

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

Pioneer Diversified High Income Trust
Form N-Q
April 03, 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: January 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 | January 31, 2017

Ticker Symbol: HNW

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Schedule of Investments | 1/31/17 (unaudited)

| Principal Amount USD (\$) | | Value |
|---------------------------------|---|--------------------|
| | ASSET BACKED SECURITIES - 1.1% of Net Assets | |
| 250,000 | American Credit Acceptance Receivables Trust, Series 2014-2, Class D, 4.96%, 5/10/21 (144A) | \$252,818 |
| 299,996 | Axis Equipment Finance Receivables III LLC, Series 2015-1A, Class E, 5.27%, 5/20/20 (144A) | 287,250 |
| 80,239 | Continental Airlines Pass Through Trust, Series 1998-1, Class B, 6.748%, 3/15/17 | 80,592 |
| 400,000(a) | NCF Dealer Floorplan Master Trust, Series 2016-1A, Class C, 9.277%, 3/21/22 (144A) | 402,075 |
| 500,000 | VB-S1 Issuer LLC, Series 2016-1A, Class F, 6.901%, 6/15/46 (144A) | \$516,267 |
| | TOTAL ASSET BACKED SECURITIES (Cost \$1,515,874) | \$1,539,002 |
| | COLLATERALIZED MORTGAGE OBLIGATIONS - 0.4% of Net Assets | |
| 50,021 | Global Mortgage Securitization, Ltd., Series 2004-A, Class B1, 5.25%, 11/25/32 (144A) | \$ 39,089 |
| 102,091 | Global Mortgage Securitization, Ltd., Series 2005-A, Class B3, 5.25%, 4/25/32 (144A) | 65,709 |
| 290,000(b) | GMAT Trust, Series 2013-1A, Class M, 5.0%, 11/25/43 (144A) | 277,353 |
| 276,814(c) | GMAT Trust, Series 2015-1A, Class A1, 4.25%, 9/25/20 (144A) | 277,040 |
| | TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS (Cost \$696,587) | \$659,191 |
| | COMMERCIAL MORTGAGE-BACKED SECURITIES - 3.7% of Net Assets | |
| 375,000(a) | BAMLL Commercial Mortgage Securities Trust, Series 2014-INLD, Class F, 3.296%, 12/15/29 (144A) | \$351,539 |
| 500,000(b) | Banc of America Commercial Mortgage Trust, Series 2007-4, Class D, 5.818%, 2/10/51 (144A) | 488,983 |
| 131,960(b) | Bear Stearns Commercial Mortgage Securities Trust, Series 2005-PWR7, Class B, 5.214%, 2/11/41 | 131,755 |
| 260,000(a) | CFCRE Mortgage Trust, Series 2015-RUM, Class E, 5.367%, 7/15/30 (144A) | 253,854 |
| 500,000(b) | Citigroup Commercial Mortgage Trust, Series 2014-GC23, Class E, 3.208%, 7/10/47 (144A) | 322,519 |

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|---------------------------------|--|-------------|
| 500,000(b) | COBALT CMBS Commercial Mortgage Trust, Series 2007-C3, Class C, 5.764%, 5/15/46 | 438,125 |
| 300,000(b) | COMM Mortgage Trust, Series 2007-C9, Class H, 5.785%, 12/10/49 (144A) | 286,112 |
| 250,000(b) | COMM Mortgage Trust, Series 2012-CR2, Class E, 4.855%, 8/15/45 (144A) | 238,595 |
| 250,000(a) | COMM Mortgage Trust, Series 2014-FL5, Class D, 4.767%, 10/15/31 (144A) | 230,610 |
| 366,979(a) | EQTY Mezzanine Trust, Series 2014-INMZ, Class M, 5.516%, 5/8/31 (144A) | 352,423 |
| 170,000(a) | EQTY Mortgage Trust, Series 2014-INNS, Class E, 4.216%, 5/8/31 (144A) | 168,020 |
| 90,920 | Homeowner Assistance Program Reverse Mortgage Loan Trust, Series 2013-RM1, Class A, 4.0%, 5/26/53 (144A) | 90,238 |
| 130,577 | JP Morgan Chase Commercial Mortgage Securities Trust, Series 2006-CB16, Class AJ, 5.623%, 5/12/45 | 111,656 |
| 400,000 | JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-FRR1, Class B702, 4.234%, 4/27/44 (144A) | 386,972 |
| 550,000(a) | JP Morgan Chase Commercial Mortgage Securities Trust, Series 2014-INN, Class E, 4.368%, 6/15/29 (144A) | 549,311 |
| 399,416(b) | LB-UBS Commercial Mortgage Trust, Series 2006-C1, Class AJ, 5.222%, 2/15/41 | 399,218 |
| 360,664(b) | Morgan Stanley Capital I Trust, Series 2007-T25, Class AJ, 5.574%, 11/12/49 | 359,870 |
| 250,000 | Wells Fargo Commercial Mortgage Trust, Series 2016-BNK1, Class D, 3.0%, 8/15/49 (144A) | 197,513 |
| | TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES (Cost \$5,375,357) | \$5,357,313 |
| | SENIOR SECURED FLOATING RATE LOAN INTERESTS - 32.9% of Net Assets* (a) | |
| | AUTOMOBILES & COMPONENTS - 2.0% | |
| | Auto Parts & Equipment - 1.2% | |
| 345,153 | Electrical Components International, Inc., Term Loan, 5.75%, 5/28/21 | \$347,526 |
| 183,176 | Federal-Mogul Corp., Tranche C Term Loan, 4.75%, 4/15/21 | 182,031 |
| 250,075 | MPG Holdco I, Inc., Initial Term Loan, 3.75%, 10/20/21 | 251,065 |
| 177,301 | TI Group Automotive Systems LLC, Initial US Term Loan, 3.526%, 6/30/22 | 178,631 |
| Principal Amount USD (\$) | | Value |

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| | Auto Parts & Equipment - (continued) | |
| 781,372 | Tower Automotive Holdings USA LLC, Refinancing Term Loan, 4.063%, 4/23/20 | \$784,547 \$1,743,800 |
| | Automobile Manufacturers - 0.7% | |
| 839,209 | Chrysler Group LLC, Term Loan B, 3.528%, 5/24/17 | \$840,232 |
| 156,378 | Inteva Products LLC, Term B Loan, 9.75%, 9/8/21 | 157,257 \$997,489 |
| | Tires & Rubber - 0.1% | |
| 191,667 | Goodyear Tire & Rubber Co., Second Lien Term Loan, 3.77%, 4/30/19 | \$193,727 |
| | Total Automobiles & Components | \$2,935,016 |
| | CAPITAL GOODS - 4.6% | |
| | Aerospace & Defense - 1.8% | |
| 401,237 | Accudyne Industries Borrower SCA/Accudyne Industries LLC, Refinancing Term Loan, 4.0%, 12/13/19 | \$381,025 |
| 1,000,000 | ADS Tactical, Inc., Term Loan, 8.498%, 12/31/22 | 990,000 |
| 298,489 | DAE Aviation Holdings, Inc., Initial Term Loan, 5.25%, 7/7/22 | 300,587 |
| 525,000 | DynCorp International, Inc., Term Loan B2, 7.75%, 7/7/20 | 528,062 |
| 227,221 | Vencore, Inc. (fka SI Organization, Inc.), First Lien Initial Term Loan, 5.75%, 11/23/19 | 230,523 |
| 157,600 | WP CPP Holdings LLC, Second Lien Term Loan B-1, 8.789%, 4/30/21 | 149,917 \$2,580,114 |
| | Building Products - 0.8% | |
| 778,786 | Builders FirstSource, Inc., Initial Term Loan, 4.75%, 7/31/22 | \$782,518 |
| 390,308 | Unifrax Holding Co., New Term B Dollar Loan, 4.25%, 11/28/18 | 390,064 \$1,172,582 |
| | Construction Machinery & Heavy Trucks - 0.3% | |
| 385,125 | Navistar, Inc., Tranche B Term Loan, 6.5%, 8/7/20 | \$390,661 |
| | Electrical Components & Equipment - 0.3% | |
| 417,538 | Wireco WorldGroup, Inc., First Lien Initial Term Loan, 6.5%, 9/29/23 | \$421,714 |
| | Industrial Conglomerates - 0.6% | |
| 396,942 | Doosan Infracore International, Inc. (Doosan Holdings Europe, Ltd.), Tranche B Term Loan, 4.5%, 5/28/21 | \$402,891 |
| 498,750 | DTI Holdco, Inc., Initial Term Loan, 6.25%, 10/2/23 | 496,048 \$898,939 |
| | Industrial Machinery - 0.5% | |
| 189,050 | Blount International, Inc., Initial Term Loan, 7.25%, 4/12/23 | \$191,413 |

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| 493,694 | NN, Inc., Tranche B Term Loan, 5.028%, 10/19/22 | 497,860 |
| | | \$689,273 |
| | Trading Companies & Distributors - 0.3% | |
| 274,642 | AWAS Finance Luxembourg 2012 SA, Term Loan, 3.78%, 7/16/18 | \$275,672 |
| 211,307 | WESCO Distribution, Inc., Tranche B-1 Loan, 3.778%, 12/12/19 | 212,100 |
| | | \$487,772 |
| | Total Capital Goods | \$6,641,055 |
| | COMMERCIAL & PROFESSIONAL SERVICES - 0.7% | |
| | Environmental & Facilities Services - 0.7% | |
| 500,000 | Granite Acquisition, Inc., Second Lien Term B Loan, 8.25%, 12/19/22 | \$485,833 |
| 548,625 | Safway Group Holding LLC, Initial Term Loan, 5.75%, 8/21/23 | 556,626 |
| | Total Commercial & Professional Services | \$1,042,459 |
| | CONSUMER DURABLES & APPAREL - 0.8% | |
| | Home Furnishings - 0.1% | |
| 150,000 | Serta Simmons Holdings LLC, Second Lien Term Loan, 9.0%, 11/8/24 | \$151,500 |
| | Housewares & Specialties - 0.3% | |
| 500,000 | World Kitchen LLC, US Term Loan, 5.5%, 3/4/19 | \$500,000 |
| | Leisure Products - 0.4% | |
| 350,000 | Bass Pro Group LLC, Initial Term Loan, 5.97%, 12/15/23 | \$340,895 |
| 163,691 | Bombardier Recreational Products, Inc., Term B Loan, 4.04%, 6/30/23 | 164,953 |
| | | \$505,848 |
| | Total Consumer Durables & Apparel | \$1,157,348 |
| | CONSUMER SERVICES - 2.2% | |
| | Casinos & Gaming - 0.3% | |
| 393,746 | Scientific Games International, Inc., Initial Term B-2 Loan, 6.0%, 10/1/21 | \$398,140 |
| | Education Services - 1.0% | |
| 314,844 | Cengage Learning Acquisitions, Inc., 2016 Refinancing Term Loan, 5.25%, 6/7/23 | \$293,828 |
| 740,644 | KC MergerSub, Inc., Term B-1 Loan, 5.25%, 8/12/22 | 745,273 |
| Principal Amount | | |
| USD (\$) | | Value |
| | Education Services - (continued) | |
| 479,333 | Laureate Education, Inc., Series 2021 Extended Term Loan, 8.509%, 3/17/21 | \$485,025 |
| | | \$1,524,126 |
| | Leisure Facilities - 0.3% | |
| 377,065 | Fitness International LLC, Term B Loan, 6.0%, 7/1/20 | \$381,837 |
| | Restaurants - 0.5% | |

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| 246,513 | Landry's, Inc. (fka Landry's Restaurants, Inc.), Term Loan B, 4.0%, 10/4/23 | \$249,198 |
| 528,638 | NPC International, Inc., Term Loan, 4.75%, 12/28/18 | 530,399 |
| | | \$779,597 |
| | Specialized Consumer Services - 0.1% | |
| 126,614 | Prime Security Services Borrower LLC, First Lien 2016-2 Refinancing Term B-1 Loan, 4.25%, 5/2/22 | \$128,226 |
| | Total Consumer Services | \$3,211,926 |
| | DIVERSIFIED FINANCIALS - 0.3% | |
| | Consumer Finance - 0.1% | |
| 212,440 | Trans Union LLC, Term B-2 Loan, 3.278%, 4/9/21 | \$213,654 |
| | Specialized Finance - 0.2% | |
| 245,625 | DBRS, Ltd., Initial Term Loan, 6.25%, 3/4/22 | \$228,431 |
| | Total Diversified Financials | \$442,085 |
| | ENERGY - 2.2% | |
| | Oil & Gas Drilling - 0.5% | |
| 744,680 | Jonah Energy LLC, Second Lien Initial Term Loan, 7.5%, 5/12/21 | \$729,787 |
| | Oil & Gas Equipment & Services - 0.3% | |
| 537,299 | FR Dixie Acquisition Corp., Term Loan, 5.75%, 12/18/20 | \$349,244 |
| | Oil & Gas Exploration & Production - 0.9% | |
| 250,000 | California Resources Corp., Term Loan, 11.375%, 12/31/21 | \$282,083 |
| 400,000 | Chesapeake Energy Corp., Term Loan Class A, 8.5%, 8/23/21 | 438,375 |
| 587,913 | EP Energy LLC (fka Everest Acquisition LLC), Term Loan, 9.75%, 6/30/21 | 610,695 |
| | | \$1,331,153 |
| | Oil & Gas Storage & Transportation - 0.5% | |
| 688,275 | Gulf Finance LLC, Tranche B Term Loan, 6.25%, 8/25/23 | \$697,739 |
| | Total Energy | \$3,107,923 |
| | FOOD, BEVERAGE & TOBACCO - 0.7% | |
| | Packaged Foods & Meats - 0.7% | |
| 498,750 | Amplify Snack Brands, Inc., Term Loan, 6.5%, 9/2/23 | \$490,957 |
| 471,260 | Dole Food Co., Inc., Tranche B Term Loan, 4.598%, 11/1/18 | 474,206 |
| | Total Food, Beverage & Tobacco | \$965,163 |
| | HEALTH CARE EQUIPMENT & SERVICES - 3.2% | |
| | Health Care Equipment - 0.2% | |
| 232,965 | Kinetic Concepts, Inc., Dollar Term F Loan, 5.0%, 11/4/20 | \$233,644 |
| | Health Care Facilities - 1.3% | |
| 225,651 | CHS/Community Health Systems, Inc., Incremental 2018 Term F Loan, 4.18%, 12/31/18 | \$223,034 |
| 237,518 | | 226,162 |

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| | CHS/Community Health Systems, Inc., Incremental 2019 Term G Loan, 3.75%, 12/31/19 | |
| 437,027 | CHS/Community Health Systems, Inc., Incremental 2021 Term H Loan, 4.0%, 1/27/21 | 414,356 |
| 192,079 | HCA, Inc., Tranche B-6 Term Loan, 4.028%, 3/17/23 | 194,135 |
| 313,714 | Kindred Healthcare, Inc., Incremental Term Loan, 4.313%, 4/9/21 | 315,021 |
| 497,500 | Prospect Medical Holdings, Inc., Term Loan, 7.0%, 6/30/22 | 496,256 |
| | | \$1,868,964 |
| | Health Care Services - 1.2% | |
| 331,544(d) | Bioscrip, Inc., Initial Term B Loan, 9.25% (2.75% PIK 6.5% cash), 7/31/20 | \$321,598 |
| 198,927(d) | Bioscrip, Inc., Term Loan, 9.25% (2.75% PIK 6.5% cash), 7/31/20 | 192,959 |
| 200,000 | Genoa Healthcare Co., LLC, Initial Second Lien Term Loan, 9.0%, 10/28/24 | 202,667 |
| 345,625 | HC Group Holdings III, Inc., First Lien Initial Term Loan, 6.0%, 4/7/22 | 335,256 |
| 250,000 | Inventiv Group Holdings, Inc., Initial Term Loan, 4.75%, 11/9/23 | 252,165 |
| 199,363 | National Mentor Holdings, Inc., Tranche B Term Loan, 4.25%, 1/31/21 | 200,085 |
| 99,492 | NVA Holdings, Inc., First Lien Term Loan, 4.75%, 8/14/21 | 100,176 |
| 200,000 | NVA Holdings, Inc., Second Lien Term Loan, 8.0%, 8/14/22 | \$200,834 |
| | | \$1,805,740 |
| | Health Care Supplies - 0.2% | |
| 229,487 | Alere, Inc., Term Loan B, 4.25%, 6/20/22 | \$229,917 |
| | Health Care Technology - 0.3% | |
| 375,258(e) | Medical Card System, Inc., Term Loan, 1.5%, 5/31/19 | \$243,918 |
| 234,035 | Quintiles IMS, Inc., Term B Dollar Loan, 3.516%, 3/17/21 | 236,141 |
| | | \$480,059 |
| | Total Health Care Equipment & Services | \$4,618,324 |
| Principal Amount USD (\$) | | Value |
| | HOUSEHOLD & PERSONAL PRODUCTS - 0.5% | |
| | Household Products - 0.2% | |
| 301,219 | Redbox Automated Retail LLC, First Lien Term B Loan, 8.5%, 9/27/21 | \$296,700 |
| | Personal Products - 0.3% | |
| 100,000 | Atrium Innovations, Inc., Second Lien Term Loan, 7.75%, 8/13/21 | \$ 99,750 |
| 127,228 | NBTY, Inc., Dollar Term Loan B, 5.0%, 5/5/23 | 128,288 |
| 249,375 | | 251,883 |

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| | Revlon Consumer Products Corp., Initial Term Loan B, 4.25%, 9/7/23 | \$479,921 |
| | Total Household & Personal Products | \$776,621 |
| | INSURANCE - 1.9% | |
| | Life & Health Insurance - 0.3% | |
| 495,142 | Integro, Ltd., Initial Term Loan, 6.75%, 10/31/22 | \$492,667 |
| | Multi-Line Insurance - 0.1% | |
| 165,647 | Alliant Holdings I LLC, Term Loan B, 4.503%, 8/12/22 | \$166,562 |
| | Property & Casualty Insurance - 1.5% | |
| 300,000 | Acisure LLC, First Lien Term B Loan, 5.75%, 11/22/23 | \$304,687 |
| 593,765 | Confie Seguros Holding II Co., Second Lien Term Loan, 10.25%, 5/8/19 | 591,291 |
| 512,172 | Confie Seguros Holding II Co., Term B Loan, 5.75%, 4/19/22 | 516,494 |
| 691,444 | USI, Inc., Initial Term Loan, 4.25%, 12/27/19 | 694,325 |
| | Total Insurance | \$2,106,797 \$2,766,026 |
| | MATERIALS - 4.0% | |
| | Construction Materials - 0.7% | |
| 120,000 | 84 Lumber Co., Initial Term Loan, 6.75%, 10/25/23 | \$121,650 |
| 452,830(f) | American Bath Group LLC, Incremental Term Loan, 9/30/23 | 457,359 |
| 92,857 | Faenza Acquisition GmbH (CeramTec Acquisition Corp.), Dollar Term B-3 Loan, 4.25%, 8/30/20 | 93,437 |
| 306,846 | Faenza Acquisition GmbH (CeramTec Acquisition Corp.), Initial Dollar Term B-1 Loan, 4.25%, 8/30/20 | 308,763 |
| 34,760 | Faenza Acquisition GmbH (CeramTec Acquisition Corp.), Initial Dollar Term B-2 Loan, 4.25%, 8/30/20 | 34,977 |
| | | \$1,016,186 |
| | Diversified Chemicals - 0.2% | |
| 271,563 | Univar USA, Inc., Term B-2 Loan, 3.519%, 7/1/22 | \$271,449 |
| | Diversified Metals & Mining - 0.4% | |
| 498,750 | Global Brass and Copper, Inc., Initial Term Loan, 5.25%, 7/18/23 | \$504,984 |
| 75,256(g)(h) | PT Bakrie & Brothers Tbk, Facility Term Loan B, 8.15%, 11/25/14 | 12,041 |
| | | \$517,025 |
| | Forest Products - 0.2% | |
| 249,375 | Expera Specialty Solutions LLC, Term Loan B, 5.75%, 11/3/23 | \$251,869 |
| | Metal & Glass Containers - 0.9% | |

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| 10,525 | Kleopatra Holdings 2 SCA, Initial German Borrower Dollar Term Loan, 4.25%, 4/28/20 | \$ 10,635 |
| 24,629 | Kleopatra Holdings 2 SCA, Initial US Dollar Term Loan, 4.25%, 4/28/20 | 24,886 |
| 514,083 | Tank Holding Corp., Initial Term Loan, 5.25%, 3/16/22 | 512,284 |
| 738,750 | Tekni-Plex, Inc., USD Term Loan, 4.539%, 6/1/22 | 740,782 |
| | | \$1,288,587 |
| | Paper Packaging - 0.4% | |
| 473,425 | Caraustar Industries, Inc., Incremental Term Loan, 8.0%, 5/1/19 | \$483,486 |
| 147,472 | Caraustar Industries, Inc., Term Loan, 8.0%, 5/1/19 | 150,605 |
| | | \$634,091 |
| | Paper Products - 0.5% | |
| 287,111 | Appvion, Inc., Term Commitment, 7.75%, 6/28/19 | \$279,814 |
| 227,560 | Exopack Holdings SA, USD Term Loan, 4.5%, 5/8/19 | 228,982 |
| 270,101 | Ranpak Corp., Second Lien Initial Term Loan, 8.25%, 10/3/22 | 260,648 |
| | | \$769,444 |
| | Specialty Chemicals - 0.4% | |
| 291,136 | Macdermid, Inc. (Platform Specialty Products Corp.), Tranche B-5 Term Loan, 4.5%, 6/7/20 | \$295,170 |
| 349,125 | Omnova Solutions, Inc., Term B-2 Loan, 5.25%, 8/25/23 | 353,925 |
| | | \$649,095 |
| | Steel - 0.3% | |
| 497,500 | Zekelman Industries, Inc. (fka JMC Steel Group, Inc.), Term Loan, 6.0%, 6/14/21 | \$503,564 |
| | Total Materials | \$5,901,310 |
| | MEDIA - 2.4% | |
| | Advertising - 0.8% | |
| 933,653 | Affinion Group, Inc., Tranche B Term Loan, 6.75%, 4/30/18 | \$932,361 |
| 249,375 | CB Poly Investments LLC, First Lien Closing Date Term Loan, 6.25%, 8/16/23 | 252,492 |
| | | \$1,184,853 |
| Principal Amount USD (\$) | | Value |
| | Broadcasting - 0.8% | |
| 164,599 | A-L Parent LLC, First Lien Initial Term Loan, 4.25%, 12/1/23 | \$166,245 |
| 244,167 | Hubbard Radio LLC, Term Loan, 4.25%, 5/27/22 | 244,472 |
| 293,250 | MediArena Acquisition BV (fka AP NMT Acquisition BV), First Lien Dollar Term B Loan, 6.75%, 8/13/21 | 268,873 |
| 453,740 | | 455,284 |

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| | Univision Communications, Inc., Replacement First Lien Term Loan, 4.0%, 3/1/20 | \$1,134,874 |
| | Publishing - 0.8% | |
| 320,125 | Houghton Mifflin Holdings, Inc., Term Loan, 4.0%, 5/28/21 | \$297,916 |
| 55,968 | Lee Enterprises, Inc., First Lien Term Loan, 7.25%, 3/31/19 | 56,248 |
| 920,375 | McGraw-Hill Global Education Holdings LLC, First Lien Term B Loan, 5.0%, 5/4/22 | 885,451 |
| | | \$1,239,615 |
| | Total Media | \$3,559,342 |
| | PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES - 1.5% | |
| | Biotechnology - 0.3% | |
| 366,921 | Lantheus Medical Imaging, Inc., Term Loan, 7.0%, 6/30/22 | \$367,288 |
| | Life Sciences Tools & Services - 0.9% | |
| 987,500 | Albany Molecular Research, Inc., Term Loan B, 6.006%, 7/16/21 | \$1,002,312 |
| 368,042 | Catalent Pharma Solutions, Inc. (fka Cardinal Health 409, Inc.), Dollar Term Loan, 3.75%, 5/20/21 | 371,953 |
| | | \$1,374,265 |
| | Pharmaceuticals - 0.3% | |
| 544,500 | Concordia Healthcare Corp., Initial Dollar Term Loan, 5.25%, 10/21/21 | \$429,134 |
| | Total Pharmaceuticals, Biotechnology & Life Sciences | \$2,170,687 |
| | REAL ESTATE - 0.6% | |
| | Retail REITs - 0.2% | |
| 273,216 | DTZ US Borrower LLC, First Lien Initial Term Loan, 4.25%, 11/4/21 | \$274,981 |
| 42,553 | DTZ US Borrower LLC, Second Lien Initial Term Loan, 9.289%, 11/4/22 | 42,766 |
| | | \$317,747 |
| | Specialized REIT - 0.4% | |
| 494,991 | Communications Sales & Leasing, Inc. (CSL Capital LLC), Term Loan, 4.5%, 10/24/22 | \$500,928 |
| | Total Real Estate | \$818,675 |
| | RETAILING - 0.6% | |
| | Automotive Retail - 0.4% | |
| 488,610 | CWGS Group LLC, Term Loan, 4.516%, 11/8/23 | \$492,885 |

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| | Computer & Electronics Retail - 0.1% | |
| 48,006(d) | Targus Group International, Inc., Tranche A-2 Term Loan, 15.0% (15.0% PIK 0.0% cash), 12/31/19 | \$ 46,326 |
| 144,018(d) | Targus Group International, Inc., Tranche B Term Loan, 15.0% (15.0% PIK 0.0% cash), 12/31/19 | 111,614 |
| | | \$157,940 |
| | Specialty Stores - 0.1% | |
| 155,711 | PetSmart, Inc., Tranche B-2 Loan, 4.0%, 3/11/22 | \$154,555 |
| | Total Retailing | \$805,380 |
| | SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT - 0.3% | |
| | Semiconductors - 0.3% | |
| 497,449 | M/A-COM Technology Solutions Holdings, Inc., Initial Term Loan, 4.517%, 5/7/21 | \$505,532 |
| | Total Semiconductors & Semiconductor Equipment | \$505,532 |
| | SOFTWARE & SERVICES - 1.8% | |
| | Application Software - 0.5% | |
| 250,000 | Greeneden US Holdings I LLC, Tranche B-1 Dollar Term Loan, 5.025%, 12/1/23 | \$253,177 |
| 500,000 | STG-Fairway Acquisitions, Inc., First Lien Term Loan, 6.25%, 6/30/22 | 488,125 |
| | | \$741,302 |
| | Internet Software & Services - 0.4% | |
| 246,875 | Avast Software BV, Initial Dollar Term Loan, 5.0%, 9/30/22 | \$250,810 |
| 250,000 | Rackspace Hosting, Inc., First Lien Term B Loan, 4.5%, 11/3/23 | 252,988 |
| | | \$503,798 |
| | IT Consulting & Other Services - 0.9% | |
| 243,750 | Evergreen Skills Lux S.a.r.l., First Lien Initial Term Loan, 5.75%, 4/28/21 | \$222,300 |
| 300,000 | Rocket Software, Inc., Second Lien Term Loan, 10.5%, 10/14/24 | 305,156 |
| 617,188 | Sitel Worldwide Corp., First Lien Term B-1 Loan, 6.563%, 9/18/21 | 616,224 |
| 195,000 | TaxACT, Inc. (H.D. Vest, Inc.), Initial Term Loan, 7.0%, 1/3/23 | 197,925 |
| | | \$1,341,605 |
| | Total Software & Services | \$2,586,705 |
| Principal Amount USD (\$) | | Value |

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|---------|------------|--|--------------|
| | | TECHNOLOGY HARDWARE & EQUIPMENT - 0.3% | |
| | | Communications Equipment - 0.0%† | |
| 27,617 | | CommScope, Inc., Tranche 4 Term Loan, 3.341%, 1/14/18 | \$ 27,746 |
| | | Electronic Components - 0.3% | |
| 451,950 | | Mirion Technologies (Finance) LLC (Mirion Technologies, Inc.), | |
| | | First Lien Initial Term Loan, 5.75%, 3/31/22 | \$452,703 |
| | | Total Technology Hardware & Equipment | \$480,449 |
| | | TELECOMMUNICATION SERVICES - 0.3% | |
| | | Integrated Telecommunication Services - 0.3% | |
| 491,123 | | GCI Holdings, Inc., New Term B Loan, 3.778%, 2/2/22 | \$492,862 |
| | | Total Telecommunication Services | \$492,862 |
| | | TRANSPORTATION - 0.9% | |
| | | Marine - 0.6% | |
| 598,799 | | Commercial Barge Line Co., Initial Term Loan, 9.75%, 11/12/20 | \$573,351 |
| 224,289 | | Navios Maritime Partners LP, Term Loan, 5.25%, 6/27/18 | 223,728 |
| | | | \$797,079 |
| | | Trucking - 0.3% | |
| 473,364 | | YRC Worldwide, Inc., Initial Term Loan, 8.0%, 2/13/19 | \$472,772 |
| | | Total Transportation | \$1,269,851 |
| | | UTILITIES - 1.1% | |
| | | Electric Utilities - 0.5% | |
| 378,015 | | APLH Holdings, Ltd., Partnership, Term Loan, 6.0%, 4/13/23 | \$381,323 |
| 325,000 | | Talen Energy Supply LLC, Term Loan B, 6.0%, 12/6/23 | 329,824 |
| | | | \$711,147 |
| | | Independent Power Producers & Energy Traders - 0.6% | |
| 500,000 | | Dynergy Finance IV, Inc., Term Loan, 5.0%, 6/27/23 | \$504,509 |
| 460,382 | | TerraForm AP Acquisition Holdings LLC, Term Loan, 5.5%, 6/27/22 | 464,986 |
| | | | \$969,495 |
| | | Total Utilities | \$1,680,642 |
| | | TOTAL SENIOR SECURED FLOATING RATE LOAN INTERESTS | |
| | | (Cost \$47,834,423) | \$47,935,381 |
| | | CORPORATE BONDS & NOTES - 88.6% of Net Assets | |
| | | AUTOMOBILES & COMPONENTS - 0.7% | |
| | | Auto Parts & Equipment - 0.7% | |
| EUR | 165,000(d) | IHO Verwaltungs GmbH, 3.25% (4.0% PIK 0.0% cash), 9/15/23 (144A) | \$182,702 |
| EUR | 395,000(d) | | 427,482 |

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|---------------------------------|---|-------------|
| | IHO Verwaltungs GmbH, 3.75% (4.5% PIK 0.0% cash), 9/15/26 (144A) | |
| 454,000 | International Automotive Components Group SA, 9.125%, 6/1/18 (144A) | 455,135 |
| | Total Automobiles & Components | \$1,065,319 |
| | BANKS - 5.3% | |
| | Diversified Banks - 5.0% | |
| 200,000 | Access Bank Plc, 10.5%, 10/19/21 (144A) | \$201,460 |
| 300,000(b) | Banco de Galicia y Buenos Aires, 8.25%, 7/19/26 (144A) | 318,000 |
| 525,000 | Banco de Galicia y Buenos Aires, 8.75%, 5/4/18 (144A) | 536,812 |
| 200,000(b)(i) | Banco Santander SA, 6.375% | 187,250 |
| 125,000(b)(i) | Bank of America Corp., 6.25% | 130,500 |
| 680,000 | Banque Ouest Africaine de Developpement, 5.5%, 5/6/21 (144A) | 704,344 |
| 950,000(b)(i) | BNP Paribas SA, 7.625% (144A) | 997,500 |
| 1,000,000(b)(i) | Credit Agricole SA, 7.875% (144A) | 1,018,412 |
| 240,000(b)(i) | Goldman Sachs Capital II, 4.0% | 192,720 |
| 350,000(b)(i) | ING Groep NV, 6.5% | 339,063 |
| 500,000(b)(i) | Royal Bank of Scotland Group Plc, 8.0% | 485,065 |
| 400,000(b)(i) | Royal Bank of Scotland Group Plc, 8.625% | 413,000 |
| 200,000 | Sberbank of Russia Via SB Capital SA, 5.25%, 5/23/23 (144A) | 202,500 |
| 460,000(b)(i) | Societe Generale SA, 7.375% (144A) | 460,851 |
| 245,000 | Trade & Development Bank of Mongolia LLC, 9.375%, 5/19/20 (144A) | 242,534 |
| 750,000 | UBS AG / Stamford CT, 7.625%, 8/17/22 | 852,750 |
| | | \$7,282,761 |
| | Thriffs & Mortgage Finance - 0.3% | |
| 450,000 | Vnesheconombank Via VEB Finance Plc, 6.902%, 7/9/20 (144A) | \$489,375 |
| | Total Banks | \$7,772,136 |
| | CAPITAL GOODS - 2.5% | |
| | Aerospace & Defense - 0.7% | |
| 400,000 | ADS Tactical, Inc., 11.0%, 4/1/18 (144A) | \$400,000 |
| 615,513(d) | DynCorp International, Inc., 11.875% (1.5% PIK 10.375% cash), 11/30/20 | 577,043 |
| | | \$977,043 |
| | Agricultural & Farm Machinery - 0.3% | |
| 475,000 | Titan International, Inc., 6.875%, 10/1/20 | \$475,000 |
| Principal Amount USD (\$) | | |
| | | Value |
| | Construction Machinery & Heavy Trucks - 0.3% | |
| 360,000 | Meritor, Inc., 6.75%, 6/15/21 | \$372,600 |
| | Industrial Conglomerates - 0.3% | |
| 455,000 | JB Poindexter & Co., Inc., 9.0%, 4/1/22 (144A) | \$478,888 |

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| | | Industrial Machinery - 0.7% | |
| | 560,000 | Apex Tool Group LLC, 7.0%, 2/1/21 (144A) | \$518,000 |
| | 450,000 | Cleaver-Brooks, Inc., 8.75%, 12/15/19 (144A) | 470,812 |
| | | | \$988,812 |
| | | Trading Companies & Distributors - 0.2% | |
| | 150,000 | H&E Equipment Services, Inc., 7.0%, 9/1/22 | \$158,064 |
| | 161,000 | TRAC Intermodal LLC / TRAC Intermodal Corp., 11.0%, 8/15/19 | 170,258 |
| | | | \$328,322 |
| | | Total Capital Goods | \$3,620,665 |
| | | COMMERCIAL & PROFESSIONAL SERVICES - 1.5% | |
| | | Commercial Printing - 0.2% | |
| | 340,000 | Cenveo Corp., 6.0%, 8/1/19 (144A) | \$302,600 |
| | | Diversified Support Services - 1.3% | |
| EUR | 475,000 | Boing Group Financing Plc, 6.625%, 7/15/19 (144A) | \$510,317 |
| | 280,000 | Broadspectrum, Ltd., 8.375%, 5/15/20 (144A) | 294,000 |
| | 835,000 | NANA Development Corp., 9.5%, 3/15/19 (144A) | 814,125 |
| | 260,000 | TMS International Corp., 7.625%, 10/15/21 (144A) | 259,350 |
| | | | \$1,877,792 |
| | | Total Commercial & Professional Services | \$2,180,392 |
| | | CONSUMER DURABLES & APPAREL - 0.8% | |
| | | Homebuilding - 0.8% | |
| | 135,000 | Beazer Homes USA, Inc., 8.75%, 3/15/22 (144A) | \$146,812 |
| | 350,000 | Brookfield Residential Properties, Inc., 6.375%, 5/15/25 (144A) | 353,500 |
| | 250,000 | KB Home, 7.0%, 12/15/21 | 269,375 |
| | 340,000 | KB Home, 7.625%, 5/15/23 | 363,800 |
| | | Total Consumer Durables & Apparel | \$1,133,487 |
| | | CONSUMER SERVICES - 4.4% | |
| | | Casinos & Gaming - 1.6% | |
| EUR | 750,000 | Intralot Capital Luxembourg SA, 6.75%, 9/15/21 (144A) | \$828,163 |
| | 854,637(d)(g) | Mashantucket Western Pequot Tribe, 6.5% (5.5% PIK 1.0% cash), 7/1/36 | 4,358 |
| | 365,000 | MGM Resorts International, 6.0%, 3/15/23 | 392,375 |
| | 100,000 | Scientific Games International, Inc., 6.25%, 9/1/20 | 93,000 |
| | 1,050,000 | Scientific Games International, Inc., 10.0%, 12/1/22 | 1,075,851 |
| | | | \$2,393,747 |
| | | Hotels, Resorts & Cruise Lines - 0.9% | |
| | 320,000 | Hilton Grand Vacations Borrower LLC / Hilton Grand Vacations Borrower, Inc., 6.125%, 12/1/24 (144A) | \$334,400 |
| | 250,000 | Silversea Cruise Finance Ltd., 7.25%, 2/1/25 (144A) | 256,928 |
| | 245,000 | Viking Cruises, Ltd., 6.25%, 5/15/25 (144A) | 235,200 |

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|-----|---------------------------------|--|------------------------|
| | 425,000 | Viking Cruises, Ltd., 8.5%, 10/15/22 (144A) | 446,781 \$1,273,309 |
| | | Restaurants - 0.4% | |
| | 495,000 | Landry's, Inc., 6.75%, 10/15/24 (144A) | \$509,850 |
| | | Specialized Consumer Services - 1.5% | |
| | 1,153,000 | Constellis Holdings LLC / Constellis Finance Corp., 9.75%, 5/15/20 (144A) | \$1,227,945 |
| | 160,000 | Monitronics International, Inc., 9.125%, 4/1/20 | 155,600 |
| | 290,000 | Prime Security Services Borrower LLC / Prime Finance, Inc., 9.25%, 5/15/23 (144A) | 314,288 |
| | 540,000 | StoneMor Partners LP / Cornerstone Family Services of WV, 7.875%, 6/1/21 | 525,825 \$2,223,658 |
| | | Total Consumer Services | \$6,400,564 |
| | | DIVERSIFIED FINANCIALS - 1.9% | |
| | | Consumer Finance - 1.3% | |
| | 600,000 | Credito Real SAB de CV SOFOM ER, 7.25%, 7/20/23 (144A) | \$600,000 |
| | 445,000 | Jefferies Finance LLC / JFIN Co-Issuer Corp., 7.375%, 4/1/20 (144A) | 449,450 |
| | 345,000 | Navient Corp., 6.625%, 7/26/21 | 351,038 |
| | 440,000 | TMX Finance LLC / TitleMax Finance Corp., 8.5%, 9/15/18 (144A) | 403,700 \$1,804,188 |
| | | Specialized Finance - 0.5% | |
| | 175,000 | Nationstar Mortgage LLC / Nationstar Capital Corp., 6.5%, 7/1/21 | \$178,281 |
| | 585,000 | Nationstar Mortgage LLC / Nationstar Capital Corp., 6.5%, 6/1/22 | 579,275 \$757,556 |
| | | Supranational - 0.1% | |
| IDR | 2,730,000,000 | European Investment Bank, 7.2%, 7/9/19 (144A) | \$202,583 |
| | | Total Diversified Financials | \$2,764,327 |
| | Principal Amount USD (\$) | | Value |
| | | ENERGY - 11.7% | |
| | | Integrated Oil & Gas - 1.0% | |
| | 410,000 | Petrobras Global Finance BV, 6.25%, 3/17/24 | \$411,640 |
| | 650,000 | Petrobras Global Finance BV, 7.375%, 1/17/27 | 674,830 |
| MXN | 540,000 | Petroleos Mexicanos, 7.19%, 9/12/24 (144A) | 22,097 |
| | 325,000 | YPF SA, 8.875%, 12/19/18 (144A) | 356,785 \$1,465,352 |
| | | Oil & Gas Drilling - 0.5% | |

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|------------|--|-------------|
| 160,000 | Drill Rigs Holdings, Inc., 6.5%, 10/1/17 (144A) | \$ 80,000 |
| 442,000 | Rowan Cos., Inc., 5.4%, 12/1/42 | 358,020 |
| 62,000 | Rowan Cos., Inc., 5.85%, 1/15/44 | 51,150 |
| 289,904 | Shelf Drilling Holdings Ltd., 9.5%, 11/2/20 (144A) | 260,914 |
| | | \$750,084 |
| | Oil & Gas Equipment & Services - 0.9% | |
| 540,000 | Archrock Partners LP / Archrock Partners Finance Corp., 6.0%, 10/1/22 | \$529,200 |
| 425,000 | McDermott International, Inc., 8.0%, 5/1/21 (144A) | 435,625 |
| 310,000 | Weatherford International, Ltd., 5.95%, 4/15/42 | 242,479 |
| | | \$1,207,304 |
| | Oil & Gas Exploration & Production - 4.9% | |
| 300,000 | Alta Mesa Holdings LP / Alta Mesa Finance Services Corp., 7.875%, 12/15/24 (144A) | \$322,500 |
| 200,000 | California Resources Corp., 8.0%, 12/15/22 (144A) | 178,000 |
| 200,000 | Chesapeake Energy Corp., 8.0%, 1/15/25 (144A) | 204,875 |
| 250,000 | Extraction Oil & Gas Holdings LLC / Extraction Finance Corp., 7.875%, 7/15/21 (144A) | 267,500 |
| 360,000 | GeoPark Latin America, Ltd., Agencia en Chile, 7.5%, 2/11/20 (144A) | 352,800 |
| 410,000 | Great Western Petroleum LLC / Great Western Finance, Inc., 9.0%, 9/30/21 (144A) | 434,600 |
| 740,000 | Gulfport Energy Corp., 6.0%, 10/15/24 (144A) | 753,875 |
| 450,000 | Gulfport Energy Corp., 6.375%, 5/15/25 (144A) | 461,250 |
| 402,000 | Halcon Resources Corp., 12.0%, 2/15/22 (144A) | 454,260 |
| 450,000 | Novatek OAO via Novatek Finance, Ltd., 4.422%, 12/13/22 (144A) | 449,334 |
| 470,000 | PDC Energy, Inc., 7.75%, 10/15/22 | 498,787 |
| 506,000(d) | PetroQuest Energy, Inc., 10.0% (9.0% PIK 1.0% cash), 2/15/21 (144A) | 370,645 |
| 375,000 | Rice Energy, Inc., 6.25%, 5/1/22 | 389,063 |
| 870,000 | Sanchez Energy Corp., 7.75%, 6/15/21 | 887,400 |
| 150,000 | Whiting Petroleum Corp., 5.0%, 3/15/19 | 152,625 |
| 480,000 | Whiting Petroleum Corp., 5.75%, 3/15/21 | 484,800 |
| 300,000 | WPX Energy, Inc., 7.5%, 8/1/20 | 325,500 |
| 150,000 | WPX Energy, Inc., 8.25%, 8/1/23 | 170,625 |
| | | \$7,158,439 |
| | Oil & Gas Refining & Marketing - 0.4% | |
| 669,000 | Calumet Specialty Products Partners LP / Calumet Finance Corp., 6.5%, 4/15/21 | \$578,685 |
| | Oil & Gas Storage & Transportation - 4.0% | |
| 220,000 | Blue Racer Midstream LLC / Blue Racer Finance Corp., 6.125%, 11/15/22 (144A) | \$225,500 |
| 200,000 | Cheniere Corpus Christi Holdings LLC, 7.0%, 6/30/24 (144A) | 223,250 |
| 230,000 | DCP Midstream Operating LP, 5.6%, 4/1/44 | 209,012 |
| 450,000(a) | Energy Transfer Partners LP, 4.052%, 11/1/66 | 384,187 |

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| | 118,000 | EnLink Midstream Partners LP, 5.05%, 4/1/45 | 108,500 |
| | 344,000 | EnLink Midstream Partners LP, 5.6%, 4/1/44 | 338,205 |
| | 950,000 | Genesis Energy LP / Genesis Energy Finance Corp., 6.75%, 8/1/22 | 1,004,625 |
| | 480,000 | Global Partners LP / GLP Finance Corp., 7.0%, 6/15/23 | 471,600 |
| | 170,000 | PBF Logistics LP / PBF Logistics Finance Corp., 6.875%, 5/15/23 | 172,975 |
| | 925,000 | Sunoco LP / Sunoco Finance Corp., 6.375%, 4/1/23 (144A) | 949,513 |
| | 520,000 | Western Refining Logistics LP / WNRL Finance Corp., 7.5%, 2/15/23 | 564,200 |
| | 1,175,000 | Williams Cos., Inc., 5.75%, 6/24/44 | 1,189,688 |
| | | | \$5,841,255 |
| | | Total Energy | \$17,001,119 |
| | | FOOD & STAPLES RETAILING - 0.3% | |
| | | Food Retail - 0.3% | |
| | 200,000 | C&S Group Enterprises LLC, 5.375%, 7/15/22 (144A) | \$196,000 |
| | 260,000 | Tops Holding LLC / Tops Markets II Corp., 8.0%, 6/15/22 (144A) | 208,000 |
| | | Total Food & Staples Retailing | \$404,000 |
| | | FOOD, BEVERAGE & TOBACCO - 7.9% | |
| | | Agricultural Products - 0.4% | |
| | 900,000 | Pinnacle Operating Corp., 9.0%, 11/15/20 (144A) | \$454,500 |
| | 225,000(g) | Tonon Luxembourg SA, 10.5%, 5/14/24 (144A) | 92,250 |
| | | | \$546,750 |
| | Principal Amount USD (\$) | | Value |
| | | Packaged Foods & Meats - 6.4% | |
| EUR | 225,000 | Agrokor DD, 8.875%, 2/1/20 (144A) | \$191,700 |
| | 200,000 | Agrokor DD, 9.875%, 5/1/19 (144A) | 186,797 |
| | 500,000(g) | CFG Investment SAC, 9.75%, 7/30/19 (144A) | 395,000 |
| | 900,000 | JBS Investments GmbH, 7.25%, 4/3/24 (144A) | 943,875 |
| | 515,000 | Marfrig Holding Europe BV, 6.875%, 6/24/19 (144A) | 537,917 |
| | 975,000 | Marfrig Holding Europe BV, 8.0%, 6/8/23 (144A) | 1,027,406 |
| | 800,000 | Marfrig Holding Europe BV, 8.375%, 5/9/18 (144A) | 846,000 |
| | 700,000 | Marfrig Holding Europe BV, 11.25%, 9/20/21 (144A) | 689,500 |
| | 700,000 | MHP SA, 8.25%, 4/2/20 (144A) | 689,500 |
| | 580,000 | Minerva Luxembourg SA, 6.5%, 9/20/26 (144A) | 576,375 |
| | 1,600,000 | Minerva Luxembourg SA, 7.75%, 1/31/23 (144A) | 1,700,000 |
| | 200,000 | Minerva Luxembourg SA, 12.25%, 2/10/22 (144A) | 213,000 |
| | 600,000 | Pesquera Exalmar SAA, 7.375%, 1/31/20 (144A) | 456,000 |
| | 640,000 | Post Holdings, Inc., 6.75%, 12/1/21 (144A) | 678,400 |
| | 200,000 | Post Holdings, Inc., 7.75%, 3/15/24 (144A) | 221,376 |
| | | | \$9,352,846 |

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|-----------|-----------------|--|--------------|
| | | Soft Drinks - 0.3% | |
| 355,000 | | Cott Beverages, Inc., 5.375%, 7/1/22 | \$363,520 |
| | | Tobacco - 0.8% | |
| 160,000 | | Alliance One International, Inc., 8.5%, 4/15/21 (144A) | \$164,200 |
| 1,250,000 | | Alliance One International, Inc., 9.875%, 7/15/21 | 1,067,188 |
| | | | \$1,231,388 |
| | | Total Food, Beverage & Tobacco | \$11,494,504 |
| | | HEALTH CARE EQUIPMENT & SERVICES - 1.9% | |
| | | Health Care Facilities - 1.5% | |
| 700,000 | | Kindred Healthcare, Inc., 6.375%, 4/15/22 | \$608,125 |
| 445,000 | | RegionalCare Hospital Partners Holdings, Inc., 8.25%, 5/1/23 (144A) | 459,462 |
| 455,000 | | Tennessee Merger Sub, Inc., 6.375%, 2/1/25 (144A) | 447,038 |
| 630,000 | | Universal Hospital Services, Inc., 7.625%, 8/15/20 | 625,275 |
| | | | \$2,139,900 |
| | | Health Care Services - 0.2% | |
| 425,000 | | BioScrip, Inc., 8.875%, 2/15/21 | \$333,625 |
| | | Health Care Technology - 0.2% | |
| 275,000 | | Change Healthcare Holdings, Inc., 11.0%, 12/31/19 | \$283,250 |
| | | Total Health Care Equipment & Services | \$2,756,775 |
| | | HOUSEHOLD & PERSONAL PRODUCTS - 0.3% | |
| | | Household Products - 0.3% | |
| 460,000 | | Springs Industries, Inc., 6.25%, 6/1/21 | \$476,100 |
| | | | — |
| | | Total Household & Personal Products | \$476,100 |
| | | INSURANCE - 24.4% | |
| | | Insurance Brokers - 0.0%† | |
| GBP | 10,489(a) | Towergate Finance Plc, 8.5%, 3/2/20 (144A) | \$ 13,548 |
| | | Property & Casualty Insurance - 4.2% | |
| | 6,000,000(c)(e) | Fixed Income Trust Series 2013-A, 0.0%, 10/15/97 (144A) | \$5,400,420 |
| EUR | 250,000(a) | Horse Capital I DAC, 6.25%, 6/15/20 (144A) | 270,882 |
| EUR | 250,000(a) | Horse Capital I DAC, 12.0%, 6/15/20 (144A) | 270,477 |
| | 80,000(b)(i) | Sirius International Group, Ltd., 7.506% (144A) | 81,400 |
| GBP | 59,442 | TIG FINCO Plc, 8.75%, 4/2/20 (144A) | 71,770 |
| | | | \$6,094,949 |
| | | Reinsurance - 20.2% | |
| | 500,000(a) | Aozora Re, Ltd., 3.358%, 4/7/20 (144A) (Cat Bond) | \$510,300 |
| | 750,000(a) | Bosphorus Re, Ltd., 4.341%, 8/17/18 (144A) | 764,850 |
| | 800,000(j)(k) | Carnoustie Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 2/28/17 | 16,320 |

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| | 1,000,000(j)(k) | Carnoustie Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 11/30/20 | 119,700 | |
| | 1,000,000(j)(k) | Carnoustie Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 11/30/21 | 1,001,000 | |
| | 750,000(a) | Citrus Re, Ltd., 8.013%, 2/25/19 (144A) (Cat Bond) | 778,050 | |
| | 650,000(j)(k) | Cyprus Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 7/10/17 | 569,270 | |
| | 1,000,000(j)(k) | Denning 2016 Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 7/7/17 | 990,200 | |
| EUR | 1,000,000(j)(k) | Dundonald Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 2/10/17 | 1,079,750 | |
| | 1,750,000(a) | East Lane Re VI, Ltd., 3.163%, 3/14/18 (144A) (Cat Bond) | 1,758,225 | |
| | 250,000(a) | Galilei Re, Ltd., 9.012%, 1/8/21 (144A) (Cat Bond) | 250,400 | |
| | 250,000(a) | Galilei Re, Ltd., 14.228%, 1/8/20 (144A) (Cat Bond) | 252,900 | |
| | 250,000(a) | Galilei Re, Ltd., 14.262%, 1/8/21 (144A) (Cat Bond) | 253,850 | |
| | 250,000(a) | Galileo Re, Ltd., 9.233%, 1/8/19 (144A) (Cat Bond) | 254,550 | |
| | 250,000(a) | Galileo Re, Ltd., 13.753%, 1/8/19 (144A) (Cat Bond) | 253,750 | |
| | 157,500(a) | Gator Re, Ltd., 3.513%, 1/9/20 (144A) (Cat Bond) | 23,625 | |
| | Principal Amount USD (\$) | | | Value |
| | | Reinsurance - (continued) | | |
| | 2,400,000(j)(k) | Gleneagles Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 11/30/20 | \$403,680 | |
| | 1,500,000(j)(k) | Gleneagles Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 11/30/21 | 1,507,650 | |
| | 2,500,000(j)(k) | Gullane Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 11/30/20 | 237,500 | |
| | 2,500,000(j)(k) | Gullane Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 11/30/21 | 2,511,000 | |
| | 1,000,000(j)(k) | Lahinch Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 5/10/21 | 17,800 | |
| | 1,450,000(j)(k) | Lorenz Re, Ltd. (Prime, Ltd.), Variable Rate Notes, 3/31/18 | 8,410 | |
| | 1,000,000(a) | Merna Reinsurance V, Ltd., 2.513%, 4/7/17 (144A) (Cat Bond) | 999,000 | |
| | 500,000(a) | Nakama Re, Ltd., 3.557%, 10/13/21 (144A) (Cat Bond) | 507,000 | |
| | 3,000,000(j)(k) | Pangaea Re Segregated Account (Artex SAC, Ltd.), Series 2015-1, Variable Rate Notes, 2/1/19 | 117,600 | |
| | 2,000,000(j)(k) | Pangaea Re Segregated Account (Artex SAC, Ltd.), Series 2016-1, Variable Rate Notes, 2/1/20 | 258,200 | |
| | 2,000,000(j)(k) | Pangaea Re Segregated Account (Artex SAC, Ltd.), Series 2017-1, Variable Rate Notes, 11/30/21 | 2,019,600 | |
| | 1,600,000(j)(k) | Portrush 2016 Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 6/15/17 | 365,280 | |

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| | | | |
|-----|-------------------|---|--------------|
| | 500,000(a) | Queen Street IX Re, Ltd., 6.013%, 6/8/17 (144A) (Cat Bond) | 500,600 |
| | 2,000,000(a) | Queen Street X Re, Ltd., 6.263%, 6/8/18 (144A) (Cat Bond) | 1,994,000 |
| | 500,000(l) | Residential Reinsurance 2016 Ltd., 12/6/17 (144A) (Cat Bond) | 463,500 |
| | 1,000,000(j)(k) | Resilience Re, Ltd., Variable Rate Notes, 6/2/17 (Cat Bond) | 996,800 |
| AUD | 300,000(j)(k) | Rewire Securities LLC, Variable Rate Notes, 7/10/17 | 201,410 |
| | 1,250,000(j)(k) | Shenandoah, Re Ltd., Variable Rate Notes, 7/7/17 | 1,219,500 |
| | 1,000,000(j)(k) | Silverton Re, Ltd. (Aon Benfield Securities, Inc.), Variable Rate Notes, 9/18/17 (144A) | 24,700 |
| | 1,000,000(j)(k) | Silverton Re, Ltd. (Aon Benfield Securities, Inc.), Variable Rate Notes, 9/17/18 (144A) | 1,143,200 |
| | 1,000,000(j)(k) | Silverton Re, Ltd. (Aon Benfield Securities, Inc.), Variable Rate Notes, 9/16/19 (144A) | 1,009,100 |
| | 1,000,000(j)(k) | St. Andrews Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 2/28/17 | 19,700 |
| | 1,000,000(j)(k) | St. Andrews Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 2/1/18 | 165,600 |
| | 1,000,000(j)(k) | St. Andrews Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 2/1/19 | 1,006,600 |
| JPY | 150,799,195(j)(k) | Tralee Segregated Account (Artex SAC, Ltd.), Variable Rate Notes, 7/20/17 | 1,331,199 |
| | 500,000(a) | Vitality Re VI, Ltd., 2.613%, 1/8/18 (144A) (Cat Bond) | 499,850 |
| | 1,000,000(a) | Vitality Re VII, Ltd., 3.163%, 1/7/20 (144A) (Cat Bond) | 1,016,000 |
| | | | \$29,421,219 |
| | | Total Insurance | \$35,529,716 |
| | | MATERIALS - 7.0% | |
| | | Commodity Chemicals - 0.7% | |
| | 300,000 | Basell Finance Co., BV, 8.1%, 3/15/27 (144A) | \$394,516 |
| | 175,000 | Hexion US Finance Corp., 6.625%, 4/15/20 | 163,187 |
| | 545,000 | Rain CII Carbon LLC / CII Carbon Corp., 8.0%, 12/1/18 (144A) | 543,638 |
| | | | \$1,101,341 |
| | | Construction Materials - 0.2% | |
| | 215,000 | Cemex SAB de CV, 7.75%, 4/16/26 (144A) | \$238,919 |
| | | Copper - 0.3% | |
| | 465,000 | Freeport-McMoRan, Inc., 3.55%, 3/1/22 | \$434,775 |
| | | Diversified Chemicals - 0.6% | |
| | 55,000 | Blue Cube Spinco, Inc., 9.75%, 10/15/23 | \$ 65,312 |
| | 55,000 | Blue Cube Spinco, Inc., 10.0%, 10/15/25 | 66,550 |
| | 200,000 | CVR Partners LP / CVR Nitrogen Finance Corp., 9.25%, 6/15/23 (144A) | 213,000 |
| | 500,000 | Evolution Escrow Issuer LLC, 7.5%, 3/15/22 (144A) | 487,500 |
| | | | \$832,362 |

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| | | | |
|---------------------------------|--|--------------|-------|
| | Diversified Metals & Mining - 1.6% | | |
| 109,000 | Boart Longyear Management Pty, Ltd., 10.0%, 10/1/18 (144A) | \$ 81,750 | |
| 300,000 | FMG Resources August 2006 Pty, Ltd., 9.75%, 3/1/22 (144A) | 348,000 | |
| 200,000 | Hudbay Minerals, Inc., 7.25%, 1/15/23 (144A) | \$211,500 | |
| 180,000 | Prince Mineral Holding Corp., 11.5%, 12/15/19 (144A) | 179,100 | |
| 70,000 | Teck Resources, Ltd., 8.0%, 6/1/21 (144A) | 77,175 | |
| 70,000 | Teck Resources, Ltd., 8.5%, 6/1/24 (144A) | 81,462 | |
| 160,000 | Vale Overseas, Ltd., 6.25%, 8/10/26 | 172,000 | |
| 375,000 | Vedanta Resources Plc, 6.375%, 7/30/22 (144A) | 375,563 | |
| 750,000 | Vedanta Resources Plc, 9.5%, 7/18/18 (144A) | 809,752 | |
| | | \$2,336,302 | |
| Principal Amount USD (\$) | | | Value |
| | Forest Products - 0.2% | | |
| 390,000 | Eldorado International Finance GmbH, 8.625%, 6/16/21 (144A) | \$347,100 | |
| | Metal & Glass Containers - 0.4% | | |
| 100,000(d) | ARD Finance SA, 7.125% (7.875% PIK 0.0% cash), 9/15/23 (144A) | \$101,625 | |
| 320,000 | Ardagh Packaging Finance Plc / Ardagh Holdings USA, Inc., 7.25%, 5/15/24 (144A) | 342,800 | |
| EUR 150,000 | Horizon Holdings I SASU, 7.25%, 8/1/23 (144A) | 171,883 | |
| | | \$616,308 | |
| | Paper Packaging - 1.1% | | |
| EUR 1,365,000 | SIG Combibloc Holdings SCA, 7.75%, 2/15/23 (144A) | \$1,582,556 | |
| | Paper Products - 0.9% | | |
| 675,000 | Appvion, Inc., 9.0%, 6/1/20 (144A) | \$374,625 | |
| 500,000 | Mercer International, Inc., 7.0%, 12/1/19 | 518,125 | |
| 475,000 | Resolute Forest Products, Inc., 5.875%, 5/15/23 | 414,437 | |
| | | \$1,307,187 | |
| | Specialty Chemicals - 0.5% | | |
| 410,000 | A Schulman, Inc., 6.875%, 6/1/23 (144A) | \$432,550 | |
| 150,000 | Koppers, Inc., 6.0%, 2/15/25 (144A) | 155,250 | |
| 160,000 | Tronox Finance LLC, 6.375%, 8/15/20 | 153,800 | |
| | | \$741,600 | |
| | Steel - 0.5% | | |
| 250,000 | Evrax Group SA, 9.5%, 4/24/18 (144A) | \$269,062 | |
| 499,000 | Optima Specialty Steel, Inc., 12.5%, 6/30/17 (144A) | 449,100 | |
| | | \$718,162 | |
| | Total Materials | \$10,256,612 | |

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| | | |
|-------------|---|-------------|
| | MEDIA - 1.7% | |
| | Advertising - 0.2% | |
| 270,000 | MDC Partners, Inc., 6.5%, 5/1/24 (144A) | \$234,900 |
| | Broadcasting - 0.2% | |
| 315,000 | CSC Holdings LLC, 5.5%, 4/15/27 (144A) | \$319,725 |
| | Cable & Satellite - 0.2% | |
| 220,000 | DISH DBS Corp., 7.75%, 7/1/26 | \$246,264 |
| 78,000 | Intelsat Connect Finance SA, 12.5%, 4/1/22 (144A) | 49,335 |
| 58,000 | Intelsat Luxembourg SA, 7.75%, 6/1/21 | 20,155 |
| | | \$315,754 |
| | Movies & Entertainment - 0.5% | |
| 600,000 | Gibson Brands, Inc., 8.875%, 8/1/18 (144A) | \$546,000 |
| 225,000 | Regal Entertainment Group, 5.75%, 2/1/25 | 228,937 |
| | | \$774,937 |
| | Publishing - 0.6% | |
| 855,000 | Gannett Co., Inc., 6.375%, 10/15/23 | \$904,162 |
| | Total Media | \$2,549,478 |
| | PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES - 1.3% | |
| | Pharmaceuticals - 1.3% | |
| 208,000 | DPx Holdings BV, 7.5%, 2/1/22 (144A) | \$220,480 |
| 650,000 | Endo Finance LLC / Endo, Ltd. / Endo Finco, Inc., 6.0%, 7/15/23 (144A) | 554,125 |
| 240,000 | Endo Finance LLC / Endo, Ltd. / Endo Finco, Inc., 6.0%, 2/1/25 (144A) | 195,300 |
| 70,000 | Horizon Pharma, Inc. / Horizon Pharma USA, Inc., 8.75%, 11/1/24 (144A) | 71,925 |
| 225,000 | Horizon Pharma, Inc., 6.625%, 5/1/23 | 216,562 |
| EUR 450,000 | VRX Escrow Corp., 4.5%, 5/15/23 | 359,557 |
| 345,000 | VRX Escrow Corp., 5.875%, 5/15/23 (144A) | 262,631 |
| | Total Pharmaceuticals, Biotechnology & Life Sciences | \$1,880,580 |
| | REAL ESTATE - 1.1% | |
| | Specialized REIT - 1.1% | |
| 1,520,000 | Communications Sales & Leasing, Inc. / CSL Capital LLC, 8.25%, 10/15/23 | \$1,649,200 |
| | Total Real Estate | \$1,649,200 |
| | RETAILING - 0.4% | |
| | Department Stores - 0.4% | |
| 300,000 | Argos Merger Sub, Inc., 7.125%, 3/15/23 (144A) | \$294,750 |
| 350,000 | Neiman Marcus Group, Ltd., LLC, 8.0%, 10/15/21 (144A) | 216,125 |
| | Total Retailing | \$510,875 |

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| Principal Amount USD (\$) | | Value |
|---------------------------------|--|--------------------|
| | SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT - 0.2% | |
| | Semiconductors - 0.2% | |
| 200,000 | Micron Technology, Inc., 5.5%, 2/1/25 | \$201,000 |
| 150,000 | Micron Technology, Inc., 5.625%, 1/15/26 (144A) | 150,225 |
| | Total Semiconductors & Semiconductor Equipment | \$351,225 |
| | SOFTWARE & SERVICES - 0.5% | |
| | IT Consulting & Other Services - 0.5% | |
| 130,000 | Diamond 1 Finance Corp. / Diamond 2 Finance Corp., 7.125%, 6/15/24 (144A) | \$142,334 |
| 635,000 | Rackspace Hosting, Inc., 8.625%, 11/15/24 (144A) | 658,813 |
| | Total Software & Services | \$801,147 |
| | TECHNOLOGY HARDWARE & EQUIPMENT - 0.9% | |
| | Communications Equipment - 0.2% | |
| 280,000 | CommScope Technologies Finance LLC, 6.0%, 6/15/25 (144A) | \$298,376 |
| | Electronic Equipment & Instruments - 0.3% | |
| 315,000 | Zebra Technologies Corp., 7.25%, 10/15/22 | \$339,413 |
| | Technology Hardware, Storage & Peripherals - 0.4% | |
| 560,000 | Diebold Nixdorf, Inc., 8.5%, 4/15/24 | \$611,800 |
| | Total Technology Hardware & Equipment | \$1,249,589 |
| | TELECOMMUNICATION SERVICES - 4.2% | |
| | Integrated Telecommunication Services - 2.1% | |
| 300,000 | Cincinnati Bell, Inc., 7.0%, 7/15/24 (144A) | \$316,875 |
| 1,165,000 | Frontier Communications Corp., 8.75%, 4/15/22 | 1,178,363 |
| 290,000 | Frontier Communications Corp., 11.0%, 9/15/25 | 293,262 |
| 750,000 | GCI, Inc., 6.875%, 4/15/25 | 780,000 |
| 600,000 | Windstream Corp., 7.5%, 6/1/22 | 580,500 |
| | | \$3,149,000 |
| | Wireless Telecommunication Services - 2.1% | |
| 250,000 | Altice Finco SA, 8.125%, 1/15/24 (144A) | \$265,625 |
| 300,000 | Altice SA, 7.75%, 5/15/22 (144A) | 318,375 |
| 225,000 | Digicel Group, Ltd., 8.25%, 9/30/20 (144A) | 199,406 |
| 750,000 | Digicel, Ltd., 6.0%, 4/15/21 (144A) | 699,225 |
| 200,000 | Mobile Telesystems OJSC via MTS International Funding, Ltd., 5.0%, 5/30/23 (144A) | 205,812 |
| 340,000 | Sprint Corp., 7.125%, 6/15/24 | 355,300 |
| 485,000 | Sprint Corp., 7.25%, 9/15/21 | 519,677 |
| 250,000 | | 247,410 |

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| | | | |
|-----|------------|--|-------------|
| | | Unison Ground Lease Funding LLC, 5.78%, 3/15/20 (144A) | |
| RUB | 14,100,000 | VimpelCom Holdings BV, 9.0%, 2/13/18 (144A) | 232,554 |
| | | | \$3,043,384 |
| | | Total Telecommunication Services | \$6,192,384 |
| | | TRANSPORTATION - 2.7% | |
| | | Airlines - 0.8% | |
| | 155,000 | Intrepid Aviation Group Holdings LLC / Intrepid Finance Co., 6.875%, 2/15/19 (144A) | \$141,050 |
| | 450,000 | Intrepid Aviation Group Holdings LLC / Intrepid Finance Co., | |
| | | 8.25%, 7/15/17 (144A) | 443,250 |
| | 500,000 | TAM Capital 3, Inc., 8.375%, 6/3/21 (144A) | 516,250 |
| | | | \$1,100,550 |
| | | Airport Services - 0.4% | |
| | 371,840 | Aeropuertos Argentina 2000 SA, 10.75%, 12/1/20 (144A) | \$400,111 |
| | 200,000 | Aeropuertos Dominicanos Siglo XXI SA, 6.75%, 3/30/29 (144A) | 204,250 |
| | | | \$604,361 |
| | | Highways & Railtracks - 0.1% | |
| MXN | 4,500,000 | Red de Carreteras de Occidente SAPIB de CV, 9.0%, 6/10/28 (144A) | \$198,326 |
| | | Marine - 0.4% | |
| | 300,000(g) | Far East Capital, Ltd., SA, 8.0%, 5/2/18 | \$172,500 |
| | 375,000 | Navios South American Logistics, Inc. / Navios Logistics Finance US, Inc., 7.25%, 5/1/22 (144A) | 346,406 |
| | | | \$518,906 |
| | | Railroads - 0.6% | |
| | 415,299(d) | AAF Holdings LLC / AAF Finance Co., 12.0% (12.75% PIK 12.0% cash), 7/1/19 (144A) | \$429,834 |
| | 485,000 | Florida East Coast Holdings Corp., 6.75%, 5/1/19 (144A) | 498,338 |
| | | | \$928,172 |
| | | Trucking - 0.4% | |
| | 1,325,000 | Jack Cooper Holdings Corp., 9.25%, 6/1/20 | \$530,000 |
| | | Total Transportation | \$3,880,315 |
| | | UTILITIES - 5.0% | |
| | | Electric Utilities - 1.9% | |
| | 575,000 | Centrais Eletricas Brasileiras SA, 5.75%, 10/27/21 | \$579,140 |
| | 460,000(b) | Enel S.p.A, 8.75%, 9/24/73 (144A) | 524,400 |
| | 2,090,000 | Talen Energy Supply LLC, 6.5%, 6/1/25 | 1,687,675 |
| | | | \$2,791,215 |
| | | Gas Utilities - 1.0% | |

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| | | |
|---------------------------------|--|---------------|
| 465,000 | Ferrellgas LP / Ferrellgas Finance Corp., 6.75%, 6/15/23 | \$463,838 |
| 400,000 | Ferrellgas LP / Ferrellgas Finance Corp., 8.625%, 6/15/20 (144A) | 396,000 |
| 492,450 | Transportadora de Gas del Sur SA, 9.625%, 5/14/20 (144A) | 531,846 |
| | | \$1,391,684 |
| Principal Amount USD (\$) | | Value |
| | Independent Power Producers & Energy Traders - 2.1% | |
| 570,000 | NRG Energy, Inc., 6.625%, 1/15/27 (144A) | \$565,725 |
| 320,000 | NRG Energy, Inc., 7.25%, 5/15/26 (144A) | 334,800 |
| 236,050 | NSG Holdings LLC / NSG Holdings, Inc., 7.75%, 12/15/25 (144A) | 255,524 |
| 1,065,000 | TerraForm Global Operating LLC, 9.75%, 8/15/22 (144A) | 1,174,163 |
| 125,000(c) | TerraForm Power Operating LLC, 6.375%, 2/1/23 (144A) | 128,437 |
| 585,000(c) | TerraForm Power Operating LLC, 6.625%, 6/15/25 (144A) | 608,400 |
| | Total Utilities | \$3,067,049 |
| | TOTAL CORPORATE BONDS & NOTES (Cost \$124,546,667) | \$7,249,948 |
| | CONVERTIBLE BOND & NOTE - 1.2% of Net Assets | \$129,170,457 |
| | MATERIALS - 1.2% | |
| | Diversified Chemicals - 1.2% | |
| 1,900,000(m) | Hercules LLC, 6.5%, 6/30/29 | \$1,805,000 |
| | Total Materials | \$1,805,000 |
| | TOTAL CONVERTIBLE BOND & NOTE (Cost \$1,225,951) | \$1,805,000 |
| | U.S. GOVERNMENT AND AGENCY OBLIGATION - 3.4% of Net Assets | |
| 5,000,000(a) | U.S. Treasury Notes, 0.706%, 4/30/18 | \$5,008,125 |
| | TOTAL U.S. GOVERNMENT AND AGENCY OBLIGATION (Cost \$5,001,024) | \$5,008,125 |
| | SOVEREIGN DEBT OBLIGATIONS - 1.8% of Net Assets | |
| | Argentina - 1.4% | |
| 247,120 | Province of Salta Argentina, 9.5%, 3/16/22 (144A) | \$257,005 |
| 360,000 | Provincia de Buenos Aires, 9.125%, 3/16/24 (144A) | 392,400 |
| 230,000 | Provincia de Buenos Aires, 9.95%, 6/9/21 (144A) | 258,175 |
| 1,135,000 | Provincia del Chubut Argentina, 7.75%, 7/26/26 (144A) | 1,113,276 |
| | | \$2,020,856 |

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| | | | | |
|-----|---------------|---|-------------|-------|
| | 500,000 | Kenya - 0.3% Kenya Government International Bond, 6.875%, 6/24/24 (144A) | \$482,525 | |
| MXN | 970,000 | Mexico - 0.1% Mexican Bonos, 7.75%, 11/13/42 | \$ 45,290 | |
| MXN | 337,277 | Mexican Udibonos, 3.5%, 12/14/17 | 16,509 | |
| | | | \$ 61,799 | |
| | | TOTAL SOVEREIGN DEBT OBLIGATIONS (Cost \$2,477,347) | \$2,565,180 | |
| | | TAX EXEMPT OBLIGATIONS - 1.8% of Net Assets (n) | | |
| | 170,000 | California - 0.1% Golden State Tobacco Securitization Corp., Asset-Backed, Series A-1, 5.125%, 6/1/47 | \$158,103 | |
| | 25,000 | Michigan - 0.0%† Michigan Tobacco Settlement Finance Authority, Series A, 6.0%, 6/1/48 | \$ 22,939 | |
| | 760,000 | New Jersey - 0.5% Tobacco Settlement Financing Corp., Series 1A, 5.0%, 6/1/41 | \$679,463 | |
| | 100,000 | Ohio - 1.1% Buckeye Tobacco Settlement Financing Authority, Asset-Backed, Series A-2, 5.75%, 6/1/34 | \$ 90,725 | |
| | 1,499,000 | Buckeye Tobacco Settlement Financing Authority, Asset-Backed, Series A-2, 5.875%, 6/1/47 | 1,369,711 | |
| | 205,000 | Buckeye Tobacco Settlement Financing Authority, Asset-Backed, Series A-2, 6.0%, 6/1/42 | 188,362 | |
| | | | \$1,648,798 | |
| | 170,000(b) | Texas - 0.1% Harris County Health Facilities Development Corp., The Methodist Hospital System, Series A-1, 0.62%, 12/1/41 | \$170,000 | |
| | | TOTAL TAX EXEMPT OBLIGATIONS (Cost \$2,534,585) | \$2,679,303 | |
| | Shares | COMMON STOCKS - 0.2% of Net Assets | | |
| | | CAPITAL GOODS - 0.0%† | | |
| | 10,289(e)(h) | Industrial Machinery - 0.0%† Liberty Tire Recycling LLC | \$ 103 | |
| | | Total Capital Goods | \$ 103 | |
| | | CONSUMER DURABLES & APPAREL - 0.0%† | | |
| | MXN 89,094(h) | Homebuilding - 0.0%† Desarrolladora Homex SAB de CV | \$ 4,704 | |
| | | Total Consumer Durables & Apparel | \$ 4,704 | |
| | | ENERGY - 0.1% | | |
| | 273(h) | Oil & Gas Exploration & Production - 0.1% Midstates Petroleum Co., Inc. | \$ 5,506 | |
| | Shares | | | Value |
| | 11,059(h) | Oil & Gas Exploration & Production - (continued) PetroQuest Energy, Inc. | \$ 46,669 | |
| | | Total Energy | \$ 52,175 | |

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| | | | |
|---------------------------|--|-------------|-------------|
| | HEALTH CARE EQUIPMENT & SERVICES - 0.0%† | | |
| | Health Care Technology - 0.0%† | | |
| 69,875(e)(h) | Medical Card System, Inc. | \$ | 699 |
| | Total Health Care Equipment & Services | \$ | 699 |
| | RETAILING - 0.0%† | | |
| | Computer & Electronics Retail - 0.0%† | | |
| 42,088(e)(h) | Targus Cayman SubCo., Ltd. | \$ | 40,825 |
| | Total Retailing | \$ | 40,825 |
| | TRANSPORTATION - 0.1% | | |
| | Air Freight & Logistics - 0.1% | | |
| 943(h) | CEVA Holdings LLC | \$166,307 | |
| | Total Transportation | \$166,307 | |
| | TOTAL COMMON STOCKS | | |
| | (Cost \$1,137,301) | | \$264,813 |
| | CONVERTIBLE PREFERRED STOCK - 0.6% of Net Assets | | |
| | BANKS - 0.6% | | |
| | Diversified Banks - 0.6% | | |
| 763(i) | Bank of America Corp., 7.25% | \$909,687 | |
| | Total Banks | \$909,687 | |
| | TOTAL CONVERTIBLE PREFERRED STOCK | | |
| | (Cost \$731,103) | | \$909,687 |
| | PREFERRED STOCKS - 1.1% of Net Assets | | |
| | BANKS - 0.4% | | |
| | Diversified Banks - 0.4% | | |
| 500(b)(i) | AgStar Financial Services ACA, 6.75% (144A) | \$530,594 | |
| | Total Banks | \$530,594 | |
| | DIVERSIFIED FINANCIALS - 0.7% | | |
| | Other Diversified Financial Services - 0.7% | | |
| 40,675(b) | GMAC Capital Trust I, 6.691%, 2/15/40 | \$1,045,347 | |
| | Total Diversified Financials | \$1,045,347 | |
| | TOTAL PREFERRED STOCKS | | |
| | (Cost \$1,433,996) | | \$1,575,941 |
| | WARRANT - 0.0%† of Net Assets | | |
| | ENERGY - 0.0%† | | |
| | Oil & Gas Exploration & Production - 0.0%† | | |
| 1,934(h)(o) | Midstates Petroleum Co., Inc. Expires 4/21/20 | \$ | — |
| | TOTAL WARRANT | | |
| | (Cost \$—) | \$ | — |
| Principal Amount USD (\$) | | | |
| | TEMPORARY CASH INVESTMENTS - 1.7% of Net Assets | | |
| | CERTIFICATE OF DEPOSIT - 0.3% | | |
| 505,000 | Sumitomo Mitsui Bank, 1.26%, 4/3/17 | \$505,342 | |
| | TREASURY BILL - 1.4% | | |
| 2,000,000(l) | U.S. Treasury Bill, 2/23/17 | \$1,999,428 | |
| | TOTAL TEMPORARY CASH INVESTMENTS | | |
| | (Cost \$2,504,420) | | \$2,504,770 |
| Number of | Description Counterparty Strike Expiration Date | | |

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| Contracts | | Price | | |
|---------------|---|----------|----------|----------------|
| | CALL OPTIONS PURCHASED - 0.0%† | | | |
| MXN 18,332(p) | DesarrolladoraBank of New York Homex Mellon Corp. SAB de CV | \$ – (r) | 10/23/22 | \$ – |
| MXN 18,332(q) | DesarrolladoraBank of New York Homex Mellon Corp. SAB de CV | – (r) | 10/23/22 | – |
| | | | | \$ – |
| | TOTAL CALL OPTIONS PURCHASED (Premium paid \$0) | | | \$ – |
| | TOTAL INVESTMENTS IN SECURITIES - 138.5% | | | |
| | (Cost - \$197,014,635) (s)(t) | | | \$201,974,163 |
| | OTHER ASSETS AND LIABILITIES - (38.5)% | | | \$(56,167,589) |
| | NET ASSETS - 100.0% | | | \$145,806,574 |

Schedule of Investments | 1/31/17 (unaudited) (continued)

| | |
|------------|--|
| REIT | Real Estate Investment Trust. |
| (144A) | Security is exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold normally to qualified institutional buyers in a transaction exempt from registration. At January 31, 2017, the value of these securities amounted to \$85,872,492, or 58.9% of net assets. |
| (Cat Bond) | Catastrophe or Event-linked bond. At January 31, 2017, the value of these securities amounted to \$11,312,400, or 7.8% 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 (i) the lending rate offered by one or more major European banks, such as LIBOR (London InterBank Offered Rate), (ii) the prime rate offered by one or more major United States banks, (iii) the 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 January 31, 2017.

- (a) Floating rate note. The rate shown is the coupon rate at January 31, 2017.
- (b) The interest rate is subject to change periodically. The interest rate shown is the rate at January 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 January 31, 2017.
- (d) Payment in Kind (PIK) security which may pay interest in the form of additional principal amount.
- (e) Security is valued using fair value methods (other than prices supplied by independent pricing services).
- (f) This term loan will settle after January 31, 2017, at which time the interest rate will be determined.
- (g) Security is in default.

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- (h) Non-income producing.
- (i) Security is perpetual in nature and has no stated maturity date.
- (j) Structured reinsurance investment. At January 31, 2017, the value of these securities amounted to \$18,340,769, or 12.6% 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) Consists of Revenue Bonds unless otherwise indicated.
- (o) Midstates Petroleum warrants are exercisable into 1,934 shares.
- (p) Option does not become effective until underlying company's outstanding common shares reach a market capitalization of MXN 12.5 Billion.
- (q) Option does not become effective until underlying company's outstanding common shares reach a market capitalization of MXN 15.5 Billion.
- (r) Strike price is 1 Mexican Peso (MXN).

(s) At January 31, 2017, the net unrealized appreciation on investments based on cost for federal tax purposes of \$199,116,539 was as follows:

| | | |
|--|----|-------------|
| Aggregate gross unrealized appreciation for all investments in which there is an excess of value over tax cost | \$ | 11,237,032 |
| Aggregate gross unrealized depreciation for all investments in which there is an excess of tax cost over value | | (8,379,408) |
| Net unrealized appreciation | \$ | 2,857,624 |

For financial reporting purposes net unrealized appreciation on investments was \$4,959,528 and cost of investments aggregated \$197,014,635.

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

| | |
|---------------|-------|
| United States | 65.0% |
| Bermuda | 11.2 |
| Luxembourg | 3.4 |

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| | |
|-----------------------------------|--------|
| Netherlands | 3.1 |
| Cayman Islands | 2.7 |
| Ireland | 2.6 |
| Argentina | 2.1 |
| United Kingdom | 1.7 |
| France | 1.3 |
| Canada | 1.3 |
| Other (individually less than 1%) | 5.6 |
| | 100.0% |

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

| | | |
|-----|---|---------------------|
| AUD | - | Australian Dollar |
| EUR | - | Euro |
| GBP | - | Great British Pound |
| 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 January 31, 2017, in valuing the Trust's investments.

| | Level 1 | Level 2 | Level 3 | Total |
|---------------------------------------|---------|-------------|---------|-------------|
| Asset Backed Securities | \$- | \$1,539,002 | \$- | \$1,539,002 |
| Collateralized Mortgage Obligations | - | 659,191 | - | 659,191 |
| Commercial Mortgage-Backed Securities | - | 5,357,313 | - | 5,357,313 |
| Senior Secured Floating | | | | |

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| | | | | |
|-----------------------|---------|------------|------------|------------|
| Rate Loan Interests | | | | |
| Health Care | | | | |
| Equipment | | | | |
| & Services | | | | |
| Health Care | | | | |
| Technology | – | 236,141 | 243,918 | 480,059 |
| All Other Senior | | | | |
| Secured Floating | | | | |
| Rate Loan Interests – | | 47,455,322 | – | 47,455,322 |
| Corporate Bonds & | | | | |
| Notes | | | | |
| Insurance | | | | |
| Property & | | | | |
| Casualty Insurance | – | 694,529 | 5,400,420 | 6,094,949 |
| Reinsurance | – | 11,649,720 | 17,771,499 | 29,421,219 |
| Materials | | | | |
| Steel | – | 269,062 | 449,100 | 718,162 |
| All Other Corporate | | | | |
| Bonds | | | | |
| & Notes | – | 92,936,127 | – | 92,936,127 |
| Convertible Bonds | | | | |
| & Note | – | 1,805,000 | – | 1,805,000 |
| U.S. Government | | | | |
| and Agency | | | | |
| Obligation | – | 5,008,125 | – | 5,008,125 |
| Sovereign Debt | | | | |
| Obligations | – | 2,565,180 | – | 2,565,180 |
| Tax Exempt | | | | |
| Obligations | – | 2,679,303 | – | 2,679,303 |
| 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 | – | 166,307 | – | 166,307 |
| All Other Common | | | | |
| Stocks | 56,879 | – | – | 56,879 |
| Convertible | | | | |
| Preferred Stock | 909,687 | – | – | 909,687 |
| Preferred Stocks | | | | |
| Banks | | | | |
| Diversified Banks | – | 530,594 | – | 530,594 |

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| | | | | |
|---------------------------------|-------------|----------------|--------------|----------------|
| All Other Preferred | | | | |
| Stocks | 1,045,347 | – | – | 1,045,347 |
| Warrant | – | –* | – | –* |
| Certificate of Deposit | – | 505,342 | – | 505,342 |
| Treasury Bill | – | 1,999,428 | – | 1,999,428 |
| Call Options Purchased | – | –* | – | –* |
| Total Investments in Securities | \$2,011,913 | \$ 176,055,686 | \$23,906,564 | \$ 201,974,163 |

*Includes securities that are valued at \$0.

Schedule of Investments | 1/31/17 (unaudited) (continued)

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

| Balance as of 4/30/16 | Realized gain (loss) | Change in unrealized appreciation (depreciation) | Purchases | Sales | Accrued discounts/premiums | Transfers in to Level 3* | Transfers out of Level 3* categories | Balance as of 1/31/17 |
|---|----------------------|--|-----------|-------|----------------------------|--------------------------|--------------------------------------|-----------------------|
| Senior Secured Floating Rate Loan Interests Health Care Equipment & Services Health Care Technology Retailing Computer & Electronics Retail | \$243,918 | \$ – | \$ – | \$ – | \$11,009 | \$ – | \$ – | \$243,918 |
| 168,351 | – | – | – | – | – | (168,351) | – | |

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| | | | | | | | | | | |
|---|--------------|-------------|-------------|--------------|----------------|----------|-----------|------------|--------------|------------|
| Corporate Bonds & Notes Capital Goods Industrial Machinery | 169,505 | (66,689) | 43,904 | 12,598 | (160,099) | 781 | -- | -- | -- | -- |
| Insurance Property & Casualty Insurance | 5,247,802 | -- | 136,348 | -- | -- | 16,270 | -- | -- | -- | 5,400,420 |
| Reinsurance | 18,069,562 | (16,594) | 1,051,801 | 13,748,996 | (15,086,332) | 4,066 | -- | -- | -- | 17,771,499 |
| Materials Steel | -- | -- | 31,792 | -- | -- | 3,138 | 414,170 | -- | -- | 449,100 |
| Common Stocks Capital Goods Industrial Machinery | 103 | -- | -- | -- | -- | -- | -- | -- | -- | 103 |
| Health Care Equipment & Services Health Care Technology | -- | -- | -- | 699 | -- | -- | -- | -- | -- | 699 |
| Insurance Insurance Brokers | 156 | 7,090 | 2,388 | -- | (9,634) | -- | -- | -- | -- | -- |
| Retailing Computer & Electronics Retail | 147,308 | -- | (106,483) | -- | -- | -- | -- | -- | -- | 40,825 |
| Preferred Stocks Insurance Insurance Brokers | 548,937 | (246,334) | 123,389 | -- | (425,992) | -- | -- | -- | -- | -- |
| Reinsurance | 37,500 | -- | (37,500) | -- | -- | -- | -- | -- | -- | -- |
| Warrant Insurance Insurance Brokers | -- | -- | -- | -- | -- | -- | -- | -- | -- | -- |
| Total | \$24,633,142 | \$(322,527) | \$1,234,630 | \$13,762,293 | \$(15,682,057) | \$35,264 | \$414,170 | \$(68,351) | \$23,906,564 | |

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*Transfers are calculated on the beginning of period value. For the nine months ended January 31, 2017, there were no transfers between Levels 1 and 2. Securities with an aggregate market value of \$414,170 transferred from level 2 to level 3 as there were no longer observable inputs available to determine their value. Securities with an aggregate market value of \$168,351 transferred from level 3 to level 2 as there were observable inputs available to determine their value.

**Includes securities that are valued at \$0.

Net change in unrealized appreciation of Level 3 investments still held and considered Level 3 at January 31, 2017: \$2,236,305.

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

| Asset Type | Fair Value 1/31/17 | Valuation Technique (s) | Unobservable Input | Value/ Range |
|---|-----------------------|----------------------------|------------------------|------------------|
| Senior Secured Floating Rate Loan Interests | \$243,918 | Market Comparables | EBITDA Multiples(1) | 4x-5x |
| Corporate Bonds & Notes | | | EBITDA Multiples(1) | |
| | \$5,400,420 | Market Comparables | Yield Premium(2) | 5.5x-6x 1.05% |
| Common Stocks | \$41,627 | Market Comparables | EBITDA 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 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 April 3, 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 April 3, 2017 By (Signature and Title)* /s/ Mark E. Bradley ----- Mark E. Bradley, Treasurer and Chief Accounting and Financial Officer Date April 3, 2017 * Print the name and title of each signing officer under his or her signature.