000(a)	Cranberry Re, Ltd., 3.048%, 7/13/20 (144A) (Cat Bond)	750,750
650,000(j)(k)	Cyprus Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 1/10/18	614,055
1,750,000(a)	East Lane Re VI, Ltd., 3.722%, 3/14/18 (144A) (Cat Bond)	1,751,750
1,000,000(j)(k)	Eden Re II, Ltd., Variable Rate Notes, 3/22/21 (144A)	1,043,300
250,000(a)	Galilei Re, Ltd., 9.145%, 1/8/21 (144A) (Cat Bond)	249,850
250,000(a)	Galilei Re, Ltd., 14.375%, 1/8/20 (144A) (Cat Bond)	248,375
250,000(a)	Galilei Re, Ltd., 14.395%, 1/8/21 (144A) (Cat Bond)	250,325
250,000(a)	Galileo Re, Ltd., 9.792%, 1/8/19 (144A) (Cat Bond)	249,400
250,000(a)	Galileo Re, Ltd., 14.312%, 1/8/19 (144A) (Cat Bond)	247,250
157,500(a)	Gator Re, Ltd., 0.5%, 8/9/17 (144A) (Cat Bond)	2
2,400,000(j)(k)	Gleneagles Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 11/30/20	281,280
1,500,000(j)(k)	Gleneagles Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 11/30/21	1,535,400
750,000(j)(k)	Gulfstream, Variable Rate Notes, 6/12/18	710,925
2,500,000(j)(k)		54,500





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	1,000,000(j)(k)	Silverton Re, Ltd. (Aon Benfield Securities, Inc.), Variable Rate Notes, 9/18/17 (144A)	2,000
	1,000,000(j)(k)	Silverton Re, Ltd. (Aon Benfield Securities, Inc.), Variable Rate Notes, 9/17/18 (144A)	48,800
	1,000,000(j)(k)	Silverton Re, Ltd. (Aon Benfield Securities, Inc.), Variable Rate Notes, 9/16/19 (144A)	1,071,200
	1,000,000(j)(k)	St. Andrews Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 12/31/17	19,700
	1,000,000(j)(k)	St. Andrews Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 2/1/18	140,600
	1,000,000(j)(k)	St. Andrews Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 2/1/19	1,054,100
JPY	150,799,195(j)(k)	Tralee Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 7/20/17	1,360,605
	500,000(a)	Vitality Re VI, Ltd., 3.172%, 1/8/18 (144A) (Cat Bond)	500,800
	1,000,000(a)	Vitality Re VII, Ltd., 3.722%, 1/7/20 (144A) (Cat Bond)	1,017,300
	500,000(j)(k)	Wentworth 2017, Variable Rate Notes, 7/13/18	445,250
			\$34,656,330
		Total Insurance	\$35,239,130
		 MATERIALS - 6.4%	
		Commodity Chemicals - 0.6%	
	300,000	Basell Finance Co., BV, 8.1%, 3/15/27 (144A)	\$400,861
	175,000	Hexion US Finance Corp., 6.625%, 4/15/20	164,281
	336,000	Rain CII Carbon LLC / CII Carbon Corp., 7.25%, 4/1/25 (144A)	349,440
			\$914,582
		 Construction Materials - 0.2%	
	215,000	Cemex SAB de CV, 7.75%, 4/16/26 (144A)	\$246,712
		 Copper - 0.6%	
	425,000	First Quantum Minerals, Ltd., 7.25%, 4/1/23 (144A)	\$437,750
	465,000	Freeport-McMoRan, Inc., 3.55%, 3/1/22	451,050
			\$888,800
		 Diversified Chemicals - 1.2%	
	55,000	Blue Cube Spinco, Inc., 9.75%, 10/15/23	\$ 67,100
	55,000	Blue Cube Spinco, Inc., 10.0%, 10/15/25	68,200
	500,000	Evolution Escrow Issuer LLC, 7.5%, 3/15/22 (144A)	523,750
	1,025,000	Koks OAO Via Koks Finance DAC, 7.5%, 5/4/22 (144A)	1,056,217
			\$1,715,267
		 Diversified Metals & Mining - 1.0%	
	109,000		\$ 85,020

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		Boart Longyear Management Pty, Ltd., 10.0%, 10/1/18 (144A)		
	300,000	FMG Resources August 2006 Pty, Ltd., 9.75%, 3/1/22 (144A)	340,860	
	200,000	Hudbay Minerals, Inc., 7.25%, 1/15/23 (144A)	216,750	
	180,000	Prince Mineral Holding Corp., 11.5%, 12/15/19 (144A)	186,048	
	70,000	Teck Resources, Ltd., 8.5%, 6/1/24 (144A)	81,200	
	160,000	Vale Overseas, Ltd., 6.25%, 8/10/26	177,840	
	375,000	Vedanta Resources Plc, 6.375%, 7/30/22 (144A)	389,062	
			\$1,476,780	
		Fertilizers & Agricultural Chemicals - 0.1%		
	200,000	CVR Partners LP / CVR Nitrogen Finance Corp., 9.25%, 6/15/23 (144A)	\$203,750	
		Metal & Glass Containers - 0.4%		
	100,000(h)	ARD Finance SA, 7.125% (7.875% PIK 0.0% cash), 9/15/23	\$107,416	
	320,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA, Inc., 7.25%, 5/15/24 (144A)	353,200	
EUR	150,000	Horizon Holdings I SASU, 7.25%, 8/1/23 (144A)	189,436	
			\$650,052	
		Paper Packaging - 1.5%		
	390,000	Eldorado International Finance GmbH, 8.625%, 6/16/21 (144A)	\$406,088	
	Principal Amount USD (\$)			Value
		Paper Packaging - (continued)		
EUR	1,365,000	SIG Combibloc Holdings SCA, 7.75%, 2/15/23 (144A)	\$1,713,774	
			\$2,119,862	
		Specialty Chemicals - 0.5%		
	410,000	A Schulman, Inc., 6.875%, 6/1/23	\$428,450	
	150,000	Koppers, Inc., 6.0%, 2/15/25 (144A)	159,750	
	160,000	Tronox Finance LLC, 6.375%, 8/15/20	160,800	
			\$749,000	
		Steel - 0.3%		
	250,000	Evrast Group SA, 9.5%, 4/24/18 (144A)	\$262,188	
	215,000	SunCoke Energy Partners LP / SunCoke Energy Partners Finance Corp., 7.5%, 6/15/25 (144A)	221,450	
			\$483,638	
		Total Materials	\$9,448,443	

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		MEDIA - 1.8%	
		Advertising - 0.2%	
270,000		MDC Partners, Inc., 6.5%, 5/1/24 (144A)	\$271,350
		Broadcasting - 0.2%	
315,000		CSC Holdings LLC, 5.5%, 4/15/27 (144A)	\$335,475
		Cable & Satellite - 0.3%	
220,000		DISH DBS Corp., 7.75%, 7/1/26	\$263,450
78,000		Intelsat Connect Finance SA, 12.5%, 4/1/22 (144A)	74,783 \$338,233
		Movies & Entertainment - 0.5%	
600,000		Gibson Brands, Inc., 8.875%, 8/1/18 (144A)	\$513,000
225,000		Regal Entertainment Group, 5.75%, 2/1/25	232,031 \$745,031
		Publishing - 0.6%	
855,000		Gannett Co., Inc., 6.375%, 10/15/23	\$905,231
		Total Media	\$2,595,320
		PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES - 2.0%	
		Pharmaceuticals - 2.0%	
650,000		Endo Finance LLC / Endo, Ltd. / Endo Finco, Inc., 6.0%, 7/15/23 (144A)	\$563,469
240,000		Endo Finance LLC / Endo, Ltd. / Endo Finco, Inc., 6.0%, 2/1/25 (144A)	203,100
225,000		Horizon Pharma, Inc., 6.625%, 5/1/23	213,187
70,000		Horizon Pharma, Inc. / Horizon Pharma USA, Inc., 8.75%, 11/1/24 (144A)	71,487
208,000		Patheon Holdings I BV, 7.5%, 2/1/22 (144A)	220,480
EUR 450,000		VRX Escrow Corp., 4.5%, 5/15/23	438,489
EUR 345,000		VRX Escrow Corp., 4.5%, 5/15/23 (144A)	336,175
494,000		VRX Escrow Corp., 5.875%, 5/15/23 (144A)	424,840
430,000		VRX Escrow Corp., 7.0%, 3/15/24 (144A)	457,950
		Total Pharmaceuticals, Biotechnology & Life Sciences	\$2,929,177
		REAL ESTATE - 1.4%	
		Specialized REIT - 1.4%	
428,536(h)		AAF Holdings LLC / AAF Finance Co., 12.0% (12.75% PIK 12.0% Cash), 7/1/19 (144A)	\$445,677
1,520,000		Uniti Group, Inc. / CSL Capital LLC, 8.25%, 10/15/23	1,565,600
		Total Real Estate	\$2,011,277
		RETAILING - 1.1%	

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	Department Stores - 1.1%		
655,000	Grupo Kaltex SA de CV, 8.875%, 4/11/22 (144A)	\$582,950	
350,000	Neiman Marcus Group, Ltd., LLC, 8.0%, 10/15/21 (144A)	193,375	
300,000	PetSmart, Inc., 7.125%, 3/15/23 (144A)	271,500	
660,000	PetSmart, Inc., 8.875%, 6/1/25 (144A)	625,350	
	Total Retailing	\$1,673,175	
	<b>SEMICONDUCTORS &amp; SEMICONDUCTOR EQUIPMENT - 0.2%</b>		
	Semiconductors - 0.2%		
200,000	Micron Technology, Inc., 5.5%, 2/1/25	\$212,188	
150,000	Micron Technology, Inc., 5.625%, 1/15/26 (144A)	157,125	
	Total Semiconductors & Semiconductor Equipment	\$369,313	
	<b>SOFTWARE &amp; SERVICES - 0.6%</b>		
	IT Consulting & Other Services - 0.6%		
130,000	Dell International LLC / EMC Corp., 7.125%, 6/15/24 (144A)	\$144,664	
635,000	Rackspace Hosting, Inc., 8.625%, 11/15/24 (144A)	685,800	
	Total Software & Services	\$830,464	
	<b>TECHNOLOGY HARDWARE &amp; EQUIPMENT - 0.7%</b>		
	Communications Equipment - 0.2%		
280,000	CommScope Technologies LLC, 6.0%, 6/15/25 (144A)	\$301,000	
	Electronic Equipment & Instruments - 0.1%		
89,000	Zebra Technologies Corp., 7.25%, 10/15/22	\$ 94,729	
Principal Amount USD (\$)			Value
	<b>Technology Hardware, Storage &amp; Peripherals - 0.4%</b>		
560,000	Diebold Nixdorf, Inc., 8.5%, 4/15/24	\$611,100	
	Total Technology Hardware & Equipment	\$1,006,829	
	<b>TELECOMMUNICATION SERVICES - 4.1%</b>		
	Integrated Telecommunication Services - 2.0%		
300,000	Cincinnati Bell, Inc., 7.0%, 7/15/24 (144A)	\$303,750	
1,165,000	Frontier Communications Corp., 8.75%, 4/15/22	1,024,472	

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	290,000	Frontier Communications Corp., 11.0%, 9/15/25	265,712
	750,000	GCI, Inc., 6.875%, 4/15/25	815,625
	600,000	Windstream Corp., 7.5%, 6/1/22	513,000
			\$2,922,559
		Wireless Telecommunication Services - 2.1%	
	250,000	Altice Finco SA, 8.125%, 1/15/24 (144A)	\$271,250
	300,000	Altice SA, 7.75%, 5/15/22 (144A)	318,750
	225,000	Digicel Group, Ltd., 8.25%, 9/30/20 (144A)	215,719
	750,000	Digicel, Ltd., 6.0%, 4/15/21 (144A)	729,000
	200,000	Mobile Telesystems OJSC via MTS International Funding, Ltd., 5.0%, 5/30/23 (144A)	204,000
	340,000	Sprint Corp., 7.125%, 6/15/24	372,725
	485,000	Sprint Corp., 7.25%, 9/15/21	538,350
	250,000	Unison Ground Lease Funding LLC, 5.78%, 3/15/20 (144A)	248,032
RUB	14,100,000	VimpelCom Holdings BV, 9.0%, 2/13/18 (144A)	235,266
			\$3,133,092
		Total Telecommunication Services	\$6,055,651
		TRANSPORTATION - 1.5%	
		Airlines - 0.7%	
	155,000	Intrepid Aviation Group Holdings LLC / Intrepid Finance Co., 6.875%, 2/15/19 (144A)	\$153,063
	300,000	Latam Finance Ltd., 6.875%, 4/11/24 (144A)	307,650
	500,000	TAM Capital 3, Inc., 8.375%, 6/3/21 (144A)	512,500
			\$973,213
		Airport Services - 0.1%	
	200,000	Aeropuertos Dominicanos Siglo XXI SA, 6.75%, 3/30/29 (144A)	\$215,220
		Highways & Railtracks - 0.3%	
MXN	4,500,000	Red de Carreteras de Occidente SAPIB de CV, 9.0%, 6/10/28 (144A)	\$242,147
	260,000	Rumo Luxembourg S.a.r.l., 7.375%, 2/9/24 (144A)	270,374
			\$512,521
		Marine - 0.4%	
	300,000(f)	Far East Capital, Ltd., SA, 8.0%, 5/2/18	\$212,400
	375,000	Navios South American Logistics, Inc. / Navios Logistics Finance US, Inc., 7.25%, 5/1/22 (144A)	365,156
			\$577,556
		Total Transportation	\$2,278,510
		UTILITIES - 4.8%	
		Electric Utilities - 1.1%	

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575,000	Centrais Eletricas Brasileiras SA, 5.75%, 10/27/21	\$595,987
460,000(b)	Enel S.p.A, 8.75%, 9/24/73 (144A)	554,300
225,000	Stoneway Capital Corp., 10.0%, 3/1/27 (144A)	236,250
438,000	Talen Energy Supply LLC, 6.5%, 6/1/25	316,455
		\$1,702,992
	Gas Utilities - 1.0%	
665,000	Ferrellgas LP / Ferrellgas Finance Corp., 6.75%, 6/15/23	\$626,763
400,000	Ferrellgas Partners LP / Ferrellgas Partners Finance Corp., 8.625%, 6/15/20 (144A)	350,000
492,450	Transportadora de Gas del Sur SA, 9.625%, 5/14/20 (144A)	530,664
		\$1,507,427
	Independent Power Producers & Energy Traders - 2.7%	
224,000	Calpine Corp., 5.75%, 1/15/25	\$209,160
633,000	Dynegy, Inc., 8.0%, 1/15/25 (144A)	626,670
570,000	NRG Energy, Inc., 6.625%, 1/15/27	585,675
320,000	NRG Energy, Inc., 7.25%, 5/15/26	338,400
232,009	NSG Holdings LLC / NSG Holdings, Inc., 7.75%, 12/15/25 (144A)	249,989
1,065,000	TerraForm Global Operating LLC, 9.75%, 8/15/22 (144A)	1,184,813
125,000(c)	TerraForm Power Operating LLC, 6.375%, 2/1/23 (144A)	130,000
585,000(c)	TerraForm Power Operating LLC, 6.625%, 6/15/25 (144A)	623,025
		\$3,947,732
	Total Utilities	\$7,158,151
	TOTAL CORPORATE BONDS & NOTES (Cost \$128,202,979)	\$136,473,937
Principal Amount USD (\$)		Value
	CONVERTIBLE BOND - 1.3% of Net Assets	
	MATERIALS - 1.3%	
	Specialty Chemicals - 1.3%	
1,900,000(m)	Hercules LLC, 6.5%, 6/30/29	\$1,909,500
	Total Materials	\$1,909,500
	TOTAL CONVERTIBLE BOND (Cost \$1,239,869)	\$1,909,500

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		SOVEREIGN DEBT OBLIGATIONS - 2.6% of Net Assets		
		Argentina - 1.8%		
	223,422	Province of Salta Argentina, 9.5%, 3/16/22 (144A)	\$235,711	
	360,000	Provincia de Buenos Aires, 9.125%, 3/16/24 (144A)	400,320	
	230,000	Provincia de Buenos Aires, 9.95%, 6/9/21 (144A)	260,631	
	670,000	Provincia de Entre Rios Argentina, 8.75%, 2/8/25 (144A)	677,089	
	1,135,000	Provincia del Chubut Argentina, 7.75%, 7/26/26 (144A)	1,132,877	
			\$2,706,628	
		Bahrain - 0.2%		
	300,000	Bahrain Government International Bond, 7.0%, 10/12/28 (144A)	\$308,324	
		Ghana - 0.2%		
GHS	888,000	Ghana Government Bond, 24.75%, 7/19/21	\$236,756	
		Kenya - 0.3%		
	500,000	Kenya Government International Bond, 6.875%, 6/24/24 (144A)	\$510,160	
		Mexico - 0.1%		
MXN	970,000	Mexican Bonos, 7.75%, 11/13/42	\$ 58,008	
MXN	345,907	Mexican Udibonos, 3.5%, 12/14/17	19,540	
			\$ 77,548	
		TOTAL SOVEREIGN DEBT OBLIGATIONS (Cost \$3,658,030)	\$3,839,416	
	Shares			Value
		COMMON STOCKS - 0.2% of Net Assets		
		CAPITAL GOODS - 0.0%†		
		Industrial Machinery - 0.0%†		
	10,289(d)(g)	Liberty Tire Recycling LLC	\$ 103	
		Total Capital Goods	\$ 103	
		CONSUMER DURABLES & APPAREL - 0.0%†		
		Homebuilding - 0.0%†		
	89,094(g)	Desarrolladora Homex SAB de CV	\$ 5,303	
		Total Consumer Durables & Apparel	\$ 5,303	
		ENERGY - 0.0%†		
		Oil & Gas Exploration & Production - 0.0%†		
	273(g)	Midstates Petroleum Co., Inc.	\$ 3,871	
	11,059(g)	PetroQuest Energy, Inc.	23,998	
		Total Energy	\$ 27,869	



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	HEALTH CARE EQUIPMENT & SERVICES - 0.0%†		
	Health Care Technology - 0.0%†		
69,875(d)(g)	Medical Card System, Inc.	\$	699
	Total Health Care Equipment & Services	\$	699
	RETAILING - 0.0%†		
	Computer & Electronics Retail - 0.0%†		
42,088(d)(g)	Targus Cayman SubCo., Ltd.	\$	40,825
	Total Retailing	\$	40,825
	TRANSPORTATION - 0.2%		
	Air Freight & Logistics - 0.2%		
943(g)	CEVA Holdings LLC	\$	284,974
	Total Transportation	\$	284,974
	TOTAL COMMON STOCKS (Cost \$1,137,301)		\$359,773
	CONVERTIBLE PREFERRED STOCK - 0.7% of Net Assets		
	BANKS - 0.7%		
	Diversified Banks - 0.7%		
770(i)	Bank of America Corp., 7.25%	\$	999,460
		—	
	Total Banks	\$	999,460
	TOTAL CONVERTIBLE PREFERRED STOCK (Cost \$739,352)		\$999,460
	PREFERRED STOCKS - 1.3% of Net Assets		
	BANKS - 1.1%		
	Diversified Banks - 1.1%		
500(b)(i)	AgStar Financial Services ACA, 6.75%	\$	534,969
40,675(b)	GMAC Capital Trust I, 6.967%, 2/15/40		1,079,921
	Total Banks	\$	1,614,890
Shares			Value
	MATERIALS - 0.2%		
	Diversified Chemicals - 0.2%		
455,230	Pinnacle Agriculture	\$	295,900
		—	
	Total Materials	\$	295,900
	TOTAL PREFERRED STOCKS		

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(Cost \$1,810,581) \$1,910,790

WARRANT - 0.0%† of Net Assets

ENERGY - 0.0%†

Oil & Gas Exploration & Production - 0.0%†

1,934(g)(n) Midstates Petroleum Co., Inc., Expires 4/21/20 \$ -

Total Energy \$ -

TOTAL WARRANT

(Cost \$-) \$ -

Principal  
Amount  
USD (\$)

TEMPORARY CASH INVESTMENTS - 0.4%  
of Net Assets

TREASURY BILL - 0.4%

530,000(l) U.S. Treasury Bill, 8/10/17 \$529,875

TOTAL TEMPORARY CASH INVESTMENTS

(Cost \$529,877) \$529,875

Number of  
Contracts

Description Counterparty Strike Price Expiration Date

CALL OPTIONS PURCHASED - 0.0%†

MXN 18,332(o) DesarrolladoraBank of New  
Homex SAB York Mellon  
de CV Corp. \$(q) 10/23/22 \$ -

MXN 18,332(p) DesarrolladoraBank of New  
Homex SAB York Mellon  
de CV Corp. -(q) 10/23/22 -  
\$ -

TOTAL CALL OPTIONS PURCHASED

(Premium paid \$0) \$ -

TOTAL INVESTMENTS IN SECURITIES -  
143.3%

(Cost - \$203,326,788) (r)(s) \$212,033,940

OTHER ASSETS AND LIABILITIES - (43.3)% \$(64,050,310)

NET ASSETS - 100.0% \$147,983,630

REIT  
(144A)

Real Estate Investment Trust.

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 July 31, 2017, the value of these securities amounted to \$91,540,202, or

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- 61.9% of net assets.
- (Cat Bond) Catastrophe or event-linked bond. At July 31, 2017, the value of these securities amounted to \$16,479,308, or 11.1% of net assets.
- † Amount rounds to less than 0.1%.
- \* 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 rate plus a premium. These base lending rates are generally (j) 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 rate of a certificate of deposit or (iv) other base lending rates used by commercial lenders. The interest rate shown is the rate accruing at July 31, 2017.
- (a) Floating rate note. The rate shown is the coupon rate at July 31, 2017.
- (b) The interest rate is subject to change periodically. The interest rate shown is the rate at July 31, 2017.
- (c) Debt obligation initially issued at one coupon which converts to a higher coupon at a specific date. The rate shown is the rate at July 31, 2017.
- (d) Security is valued using fair value methods (other than prices supplied by independent pricing services).
- (e) This term loan will settle after July 31, 2017, at which time the interest rate will be determined.
- (f) Security is in default.
- (g) Non-income producing.
- (h) Payment in Kind (PIK) security which may pay interest in the form of additional principal amount.
- (i) Security is perpetual in nature and has no stated maturity date.
- (j) Structured reinsurance investment. At July 31, 2017, the value of these securities amounted to \$18,177,022, or 12.3% of net assets.
- (k) Rate to be determined.
- (l) Security issued with a zero coupon. Income is recognized through accretion of discount.
- (m) Security is priced as a unit.
- (n) Midstates Petroleum Co., Inc. warrants are exercisable into 1,934 shares.
- (o) Option does not become effective until underlying company's outstanding common shares reach a market capitalization of MXN 12.5 Billion.
- (p) Option does not become effective until underlying company's outstanding common shares reach a market capitalization of MXN 15.5 Billion.
- (q) Strike price is 1 Mexican Peso (MXN).
- (r) At July 31, 2017, the net unrealized appreciation on investments based on cost for federal tax purposes of \$205,588,389 was as follows:

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Aggregate gross unrealized appreciation for all investments in which there is an excess of value over tax cost	\$	12,847,442
Aggregate gross unrealized depreciation for all investments in which there is an excess of tax cost over value		(6,401,891)
Net unrealized appreciation	\$	6,445,551

(s) Distributions of investments by country of issue, as a percentage of long-term holdings based on country of domicile, is as follows:

United States	60.9%
Bermuda	13.1
Luxembourg	3.7
Netherlands	3.4
Cayman Islands	3.0
Ireland	2.8
Argentina	2.4
Mexico	1.3
Canada	1.2
Other (individually less than 1%)	8.2
	100.0%

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

AUD	-	Australian Dollar
EUR	-	Euro
GHS	-	Ghanaian Cedi
IDR	-	Indonesian Rupiah
JPY	-	Japanese Yen
MXN	-	Mexican Peso
RUB	-	Russian Ruble

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).

The following is a summary of the inputs used as of July 31, 2017, in valuing the Trust's investments.

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	Level 1	Level 2	Level 3	Total
Asset Backed Securities	\$-	\$1,460,391	\$-	\$1,460,391
Collateralized Mortgage Obligations	-	616,853	-	616,853
Commercial Mortgage-Backed Securities	-	3,176,516	-	3,176,516
Senior Secured Floating Rate Loan Interests	-	-	-	-
Capital Goods Aerospace & Defense	-	1,439,055	995,000	2,434,055
Health Care Equipment & Services	-	-	-	-
Health Care Technology	-	421,651	243,918	665,569
All Other Senior Secured Floating Rate Loan Interests	-	57,657,805	-	57,657,805
Corporate Bonds & Notes	-	-	-	-
Diversified Financials	-	-	-	-
Other Diversified Financial Services	-	-	6,411,749	6,411,749
Insurance Reinsurance	-	15,887,842	18,768,488	34,656,330
All Other Corporate Bonds & Notes	-	95,405,858	-	95,405,858
Convertible Bond	-	1,909,500	-	1,909,500
Sovereign Debt Obligations	-	3,839,416	-	3,839,416
Common Stocks	-	-	-	-
Capital Goods Industrial Machinery	-	-	103	103
Health Care Equipment & Services	-	-	-	-
Health Care Technology	-	-	699	699
Retailing	-	-	-	-
Computer & Electronics Retail	-	-	40,825	40,825
Transportation	-	-	-	-
Air Freight & Logistics	-	284,974	-	284,974
	33,172	-	-	33,172

All Other Common  
Stocks  
Convertible  
Preferred Stock

999,460	-	-	999,460
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Schedule of Investments | 7/31/17 (unaudited) (continued)

	Level 1	Level 2	Level 3	Total
Preferred Stocks				
Materials				
Diversified Chemicals	\$-	\$295,900	\$-	\$295,900
All Other Preferred Stocks	1,614,890	-	-	1,614,890
Warrant	-	-*	-	-*
Treasury Bill	-	529,875	-	529,875
Call Options Purchased	-	-*	-	-*
Total Investments in Securities	\$2,647,522	\$182,925,630	\$26,460,782	\$212,033,940

\*Includes securities that are valued \$0.

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

	Balance as of 4/30/17	Realized gain (loss)	Change in unrealized appreciation (depreciation)	Purchases	Sales	Accrued discounts/premiums	Transfers to Level 3*	Transfers out of Level 3*	Transfers in and out of Level 3 categories	Balance as of 7/31/17
Senior Secured Floating Rate Loan Interests										
Capital Goods										
Aerospace & Defense	\$997,500	\$ 23	\$ (528)	\$ -	\$(2,500)	\$ 505	\$-	\$ -	\$ -	\$995,000
Health Care Equipment & Services										
Health Care Technology	243,918	-	(3,670)	-	-	3,670	\$-	-	-	243,918
Corporate Bonds										

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& Notes									
Diversified									
Financials									
Other									
Diversified									
Financial									
Services	–	– 540,064	–	– 6,127	–	– 5,865,558	6,411,749		
Insurance									
Property									
& Casualty									
Insurance	5,865,558	–	–	–	–	–	–	(5,865,558)	–
Reinsurance	7,775,556	–	(52,050)	3,606,349	(2,585,287)	23,920	–	–	– 18,768,488
Common									
Stocks									
Capital									
Goods									
Industrial									
Machinery	103	–	–	–	–	–	–	–	103
Health									
Care									
Equipment									
& Services									
Health									
Care									
Technology	699	–	–	–	–	–	–	–	699
Retailing									
Computer									
&									
Electronics									
Retail	40,825	–	–	–	–	–	–	–	40,825
Total	\$24,924,152	\$483,816	\$3,606,349	–	(2,587,787)	\$34,222	\$–	\$–	\$26,460,782

\*Transfers are calculated on the beginning of period value. For the three months ended July 31, 2017, there were no transfers between Levels 2 and 3. For the three months ended July 31, 2017, securities with aggregate market value of \$535,437 transferred from Level 2 to Level 1 as there were observable inputs available to determine their value.

Net change in unrealized appreciation of Level 3 investments still held and considered Level 3 at July 31, 2017: \$679,183.

The following table presents additional information about valuation techniques and inputs used for investments categorized as Level 3 at July 31, 2017. These amounts exclude valuations provided by a broker.

Asset Type	Fair Value 7/31/17	Valuation Technique (s)	Unobservable Value/ Input	Range
Senior Secured Floating Rate Loan Interests	\$995,000	Market Comparables	EBITDA Multiples(1) Yield	4x-7x 6.54%-9.03%
Corporate Bonds & Notes	\$6,655,667	Market Comparables	Yield Premium(2)	1.05%



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Common Stocks	Market	EBITDA
\$41,627	Comparables	Multiples(1) 4x-6x

- (1) An increase in this unobservable input would result in a higher fair value measurement, while a decrease would result in a lower fair value measurement.
- (2) An increase in this unobservable input would result in a lower fair value measurement, while a decrease would result in a higher fair value measurement.

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 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

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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 Diversified High Income Trust By (Signature and Title)\* /s/ Lisa M.Jones -----

Lisa M.Jones, President and Chief Executive Officer Date September 27, 2017 Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated. By (Signature and Title)\* /s/ Lisa M.Jones ----- Lisa M.Jones, President and Chief Executive Officer Date September 27, 2017 By (Signature and Title)\* /s/ Mark E. Bradley ----- Mark E. Bradley, Treasurer and Chief Accounting and Financial Officer Date September 27, 2017 \* Print the name and title of each signing officer under his or her signature.