

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.

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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

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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 |
| | TOTAL ASSET BACKED SECURITIES (Cost \$1,440,213) | \$1,460,391 |
| | 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 |
| | TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS (Cost \$686,510) | \$616,853 |
| | 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 |
| | HOUSEHOLD & PERSONAL PRODUCTS - 1.4% | |
| 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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| | Principal Amount USD (\$) | | Value |
|-----|---------------------------|---|-----------|
| | | Gullane Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 11/30/20 | |
| | 2,500,000(j)(k) | Gullane Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 11/30/21 | 2,663,250 |
| | 750,000(a) | Integrity Re, Ltd, Series A, 4.315%, 6/10/20 (144A) (Cat Bond) | 752,400 |
| | 500,000(a) | Integrity Re, Ltd., Series C, 5.065%, 6/10/20 (144A) (Cat Bond) | 503,650 |
| | 500,000(a) | Kilimanjaro II Re, Ltd., 8.648%, 4/20/21 (144A) (Cat Bond) | 508,550 |
| | 500,000(a) | Kilimanjaro II Re, Ltd., 11.148%, 4/20/21 (144A) (Cat Bond) | 509,200 |
| | 1,000,000(j)(k) | Lahinch Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 5/10/21 | 2,400 |
| | 750,000(j)(k) | Lahinch Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 5/10/22 | 738,600 |
| EUR | 500,000(a) | Lion II Re, DAC, 2.681%, 7/15/21 (144A) (Cat Bond) | 591,466 |
| | | Reinsurance - (continued) | |
| | 1,450,000(j)(k) | Lorenz Re, Ltd. (Prime, Ltd.), Variable Rate Notes, 3/31/18 | \$ 24,940 |
| | 1,000,000(j)(k) | Lorenz Re 2017, Ltd. (Prime, Ltd.), Variable Rate Notes, 3/31/20 | 1,035,500 |
| | 500,000(a) | Merna Re, Ltd., 3.072%, 4/8/20 (144A) (Cat Bond) | 503,100 |
| | 500,000(a) | Nakama Re, Ltd., 3.246%, 10/13/21 (144A) (Cat Bond) | 508,600 |
| | 750,000(a) | Northshore Re II, Ltd., 8.322%, 7/6/20 (144A) (Cat Bond) | 751,050 |
| | 3,000,000(j)(k) | Pangaea Re Segregated Account (Artex SAC, Ltd.), Series 2015-1, Variable Rate Notes, 2/1/19 | 13,500 |
| | 2,000,000(j)(k) | Pangaea Re Segregated Account (Artex SAC, Ltd.), Series 2016-1, Variable Rate Notes, 2/1/20 | 183,800 |
| | 2,000,000(j)(k) | Pangaea Re Segregated Account (Artex SAC, Ltd.), Series 2017-1, Variable Rate Notes, 11/30/21 | 2,094,000 |
| | 750,000(j)(k) | Portrush 2017 Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 6/15/18 | 701,250 |
| | 2,000,000(a) | Queen Street X Re, Ltd., 6.822%, 6/8/18 (144A) (Cat Bond) | 1,990,600 |
| | 500,000(l) | Residential Reinsurance 2016 Ltd., 12/6/17 (144A) (Cat Bond) | 481,100 |
| | 700,000(j)(k) | Resilience Re, Ltd., Variable Rate Notes, 1/8/18 | 674,590 |
| AUD | 300,000(j)(k) | Rewire Securities LLC, Variable Rate Notes, 1/10/18 | 22,757 |
| | 500,000(a) | Sanders Re Ltd., 4.523%, 6/5/20 (144A) (Cat Bond) | 498,550 |

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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 | Evrax 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 | |
| | SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT - 0.2% | | |
| | 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 | |
| | SOFTWARE & SERVICES - 0.6% | | |
| | 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 | |
| | TECHNOLOGY HARDWARE & EQUIPMENT - 0.7% | | |
| | 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 |
| | Technology Hardware, Storage & Peripherals - 0.4% | | |
| 560,000 | Diebold Nixdorf, Inc., 8.5%, 4/15/24 | \$611,100 | |
| | Total Technology Hardware & Equipment | \$1,006,829 | |
| | TELECOMMUNICATION SERVICES - 4.1% | | |
| | 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%† | | |
| 69,875(d)(g) | Health Care Technology - 0.0%† Medical Card System, Inc. | \$ | 699 |
| | Total Health Care Equipment & Services | \$ | 699 |
| | RETAILING - 0.0%† | | |
| 42,088(d)(g) | Computer & Electronics Retail - 0.0%† Targus Cayman SubCo., Ltd. | \$ | 40,825 |
| | Total Retailing | \$ | 40,825 |
| | TRANSPORTATION - 0.2% | | |
| 943(g) | Air Freight & Logistics - 0.2% 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% | | |
| 770(i) | Diversified Banks - 0.7% 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% | | |
| 500(b)(i) | Diversified Banks - 1.1% 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% | | |
| 455,230 | Diversified Chemicals - 0.2% 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 | \$23 | \$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.