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Pioneer Diversified High Income Trust
Form N-Q
September 29, 2014

OMB APPROVAL

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

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS
OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-22014

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

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

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

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

Date of fiscal year end: April 30

Date of reporting period: July 31, 2014

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

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

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ITEM 1. Schedule of Investments.

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

Pioneer Diversified High Income Trust
Schedule of Investments | 7/31/14 (unaudited)

| Principal Amount USD (\$) | S&P/Moody's Rating | | Value |
|---------------------------------|-----------------------|---|------------|
| | | ASSET BACKED SECURITIES - 1.8% of Net Assets | |
| 770,545(a) | CCC-/Caa3 | Aircraft Finance Trust, Series 1999-1A, Class A1, 0.632%, 5/15/24 (144A) | \$ 300,513 |
| 81,268 | BBB-/Ba2 | Continental Airlines Pass Through Trust, Series 1998-1, Class B, 6.748%, 3/15/17 | 89,038 |
| 250,000 | BBB/Ba1 | Delta Air Lines Pass Through Trust, Series 2010-1, Class B, 6.375%, 1/2/16 (144A) | 265,000 |
| 290,000(b) | NR/NR | GMAT Trust, Series 2013-1A, Class M, 5.0%, 11/25/43 (144A) | 276,577 |
| 764,994 | NR/NR | Monty Parent Issuer LLC, Series 2013-LTR, 4.25%, 11/20/28 | 765,920 |
| 940,000 | NR/Ba2 | Nations Equipment Finance Funding I LLC, Series 2013-1A, Class C, 5.5%, 5/20/21 (144A) | 948,930 |
| 104,249 | BB/NR | Westgate Resorts LLC, Series 2012-2A, Class C, 9.0%, 1/20/25 (144A) | 107,838 |
| 262,726 | NR/NR | Westgate Resorts LLC, Series 2012-BA, Class A, | 266,903 |

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|------------|---|--------------|
| | 9.5%, 2/20/25 (144A) TOTAL ASSET BACKED SECURITIES (Cost \$3,065,607) | \$ 3,020,719 |
| | COLLATERALIZED MORTGAGE OBLIGATIONS - 2.4% of Net Assets | |
| 275,000(c) | NR/NRCAM Mortgage Trust, Series 2014-1, Class M, 5.5%, 12/15/53 (144A) | \$ 274,599 |
| 621,091(a) | CCC/Caa2Carrington Mortgage Loan Trust, Series 2007-FRE1, Class A2, 0.355%, 2/25/37 | 563,709 |
| 200,000(b) | B-/Ba2Credit Suisse First Boston Mortgage Securities Corp., Series 2004-C4, Class E, 5.135%, 10/15/39 (144A) | 178,909 |
| 125,000(a) | NR/NREQTY Mezzanine Trust, Series 2014-INMZ, Class M, 4.904%, 5/8/31 (144A) | 125,234 |
| 170,000(a) | BB-/NREQTY Mortgage Trust, Series 2014-INNS, Class E, 3.604%, 5/8/31 (144A) | 170,081 |
| 110,679 | B-/Ba3Global Mortgage Securitization, Ltd., Series 2004-A, Class B1, 5.25%, 11/25/32 (144A) | 106,532 |
| 187,545 | CCC/Caa3Global Mortgage Securitization, Ltd., Series 2005-A, Class B3, 5.25%, 4/25/32 | 142,593 |
| 189,548 | NR/NRHomeowner Assistance Program Reverse Mortgage Loan Trust, Series 2013-RM1, Class A, 4.0%, 5/26/53 (144A) | 185,587 |
| 771,068(a) | B/Ba3Impac CMB Trust, Series 2004-9, Class 1A1, 0.915%, 1/25/35 | 703,627 |
| 150,000 | B/B3JPMorgan Chase Commercial Mortgage Securities Trust, Series 2006-CB16, Class AJ, 5.623%, 5/12/45 | 153,395 |
| 150,000(a) | BB/NRJPMorgan Chase Commercial Mortgage Securities Trust, Series 2013-FL3, Class E, 3.048%, 4/15/28 (144A) | 151,009 |
| 300,000(b) | NR/B1LB-UBS Commercial Mortgage Trust, | 307,755 |

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| | | Series 2005-C2, Class C, 5.203%, 4/15/40 | |
| 556,571(b) | BB/NRLB-UBS Commercial | Mortgage Trust, Series 2006-C1, Class AJ, 5.276%, 2/15/41 | 572,573 |
| 400,000(b) | B/B1 Wachovia Bank Commercial | Mortgage Trust, Series 2007-C34, Class AJ, 5.966%, 5/15/46 | 419,790 |
| | | TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS (Cost \$3,996,597) | \$ 4,055,393 |
| | | COMMERCIAL MORTGAGE-BACKED SECURITIES - 0.4% of Net Assets | |
| 150,000(b) | NR/Baa2 Bear Stearns Commercial | Mortgage Securities Trust, Series 2005-PWR7, Class B, 5.214%, 2/11/41 | \$ 151,291 |
| Principal Amount USD (\$) | S&P/Moody's Rating (unaudited) | | Value |
| 250,000(b) | NR/Baa3 | COMM 2012-CCRE2 Mortgage Trust, Series 2012-CR2, Class E, 4.858%, 8/15/45 (144A) | 249,456 |
| 200,000(a) | BB-/NR | COMM 2013-FL3 Mortgage Trust, Series 2013-FL3, Class RGC2, 4.402%, 10/13/28 (144A) | 200,234 |
| 150,600(a) | NR/Ba1 | JPMorgan Chase Commercial Mortgage Securities Corp., Series 2006-FL2A, Class G, 0.512%, 11/15/18 (144A) | 142,016 |
| | | TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES (Cost \$690,332) | \$ 742,997 |
| | | SENIOR SECURED FLOATING RATE LOAN INTERESTS - 21.0% of Net Assets * | |

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|-----------|--|--------------|
| | AUTOMOBILES & COMPONENTS - 2.3% | |
| | Auto Parts & Equipment - 1.1% | |
| 187,873 | B/B1 Federal-Mogul Corp., Tranche C Term Loan, 4.75%, 4/15/21 | \$ 188,014 |
| 243,245 | B+/B1 Metaldyne LLC, USD Term Loan, 4.25%, 12/18/18 | 244,563 |
| 279,327 | BB-/B1 TI Group Automotive Systems LLC, Facility Term Loan, 4.25%, 7/2/21 | 279,938 |
| 967,799 | B+/B2 Tower Automotive Holdings USA, LLC, Refinancing Term Loan, 4.0%, 4/23/20 | 964,775 |
| 139,925 | B/Ba3 UCI International, Inc., (United Components), Term Loan, 5.5%, 7/26/17 | 140,391 |
| | | \$ 1,817,681 |
| | Automobile Manufacturers - 0.9% | |
| 1,455,000 | BB+/Ba1 Chrysler Group LLC, Term Loan B, 3.5%, 5/24/17 | \$ 1,457,267 |
| | Tires & Rubber - 0.3% | |
| 575,000 | BB/Ba1 Goodyear Tire & Rubber Co., Second Lien Term Loan, 4.75%, 4/30/19 | \$ 580,031 |
| | Total Automobiles & Components | \$ 3,854,979 |
| | CAPITAL GOODS - 2.6% | |
| | Aerospace & Defense - 1.1% | |
| 824,732 | B/B3 DAE Aviation Holdings, Inc., Tranche B-1 Loan, 5.0%, 11/2/18 | \$ 832,468 |
| 373,879 | B/B2 DAE Aviation Holdings, Inc., Tranche B-2 Loan, 5.0%, 11/2/18 | 376,099 |
| 167,333 | B-/Caal Hunter Defense Technologies, Inc., Term Loan, 3.48%, 8/22/14 | 161,058 |
| 133,603 | B+/B1 TASC, Inc., First Lien Term Loan, 6.5%, 5/22/20 | 130,931 |
| 320,000 | NR/NRWP CPP Holdings LLC, Second Lien Term Loan B-1, 8.75%, 4/30/21 | 323,500 |
| | | \$ 1,824,056 |
| | Construction & Farm Machinery & Heavy Trucks - 0.5% | |

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|---------|---------|---|-----------------------|
| 390,000 | B/Ba3 | Navistar, Inc., Tranche B, Term Loan, 5.75%, 8/17/17 | \$ 394,631 |
| 449,982 | B+/B2 | Waupaca Foundry, Inc., Term Loan, 4.0%, 6/29/17 | 450,967 \$ 845,598 |
| 400,000 | B+/B1 | Electrical Components & Equipment - 0.6% Grede Holdings LLC, Initial Term Loan, 4.75%, 6/2/21 | \$ 402,167 |
| 549,857 | BB+/Ba2 | WireCo WorldGroup, Inc., Term Loan, 6.0%, 2/15/17 | 554,897 \$ 957,064 |
| 401,389 | BBB/Ba2 | Trading Companies & Distributors - 0.4% AWAS Finance Luxembourg 2012 SA, Term Loan, 3.5%, 7/16/18 | \$ 401,891 |
| 284,593 | B+/Ba3 | WESCO Distribution, Inc., Tranche B-1 Loan, 3.75%, 12/12/19 | 285,305 \$ 687,196 |
| | | Total Capital Goods | \$ 4,313,914 |

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

COMMERCIAL &
PROFESSIONAL SERVICES
- 0.3%

| | | | |
|---------|-----------|--|------------|
| 300,000 | CCC+/Caa1 | Research & Consulting Services - 0.2% Sourcehov, LLC, Second Lien Term Loan, 8.75%, 4/30/19 | \$ 304,500 |
| 203,747 | B+/B1 | Security & Alarm Services - 0.1% Protection One, Inc., 2012 Term Loan, 4.25%, 3/21/19 | \$ 203,874 |
| | | Total Commercial & Professional Services | \$ 508,374 |

CONSUMER
DISCRETIONARY - 1.2%
Automobiles & Components -
0.4%

| | | | |
|---------|-------|--|------------|
| 691,250 | B+/B2 | CWGS Group LLC, Term Loan, 5.75%, 2/20/20 | \$ 698,163 |
| 945,250 | B+/B2 | Education Services - 0.6% | \$ 955,293 |

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| | McGraw-Hill School Education Holdings LLC, Term B Loan, 6.25%, 12/18/19 | |
| | Leisure Facilities - 0.1% | |
| 132,787 | B/B1Fitness International LLC, Term B Loan, 5.5%, 7/1/20 | \$ 132,372 |
| | Publishing - 0.1% | |
| 163,260 | B-/B3Lee Enterprises, Inc., First Lien Term Loan, 7.25%, 3/31/19 | \$ 166,117 |
| | Total Consumer Discretionary | \$ 1,951,945 |
| | CONSUMER DURABLES & APPAREL - 0.1% | |
| | Textiles - 0.1% | |
| 109,069 | NR/NR1Klockner Pentaplast of America, Inc., Term Loan B-1, 4.75%, 12/21/16 | \$ 109,751 |
| | Total Consumer Durables & Apparel | \$ 109,751 |
| | CONSUMER SERVICES - 1.0% | |
| | Hotels, Resorts & Cruise Lines - 0.4% | |
| 733,428 | BB-/B2Seven Sea Cruises S. DE R.L., Term B2 Loan, 3.75%, 12/21/18 | \$ 732,970 |
| | Restaurants - 0.6% | |
| 453,870 | B+/Ba3Landry's, Inc., (fka Landry's Restaurants, Inc.), Term Loan B, 4.0%, 4/24/18 | \$ 455,458 |
| 542,513 | B/Ba3NPC International, Inc., Term Loan, 4.0%, 12/28/18 | 542,400 |
| | Total Consumer Services | \$ 997,858 |
| | Total Consumer Services | \$ 1,730,828 |
| | CONSUMER STAPLES - 0.0%† | |
| | Personal Products - 0.0%† | |
| 100,000 | CCC+/Caa2Altrium Innovations, Inc., Second Lien Term Loan, 7.75%, 8/13/21 | \$ 99,562 |
| | Total Consumer Staples | \$ 99,562 |

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|---------------------------|--------------------|--|-------------------------|
| | | ENERGY - 1.9% | |
| | | Coal & Consumable Fuels - 0.1% | |
| 352,500 | | CC/CaPT Bumi Resources Tbk, Term Loan, 18.156%, 11/7/14 | \$ 211,500 |
| | | Integrated Oil & Gas - 0.3% | |
| 500,000 | | NR/NRChief Exploration & Development, LLC, Second Lien Term Loan, 7.5%, 5/16/21 | \$ 507,500 |
| | | Oil & Gas Drilling - 0.5% | |
| 444,680 | | B/B3Jonah Energy LLC, Initial Second Lien Term Loan, 7.5%, 5/12/21 | \$ 446,903 |
| 299,242 | | B-/B3Offshore Group Investment, Ltd., (Vantage Drilling Co.), Second Term Loan, 5.75%, 3/28/19 | 298,432 \$ 745,335 |
| | | Oil & Gas Equipment & Services - 0.2% | |
| 299,248 | | B+/B3FR Dixie Acquisition Corp., Term Loan, 5.75%, 12/18/20 | \$ 300,994 |
| | | Oil & Gas Exploration & Production - 0.8% | |
| 685,000 | | B-/B2Fieldwood Energy LLC, Closing Date Second Lien Term Loan, 8.375%, 9/30/20 | \$ 702,767 |
| Principal Amount USD (\$) | S&P/Moody's Rating | | Value |
| | | Oil & Gas Exploration & Production (continued) | |
| 650,000 | | B/B1Samson Investment Co., Second Lien Term Loan, 5.0%, 9/25/18 | 649,304 \$ 1,352,071 |
| | | Total Energy | \$ 3,117,400 |
| | | FOOD, BEVERAGE & TOBACCO - 0.7% | |
| | | Packaged Foods & Meats - 0.7% | |
| 153,486 | | B/B2Del Monte Corp., Initial Term Loan, 3.5%, 3/9/20 | \$ 151,695 |

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| 937,650 | B-/NRNew HB Acquisition LLC, Term B Loan, 6.75%, 4/9/20 | 969,296 |
| | Total Food, Beverage & Tobacco | \$ 1,120,991 |
| | HEALTH CARE EQUIPMENT & SERVICES - 3.5% | |
| | Health Care Equipment & Services - 0.4% | |
| 366,000 | CCC+/Caa2Accellent, Inc., Initial Second Lien Term Loan, 7.5%, 3/11/22 | \$ 363,102 |
| 238,927 | BB-/Ba3Kinetic Concepts, Inc., Dollar E-1 Term Loan, 4.0%, 5/4/18 | 239,183 |
| | Health Care Facilities - 0.9% | \$ 602,285 |
| 267,100 | BB/Ba2CHS/Community Health Systems, Inc., Term D Loan, 3.478%, 1/25/17 | \$ 267,620 |
| 711,897 | BB/Ba2CHS/Community Health Systems, Inc., Term B Loan, 4.25%, 1/27/21 | 714,566 |
| 196,555 | BB/NRHCA, Inc., Tranche B-5 Term Loan, 2.905%, 3/31/17 | 196,923 |
| 321,756 | B+/B1Kindred Healthcare, Inc., Incremental Term Loan, 4.0%, 4/9/21 | 321,455 |
| | Health Care Services - 1.7% | \$ 1,500,564 |
| 374,931 | B+/B3AccentCare, Inc., Term Loan, 6.5%, 12/22/16 | \$ 271,825 |
| 208,835 | B/B2Bioscrip, Inc., Delayed Term Loan, 6.5%, 7/31/20 | 211,706 |
| 348,058 | B/B2Bioscrip, Inc., Initial Term B Loan, 6.5%, 7/31/20 | 352,844 |
| 716,201 | B/B2Gentiva Health Services, Inc., Initial Term Loan B, 6.5%, 10/18/19 | 717,875 |
| 204,488 | B/B1National Mentor Holdings, Inc., Tranche B Term Loan, 4.75%, 1/31/21 | 205,425 |
| 460,350 | B/NRSurgical Care Affiliates LLC, Class C Term Loan, 4.0%, 6/29/18 | 460,062 |
| 283,225 | B-/B2Valitas Health Services, Inc., Term Loan B, 6.0%, 6/2/17 | 272,250 |
| 485,000(d) | NR/B3Virtual Radiologic Corp., Term Loan B, 7.25%, | 358,093 |

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| | | 12/22/16 | | \$ 2,850,080 |
| | | | Health Care Supplies - 0.1% | |
| 237,066 | B+/NR | Alere, Inc., Term Loan B, 5.5%, 6/30/17 | | \$ 237,866 |
| | | | Health Care Technology - 0.4% | |
| 240,051 | BB-/Ba3 | IMS Health, Inc., Tranche B-1 Dollar Term Loan, 3.5%, 3/17/21 | | \$ 238,823 |
| 337,548 | CCC/Caa3 | Medical Card System, Inc., Term Loan, 0.0%, 9/17/15 | | 332,485 |
| | | | | \$ 571,308 |
| | | | Total Health Care Equipment & Services | \$ 5,762,103 |
| | | | HOUSEHOLD & PERSONAL PRODUCTS - 0.7% | |
| | | | Household Products - 0.4% | |
| 409,231 | BB-/B1 | SRAM LLC, First Lien Term Loan, 4.0%, 4/10/20 | | \$ 406,588 |
| 214,361 | B-/B2 | Wash MultiFamily Laundry Systems LLC, U.S. Term Loan, 4.5%, 2/21/19 | | 214,629 |
| | | | | \$ 621,217 |
| | | | Personal Products - 0.1% | |
| 215,357 | BB-/NR | NBTY, Inc., B-2 Term Loan, 3.5%, 10/1/17 | | \$ 215,330 |
| | | | Security & Alarm Services - 0.2% | |
| 268,840 | B/Ba3 | Monitronics International, Inc., 2013 Term Loan B, 4.25%, 3/23/18 | | \$ 269,050 |
| | | | Total Household & Personal Products | \$ 1,105,597 |
| Principal Amount USD (\$) | S&P/Moody's Rating | | | Value |
| | | | INDUSTRIALS - 0.3% | |
| | | | Aerospace & Defense - 0.1% | |
| 234,042 | B+/Ba3 | SI Organization, Inc., The Initial First Lien Term Loan, 5.75%, 11/23/19 | | \$ 235,505 |
| | | | Industrial Conglomerates - 0.2% | |
| 355,000 | B-/Caa1 | | | \$ 361,804 |

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| | Filtration Group Co., Initial Second Lien Term Loan, 8.25%, 11/22/21 | |
| | Total Industrials | \$ 597,309 |
| | INSURANCE - 1.0% | |
| | Multi-Line Insurance - 0.4% | |
| 564,787 | B/B1Alliant Holdings I LLC, Initial Term Loan, 4.25%, 12/20/19 | \$ 566,076 |
| | Property & Casualty Insurance - 0.6% | |
| 593,765 | CCC/Caa2Confie Seguros Holding II Co., Second Lien Term Loan, 10.25%, 5/8/19 | \$ 600,198 |
| 448,201 | B/B1USI, Inc., Initial Term Loan, 4.25%, 12/27/19 | 448,854 |
| | Total Insurance | \$ 1,049,052 \$ 1,615,128 |
| | MATERIALS - 0.6% | |
| | Diversified Chemicals - 0.2% | |
| 297,876 | B+/B3Univar, Inc., Term Loan B, 5.0%, 6/30/17 | \$ 298,621 |
| | Diversified Metals & Mining - 0.0%† | |
| 57,668(e) | NR/NRPT Bakrie & Brothers Tbk, Facility Term Loan B, 0.0%, 1/20/13 | \$ 25,950 |
| | Metal & Glass Containers - 0.2% | |
| 431,239 | B/B1Tank Holding Corp., Initial Term Loan, 5.5%, 7/9/19 | \$ 431,105 |
| | Paper Products - 0.1% | |
| 99,500 | NR/NRExopack Holdings SA, USD Term Loan, 5.25%, 5/8/19 | \$ 100,889 |
| | Specialty Chemicals - 0.1% | |
| 123,694 | BB+/Ba1Chemtura Corp., New Term Loan, 3.5%, 8/29/16 | \$ 124,055 |
| | Total Materials | \$ 980,620 |
| | MEDIA - 1.4% | |
| | Advertising - 0.6% | |
| 957,654 | B/B1Affinion Group, Inc., Tranche B Term Loan, 6.75%, 4/30/18 | \$ 951,170 |
| | Broadcasting - 0.5% | |
| 315,000 | CCC+/Caa2Learfield Communications, Inc., Initial Second Lien Term | \$ 319,725 |

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| | | Loan, 8.75%, 10/8/21 | |
| 465,839 | B+/B2 | Univision Communications, Inc., Replacement First-Lien Term Loan, 4.0%, 3/1/20 | 463,509 \$ 783,234 |
| | | Cable & Telecommunications - 0.2% | |
| 340,913 | B/B1 | WideOpenWest Finance LLC, Term Loan B, 4.75%, 4/1/19 | \$ 342,485 |
| | | Movies & Entertainment - 0.0%† | |
| 85,818 | NR/Baa3 | Cinedigm Digital Funding I LLC, Term Loan, 3.75%, 2/28/18 | \$ 85,979 |
| | | Publishing - 0.1% | |
| 203,490 | B/B2 | Cengage Learning Acquisitions, Inc., Term Loan, 7.0%, 3/31/20 | \$ 205,220 |
| | | Total Media | \$ 2,368,088 |
| | | PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES - 0.3% | |
| | | Life Sciences Tools & Services - 0.3% | |
| 433,173 | BB-/Ba3 | Catalent Pharma Solutions, Inc., Dollar Term Loan, 4.5%, 5/20/21 | \$ 435,508 |
| | | Total Pharmaceuticals, Biotechnology & Life Sciences | \$ 435,508 |
| Principal Amount USD (\$) | S&P/Moody's Rating | | Value |
| | | RETAILING - 0.4% | |
| | | Computer & Electronics Retail - 0.4% | |
| 821,703 | B/B2 | Targus Group International, Inc., Term Loan, 12.0%, 5/24/16 | \$ 698,448 |
| | | Total Retailing | \$ 698,448 |
| | | SEMICONDUCTORS & SEMICONDUCTOR | |

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| | | EQUIPMENT - 0.3% | |
| | | Semiconductor Equipment - 0.3% | |
| 561,549 | BB-/B1 | Aeroflex, Inc., Tranche B-1 Term Loan, 4.5%, 11/9/19 | \$ 563,772 |
| | | Total Semiconductors & Semiconductor Equipment | \$ 563,772 |
| | | SOFTWARE & SERVICES - 1.4% | |
| | | Application Software - 0.9% | |
| 607,894 | B-/B1 | Expert Global Solutions, Inc., Advance First Lien Term Loan B, 8.5%, 4/3/18 | \$ 607,799 |
| 425,213 | NR/NR | Houghton Mifflin Holdings, Inc., Term Loan, 4.25%, 5/22/18 | 427,339 |
| 500,000 | CCC+/Caa1 | Vertafore, Inc., Second Lien Term Loan, 9.75%, 10/27/17 | 509,531 |
| | | IT Consulting & Other Services - 0.5% | \$ 1,544,669 |
| 772,637 | BB/Ba3 | SunGuard Data Systems, Inc., Tranche C Term Loan, 3.906%, 2/28/17 | \$ 775,534 |
| | | Total Software & Services | \$ 2,320,203 |
| | | TECHNOLOGY HARDWARE & EQUIPMENT - 0.4% | |
| | | Communications Equipment - 0.1% | |
| 85,750 | BB+/Ba2 | CommScope, Inc., Tranche 3 Term Loan, 2.728%, 1/21/17 | \$ 85,857 |
| 128,625 | BB+/Ba2 | CommScope, Inc., Tranche 4 Term Loan, 3.25%, 1/14/18 | 128,865 |
| | | | \$ 214,722 |
| | | Electronic Components - 0.3% | |
| 477,897 | B-/B2 | Scitor Corp., Term Loan, 5.0%, 2/15/17 | \$ 473,213 |
| | | Total Technology Hardware & Equipment | \$ 687,935 |
| | | TRANSPORTATION - 0.1% | |
| | | Air Freight & Logistics - 0.1% | |
| 193,050 | B-/B2 | Ozburn-Hessey Holding Co., LLC, Term Loan, 6.75%, | \$ 193,653 |

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5/23/19

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|------------|-------------|--|---------------|
| | | Total Transportation | \$ 193,653 |
| | | UTILITIES - 0.5% | |
| | | Electric Utilities - 0.5% | |
| 292,929 | BB-/Ba3 | Star West Generation LLC, Advance Term Loan B, 4.25%, 3/13/20 | \$ 293,967 |
| 629,720 | D/Caa3 | Texas Competitive Electric Holdings Co., LLC, 2017 Term Loan, 4.646%, 10/10/17 | 480,161 |
| | | Total Utilities | \$ 774,128 |
| | | TOTAL SENIOR SECURED FLOATING RATE LOAN INTERESTS (Cost \$35,061,651) | |
| | | | \$ 34,910,236 |
| | | CORPORATE BONDS & NOTES - 101.7% of Net Assets | |
| | | AUTOMOBILES & COMPONENTS - 0.6% | |
| | | Auto Parts & Equipment - 0.6% | |
| 350,000 | B/Caa1 | International Automotive Components Group SA, 9.125%, 6/1/18 (144A) | \$ 371,000 |
| 275,000 | B/B3 | Pittsburgh Glass Works LLC, 8.0%, 11/15/18 (144A) | 294,938 |
| 290,000 | B+/B2 | Stackpole International Intermediate Co. SA / Stackpole International Powder, 7.75%, 10/15/21 (144A) | 290,000 |
| | | Total Automobiles & Components | \$ 955,938 |
| | | BANKS - 1.5% | |
| | | Diversified Banks - 1.2% | |
| 525,000 | CCC-/Caa1 | Banco de Galicia y Buenos Aires, 8.75%, 5/4/18 (144A) | \$ 519,750 |
| 400,000(b) | NR/Ca | Banco Macro SA, 9.75%, 12/18/36 | 356,000 |
| Principal | S&P/Moody's | | Value |

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| Amount USD (\$) | Rating | | |
|--------------------|-----------------------------|---|--------------|
| | | Diversified Banks (continued) | |
| 200,000 | NR/Ba2 | Turkiye IS Bankasi AS, 6.0%, 10/24/22 (144A) | 202,500 |
| 750,000 | BBB/NRUBS AG / Stamford CT, | 7.625%, 8/17/22 | 891,711 |
| | | | \$ 1,969,961 |
| | | Regional Banks - 0.3% | |
| 600,000(b)(f) | BBB/Baa3 | PNC Financial Services Group, Inc., 4.447%, 5/29/49 | \$ 598,950 |
| | | Total Banks | \$ 2,568,911 |
| | | CAPITAL GOODS - 5.6% | |
| | | Aerospace & Defense - 0.6% | |
| 400,000 | B-/Caa1 | ADS Tactical, Inc., 11.0%, 4/1/18 (144A) | \$ 371,000 |
| 630,000 | CCC+/B3 | DynCorp International, Inc., 10.375%, 7/1/17 | 640,237 |
| | | | \$ 1,011,237 |
| | | Building Products - 0.4% | |
| 300,000 | BB/B2 | USG Corp., 7.875%, 3/30/20 (144A) | \$ 325,875 |
| 365,000 | BB/B2 | USG Corp., 9.75%, 8/1/14 (144A) | 365,000 |
| | | | \$ 690,875 |
| | | Construction & Engineering - 1.2% | |
| 900,000 | B/B2 | Empresas ICA S.A.B. de CV, 8.9%, 2/4/21 (144A) | \$ 945,000 |
| 1,000,000 | BB-/B1 | OAS Investments GmbH, 8.25%, 10/19/19 (144A) | 1,020,000 |
| | | | \$ 1,965,000 |
| | | Construction & Farm Machinery & Heavy Trucks - 0.7% | |
| 360,000 | B-/B3 | Meritor, Inc., 6.75%, 6/15/21 | \$ 381,600 |
| 660,000 | CCC-/B3 | Navistar International Corp., 8.25%, 11/1/21 | 681,450 |
| | | | \$ 1,063,050 |
| | | Electrical Components & Equipment - 0.5% | |
| 750,000 | B-/B3 | WireCo WorldGroup, Inc., 9.5%, 5/15/17 | \$ 761,250 |

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| | | |
|---------------|--|--------------|
| | Industrial Conglomerates - 0.3% | |
| 455,000 | B+/B2JB Poindexter & Co., Inc., 9.0%, 4/1/22 (144A) | \$ 503,344 |
| | Industrial Machinery - 1.2% | |
| 450,000 | B/B2Cleaver-Brooks, Inc., 8.75%, 12/15/19 (144A) | \$ 499,500 |
| 335,000 | B-/Caa2Liberty Tire Recycling, 11.0%, 10/1/16 (144A) | 317,413 |
| 761,000 | B/Caa1Mueller Water Products, Inc., 7.375%, 6/1/17 | 770,512 |
| 665,000 | CCC-/NRWPE International Cooperatief UA, 10.375%, 9/30/20 (144A) | 299,250 |
| 150,000 | B/B3Xerium Technologies, Inc., 8.875%, 6/15/18 | 159,000 |
| | | \$ 2,045,675 |
| | Trading Companies & Distributors - 0.7% | |
| 1,090,000 | B-/B3TRAC Intermodal LLC / TRAC Intermodal Corp., 11.0%, 8/15/19 | \$ 1,209,900 |
| | Total Capital Goods | \$ 9,250,331 |
| | COMMERCIAL & PROFESSIONAL SERVICES - 0.7% | |
| | Diversified Support Services - 0.7% | |
| 950,000 | B/Caa2NANA Development Corp., 9.5%, 3/15/19 (144A) | \$ 922,094 |
| 260,000 | B-/B3TMS International Corp., 7.625%, 10/15/21 (144A) | 275,600 |
| | | \$ 1,197,694 |
| | Environmental & Facilities Services - 0.0%† | |
| 700,000(d)(e) | NR/WROld AII, Inc., 10.0%, 12/15/16 | \$ 7 |
| | Total Commercial & Professional Services | \$ 1,197,701 |
| | CONSUMER DISCRETIONARY - 0.5% | |
| | Automotive Retail - 0.4% | |
| 625,000 | B/B3DriveTime Automotive Group, Inc. / DT Acceptance | \$ 628,906 |

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Corp., 8.0%, 6/1/21 (144A)

| Principal Amount USD (\$) | S&P/Moody's Rating | | Value |
|------------------------------|-----------------------|--|-------------------------|
| | | Textiles - 0.1% | |
| 195,000 | CCC+/Caa1 | Polymer Group, Inc., 6.875%, 6/1/19 (144A) | \$ 196,463 |
| | | Total Consumer Discretionary | \$ 825,369 |
| | | CONSUMER DURABLES & APPAREL - 1.5% | |
| | | Home Furnishings - 0.4% | |
| 535,000 | B+/B3 | Tempur Sealy International, Inc., 6.875%, 12/15/20 | \$ 569,106 |
| | | Homebuilding - 0.1% | |
| 605,000(d)(e) | NR/WR | Desarrolladora Homex SAB de CV, 9.5%, 12/11/19 (144A) | \$ 93,775 |
| 500,000(d)(e) | NR/WR | Urbi Desarrollos Urbanos SAB de CV, 9.75%, 2/3/22 (144A) | 65,000 \$ 158,775 |
| EUR | | Leisure Products - 1.0% | |
| 275,000 | CCC+/Caa2 | Heckler & Koch GmbH, 9.5%, 5/15/18 (144A) | \$ 368,842 |
| 1,000,000 | CCC+/Caa1 | Icon Health & Fitness, Inc., 11.875%, 10/15/16 (144A) | 965,000 |
| 375,000(g) | CCC+/Caa2 | PC Nextco Holdings LLC / PC Nextco Finance, Inc., 8.75%, (9.5% PIK 8.75 cash), 8/15/19 (144A) | 378,750 \$ 1,712,592 |
| | | Total Consumer Durables & Apparel | \$ 2,440,473 |
| | | CONSUMER SERVICES - 3.5% | |
| | | Business Services - 0.8% | |
| 750,000 | B/B2 | Sitel LLC / Sitel Finance Corp., 11.0%, 8/1/17 (144A) | \$ 791,250 |
| 500,000 | B-/Caa2 | Sitel LLC / Sitel Finance Corp., 11.5%, 4/1/18 | 490,000 \$ 1,281,250 |

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| | | | |
|-----|--------------|--|--------------|
| | | Casinos & Gaming - 0.0%† | |
| | 732,290(g) | NR/NRMashantucket Western Pequot Tribe, 6.5%, (5.5% PIK 1.0% cash), 7/1/36 | \$ 91,536 |
| | | Hotels, Resorts & Cruise Lines - 0.9% | |
| | 720,000(g) | B-/B3MISA Investments, Ltd., 8.625%, (0.0% PIK 8.625% cash), 8/15/18 (144A) | \$ 736,560 |
| | 400,000 | B-/B2Seven Seas Cruises S de RL LLC, 9.125%, 5/15/19 | 432,000 |
| | 325,000 | B+/B3Viking Cruises, Ltd., 8.5%, 10/15/22 (144A) | 356,688 |
| | | | \$ 1,525,248 |
| | | Leisure Facilities - 0.7% | |
| EUR | 800,000 | B+/B3Cirsas Funding Luxembourg SA, 8.75%, 5/15/18 (144A) | \$ 1,095,220 |
| | | Restaurants - 0.9% | |
| | 1,235,000(c) | B-/Caa1Burger King Capital Holdings LLC, 0.0%, 4/15/19 (144A) | \$ 1,138,052 |
| | 400,000 | B+/B3Burger King Corp., 9.875%, 10/15/18 | 423,000 |
| | | | \$ 1,561,052 |
| | | Specialized Consumer Services - 0.2% | |
| | 315,000 | B-/B3StoneMor Partners LP / Cornerstone Family Services of WV, 7.875%, 6/1/21 (144A) | \$ 330,750 |
| | | Total Consumer Services | \$ 5,885,056 |
| | | CONSUMER STAPLES - 1.0% | |
| | | Food Distributors - 0.6% | |
| | 900,000 | BB/NRJBS Investments GmbH, 7.25%, 4/3/24 (144A) | \$ 929,250 |
| | | Packaged Foods & Meats - 0.4% | |
| | 640,000 | B/B2Post Holdings, Inc., 6.75%, 12/1/21 (144A) | \$ 664,800 |
| | | Total Consumer Staples | \$ 1,594,050 |
| | | DIVERSIFIED FINANCIALS - 1.9% | |

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| Principal Amount USD (\$) | S&P/Moody's Rating | Value |
|---------------------------|---|--------------|
| | Asset Management & Custody Banks - 0.4% | |
| 590,000 | BBB-/Baa3Janus Capital Group, Inc., 6.7%, 6/15/17 | \$ 663,771 |
| | Consumer Finance - 1.0% | |
| 445,000 | B/B1Jefferies Finance LLC / JFIN Co-Issuer Corp., 7.375%, 4/1/20 (144A) | \$ 466,138 |
| 610,000 | NR/NRTarjeta Naranja SA, 9.0%, 1/28/17 (144A) | 606,944 |
| 440,000 | B/B3TMX Finance LLC / TitleMax Finance Corp., 8.5%, 9/15/18 (144A) | 466,950 |
| | | \$ 1,540,032 |
| | | |
| | Investment Banking & Brokerage - 0.2% | |
| 450,000(b)(f) | BB+/Ba2Goldman Sachs Capital II, 4.0%, 12/29/49 | \$ 356,625 |
| | Multi-Sector Holdings - 0.3% | |
| 600,000 | B-/B3Constellation Enterprises LLC, 10.625%, 2/1/16 (144A) | \$ 540,000 |
| | Total Diversified Financials | \$ 3,100,428 |
| | ENERGY - 14.6% | |
| | Coal & Consumable Fuels - 1.0% | |
| 285,000 | B/B2Alpha Natural Resources, Inc., 7.5%, 8/1/20 (144A) | \$ 262,913 |
| 650,000(e) | CCC-/CaBumi Capital Pte, Ltd., 12.0%, 11/10/16 (144A) | 302,250 |
| 400,000(e) | NR/WRJames River Coal Co., 7.875%, 4/1/19 | 44,000 |
| 300,000 | B-/Caa1Murray Energy Corp., 8.625%, 6/15/21 (144A) | 318,000 |
| 715,000 | B-/Caa1Penn Virginia Corp., 8.5%, 5/1/20 | 791,862 |
| | | \$ 1,719,025 |
| | Integrated Oil & Gas - 0.3% | |
| 150,000 | B-/B3Jones Energy Holdings LLC / Jones Energy Finance Corp., 6.75%, 4/1/22 (144A) | \$ 156,000 |

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| | | |
|---------|---|-------------------------|
| 325,000 | NR/Caa1 YPF SA, 8.875%, 12/19/18 (144A) | 336,375 \$ 492,375 |
| | Oil & Gas Drilling - 1.1% | |
| 645,000 | B/B3 Hercules Offshore, Inc., 8.75%, 7/15/21 (144A) | \$ 656,288 |
| 730,000 | CCC+/Caa1 Ocean Rig UDW, Inc., 7.25%, 4/1/19 (144A) | 702,625 |
| 190,000 | B+/B2 Pioneer Energy Services Corp., 9.875%, 3/15/18 | 200,450 |
| 320,000 | B+/B1 Shelf Drill Holdings, Ltd., 8.625%, 11/1/18 (144A) | 339,200 \$ 1,898,563 |
| | Oil & Gas Equipment & Services - 1.4% | |
| 448,000 | B/Ba3 Expro Finance Luxembourg SCA, 8.5%, 12/15/16 (144A) | \$ 462,000 |
| 690,000 | B/Caa1 Forbes Energy Services, Ltd., 9.0%, 6/15/19 | 700,350 |
| 395,000 | B-/B2 FTS International, Inc., 6.25%, 5/1/22 (144A) | 401,912 |
| 425,000 | BB/B1 McDermott International, Inc., 8.0%, 5/1/21 (144A) | 433,500 |
| 330,000 | B/B3 Seitel, Inc., 9.5%, 4/15/19 | 347,325 \$ 2,345,087 |
| | Oil & Gas Exploration & Production - 10.3% | |
| 520,000 | CCC+/B3 Athlon Holdings LP / Athlon Finance Corp., 7.375%, 4/15/21 (144A) | \$ 553,800 |
| 100,000 | B-/B3 Comstock Resources, Inc., 7.75%, 4/1/19 | 105,250 |
| 500,000 | B-/B3 Comstock Resources, Inc., 9.5%, 6/15/20 | 558,750 |
| 515,000 | B/B3 Energy XXI Gulf Coast, Inc., 7.5%, 12/15/21 | 538,175 |
| 600,000 | B/B2 EP Energy LLC / EP Energy Finance, Inc., 9.375%, 5/1/20 | 664,500 |
| 920,000 | CCC/Caa1 Forest Oil Corp., 7.5%, 9/15/20 | 914,296 |
| 360,000 | B/NR GeoPark Latin America, Ltd., Agencia en Chile, 7.5%, 2/11/20 (144A) | 388,350 |
| 570,000 | B-/B3 Gulfport Energy Corp., 7.75%, 11/1/20 | 618,450 |
| 165,000 | CCC+/Caa1 Halcon Resources Corp., 9.25%, 2/15/22 | 173,456 |
| 890,000 | CCC+/Caa1 Halcon Resources Corp., 9.75%, 7/15/20 | 952,300 |
| 680,000 | B-/Caa1 | 703,800 |

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| | | | | |
|---------------------------------|-----------|-----------------------|--|---------------|
| | 630,000 | CCC+/Caa1 | Lightstream Resources, Ltd., 8.625%, 2/1/20 (144A) Memorial Production Partners LP / Memorial Production Finance Corp., 7.625%, 5/1/21 | 647,325 |
| | 600,000 | CCC+/Caa1 | Midstates Petroleum Co., Inc., 9.25%, 6/1/21 | 619,500 |
| | 455,000 | CCC+/Caa1 | Midstates Petroleum Co., Inc., 10.75%, 10/1/20 | 490,263 |
| | 350,000 | B+/NRMIE | Holdings Corp., 7.5%, 4/25/19 (144A) | 369,688 |
| | 200,000 | NR/NR | National JSC Naftogaz of Ukraine, 9.5%, 9/30/14 | 194,500 |
| | 1,440,000 | B-/Caa1 | Northern Oil & Gas, Inc., 8.0%, 6/1/20 | 1,519,200 |
| Principal Amount USD (\$) | | S&P/Moody's Rating | | Value |
| | | | Oil & Gas Exploration & Production (continued) | |
| | 535,000 | B-/B3 | PDC Energy, Inc., 7.75%, 10/15/22 | 593,850 |
| | 750,000 | B/Caa1 | PetroQuest Energy, Inc., 10.0%, 9/1/17 | 781,875 |
| | 480,000 | B-/Caa1 | QR Energy LP / QRE Finance Corp., 9.25%, 8/1/20 | 549,600 |
| | 240,000 | CCC-/Caa3 | Quicksilver Resources, Inc., 7.125%, 4/1/16 | 208,800 |
| | 700,000 | CCC+/B3 | Resolute Energy Corp., 8.5%, 5/1/20 | 714,000 |
| | 375,000 | CCC+/B3 | Rice Energy, Inc., 6.25%, 5/1/22 (144A) | 371,250 |
| | 870,000 | B-/B3 | RKI Exploration & Production LLC / RKI Finance Corp., 8.5%, 8/1/21 (144A) | 930,900 |
| | 285,000 | B+/B1 | Rosetta Resources, Inc., 5.875%, 6/1/24 | 290,700 |
| | 700,000 | CCC+/B3 | Samson Investment Co., 10.75%, 2/15/20 (144A) | 708,750 |
| | 1,170,000 | B-/B3 | Sanchez Energy Corp., 7.75%, 6/15/21 | 1,269,450 |
| | 335,000 | CCC+/Caa1 | Talos Production LLC / Talos Production Finance, Inc., 9.75%, 2/15/18 (144A) | 347,562 |
| CAD | 315,000 | B/NR | Trilogy Energy Corp., 7.25%, 12/13/19 (144A) | 306,288 |
| | | | | \$ 17,084,628 |

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| | | | |
|-----|------------|---|---------------|
| | | Oil & Gas Refining & Marketing - 0.2% | |
| | 300,000 | B+/B2Calumet Specialty Products Partners LP / Calumet Finance Corp., 6.5%, 4/15/21 (144A) | \$ 306,000 |
| | | Oil & Gas Storage & Transportation - 0.3% | |
| | 450,000(a) | BB/Ba1Energy Transfer Partners LP, 3.257%, 11/1/66 | \$ 418,500 |
| | | Total Energy | \$ 24,264,178 |
| | | FINANCIALS - 0.5% | |
| | | Specialized Finance - 0.5% | |
| | 695,000 | B/B2DFC Finance Corp., 10.5%, 6/15/20 (144A) | \$ 691,525 |
| | 175,000 | B+/B2Nationstar Mortgage LLC / Nationstar Capital Corp., 6.5%, 7/1/21 | 169,750 |
| | | Total Financials | \$ 861,275 |
| | | FOOD, BEVERAGE & TOBACCO - 8.2% | |
| | | Agricultural Products - 1.3% | |
| | 900,000 | CCC+/Caa1Pinnacle Operating Corp., 9.0%, 11/15/20 (144A) | \$ 967,500 |
| | 520,000 | B/B2Southern States Cooperative, Inc., 10.0%, 8/15/21 (144A) | 527,800 |
| | 500,000 | B-/NRTonon Bioenergia SA, 9.25%, 1/24/20 (144A) | 458,750 |
| | 225,000 | B/NRTonon Luxembourg SA, 10.5%, 5/14/24 (144A) | 230,625 |
| | | | \$ 2,184,675 |
| | | Packaged Foods & Meats - 5.9% | |
| | 225,000 | B/B2Agrokor DD, 8.875%, 2/1/20 (144A) | \$ 248,906 |
| EUR | 200,000 | B/B2Agrokor DD, 9.875%, 5/1/19 (144A) | 297,236 |
| | 650,000 | BB/Ba3Bertin SA / Bertin Finance, Ltd., 10.25%, 10/5/16 (144A) | 747,500 |
| | 500,000 | B+/B2CFG Investment SAC, 9.75%, 7/30/19 (144A) | 487,500 |
| | 297,000 | B/B1Chiquita Brands International, Inc. / Chiquita Brands LLC, 7.875%, 2/1/21 | 317,790 |
| | 491,000 | B+/B2Corporacion Pesquera Inca SAC, 9.0%, 2/10/17 (144A) | 469,985 |

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| | | |
|---------------------------------|---|---------------|
| 1,100,000 | B/B3FAGE Dairy Industry SA / FAGE USA Dairy Industry, Inc., 9.875%, 2/1/20 (144A) | 1,177,000 |
| 515,000 | B/B2Marfrig Holding Europe BV, 6.875%, 6/24/19 (144A) | 515,000 |
| 800,000 | B/B2Marfrig Holding Europe BV, 8.375%, 5/9/18 (144A) | 842,000 |
| 700,000 | B/B2Marfrig Holding Europe BV, 11.25%, 9/20/21 (144A) | 803,250 |
| 475,000 | B/B2Marfrig Overseas, Ltd., 9.5%, 5/4/20 (144A) | 503,358 |
| 700,000 | CCC/NRMHP SA, 8.25%, 4/2/20 (144A) | 647,640 |
| 1,600,000 | BB-/B1Minerva Luxembourg SA, 7.75%, 1/31/23 (144A) | 1,714,000 |
| 200,000 | BB-/B1Minerva Luxembourg SA, 12.25%, 2/10/22 (144A) | 230,000 |
| Principal Amount USD (\$) | S&P/Moody's Rating | Value |
| | Packaged Foods & Meats (continued) | |
| 600,000 | B+/B2Pesquera Exalmar SAA, 7.375%, 1/31/20 (144A) | 546,000 |
| 300,000 | BB/B3Pilgrim's Pride Corp., 7.875%, 12/15/18 | 315,000 |
| | | \$ 9,862,165 |
| | Tobacco - 1.0% | |
| 1,645,000 | B-/Caa1Alliance One International, Inc., 9.875%, 7/15/21 | \$ 1,615,184 |
| | Total Food, Beverage & Tobacco | \$ 13,662,024 |
| | HEALTH CARE EQUIPMENT & SERVICES - 2.0% | |
| | Health Care Equipment & Services - 0.6% | |
| 831,000 | B+/B2Physio-Control International, Inc., 9.875%, 1/15/19 (144A) | \$ 912,023 |
| | Health Care Facilities - 0.4% | |
| 500,000 | B-/B3Kindred Healthcare, Inc., 6.375%, 4/15/22 (144A) | \$ 495,000 |
| 200,000 | CCC+/Caa1United Surgical Partners International, 9.0%, 4/1/20 | 217,000 |
| | | \$ 712,000 |

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| | | | |
|-----|------------|--|-----------------------|
| | | Health Care Services - 0.5% | |
| | 425,000 | CCC/Caa2BioScrip, Inc., 8.875%, 2/15/21 (144A) | \$ 434,562 |
| | 426,000 | CCC+/Caa2Gentiva Health Services, Inc., 11.5%, 9/1/18 | 451,560 \$ 886,122 |
| | | Health Care Supplies - 0.3% | |
| | 500,000 | CCC+/Caa2Immucor, Inc., 11.125%, 8/15/19 | \$ 550,000 |
| | | Health Care Technology - 0.2% | |
| | 275,000 | CCC+/Caa1Emdeon, Inc., 11.0%, 12/31/19 | \$ 309,375 |
| | | Total Health Care Equipment & Services | \$ 3,369,520 |
| | | HOUSEHOLD & PERSONAL PRODUCTS - 0.5% | |
| EUR | 350,000(a) | Household Products - 0.3% B/B2Hydra Dutch Holdings 2BV, 5.703%, 4/15/19 (144A) | \$ 463,929 |
| | 345,000 | Personal Products - 0.2% CCC+/Caa1Monitronics International, Inc., 9.125%, 4/1/20 | \$ 362,250 |
| | | Total Household & Personal Products | \$ 826,179 |
| | | INDUSTRIALS - 0.6% | |
| | 435,000 | Aerospace & Defense - 0.3% B/B3LMI Aerospace, Inc., 7.375%, 7/15/19 (144A) | \$ 439,894 |
| | | Diversified Support Services - 0.2% | |
| | 280,000 | B+/Ba3Transfield Services, Ltd., 8.375%, 5/15/20 (144A) | \$ 288,050 |
| | 250,000 | Industrial Machinery - 0.1% B-/Caa1BC Mountain LLC / BC Mountain Finance, Inc., 7.0%, 2/1/21 (144A) | \$ 240,000 |
| | | Total Industrials | \$ 967,944 |

| | Principal Amount USD (\$) | S&P/Moody's Rating | | Value |
|-----|---------------------------------|-----------------------|--|------------------------|
| | | | INFORMATION TECHNOLOGY - 0.0%† Internet Software & Services - 0.0%† | |
| | 63,950(g) | NR/NR | First Data Holdings, Inc., 14.5%, (14.5% PIK 0.0% cash), 9/24/19 (144A) | \$ 72,264 |
| | | | Total Information Technology | \$ 72,264 |
| | | | INSURANCE - 32.3% Insurance Brokers - 0.5% | |
| GBP | 475,000 | NR/Caa2 | Towergate Finance Plc, 10.5%, 2/15/19 (144A) | \$ 741,775 |
| | 1,000,000(b) | BB+/Baa3 | Multi-Line Insurance - 0.6% Liberty Mutual Group, Inc., 7.0%, 3/15/37 (144A) | \$ 1,060,000 |
| | 6,000,000(c)(d) | BBB+/NR | Property & Casualty Insurance - 2.3% Fixed Income Trust Series 2013-A, 0.0%, 10/15/97 (144A) | \$ 3,793,525 |
| | | | Property & Casualty Insurance (continued) | |
| | 80,000(b)(f) | BB+/Ba2 | White Mountains Insurance Group, Ltd., 7.506%, 5/29/49 (144A) | 84,400 \$ 3,877,925 |
| | | | Reinsurance - 28.9% | |
| EUR | 750,000(a) | BB/NR | ATLAS Reinsurance VII, 3.65%, 1/7/16 (144A) | \$ 1,016,928 |
| | 1,000,000(a) | BB+/NR | Bosphorus 1 Re, Ltd., 2.52%, 5/3/16 (144A) | 997,900 |
| | 750,000(a) | NR/NR | Combine Re, Ltd., 17.77%, 1/7/15 (144A) | 781,725 |
| | 500,000(a) | BB-/NR | Compass Re, Ltd., 10.27%, 1/8/15 (144A) | 502,350 |
| | 500,000(a) | B+/NR | Compass Re, Ltd., 11.27%, 1/8/15 (144A) | 502,800 |
| | 1,750,000(a) | BB+/NR | East Lane Re VI, Ltd., 2.77%, 3/14/18 (144A) | 1,725,850 |

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| | | | |
|-----|--------------|---|-----------|
| | 2,000,000(a) | NR/NRGator Re, Ltd., 6.52%, 1/9/17 (144A) | 1,982,600 |
| | 1,300,000(a) | B-/NRBis Re II, Ltd., 13.52%, 2/5/15 (144A) | 1,299,610 |
| – | 4,008,000(d) | NR/NRKane SAC, Ltd., 0.0%, 6/12/15 | 3,817,074 |
| | 1,018,720(d) | NR/NRKane SAC, Ltd., 0.0%, 7/14/15 | 966,765 |
| | 1,500,000(d) | NR/NRKane SAC, Ltd., 0.0%, 8/1/15 | 1,524,600 |
| | 2,004,948(d) | NR/NRKane SAC, Ltd., 0.0%, 7/7/16 | 1,994,121 |
| | 2,006,000(d) | NR/NRKane SAC, Ltd., 0.0%, 7/18/16 | 2,092,459 |
| | 2,011,000(d) | NR/NRKane SAC, Ltd., 0.0%, 7/30/16 | 2,065,699 |
| | 1,000,000(a) | BB-/NRKilimanjaro Re, Ltd., 4.52%, 4/30/18 (144A) | 993,700 |
| | 1,000,000(a) | BB-/NRKilimanjaro Re, Ltd., 4.77%, 4/30/18 (144A) | 1,001,200 |
| | 2,000,000(a) | NR/NRKizuna II Re, Ltd., 2.27%, 4/6/18 (144A) | 2,004,800 |
| EUR | 1,500,000(a) | NR/NRLion I Re, Ltd., 1.594%, 4/28/17 (144A) | 2,009,555 |
| | 1,000,000(a) | NR/NRMerna Reinsurance V, Ltd., 2.02%, 4/7/17 (144A) | 1,000,600 |
| | 1,750,000(a) | BB-/NRMetroCat Re, Ltd., 4.52%, 8/5/16 (144A) | 1,791,125 |
| | 975,000(a) | B-/NRMythen Re, Ltd., 11.756%, 11/10/16 (144A) | 1,017,802 |
| | 500,000(a) | B+/NRMythen Re, Ltd. Series 2012-2 Class A, 8.526%, 1/5/17 (144A) | 527,550 |
| | 1,250,000(a) | NR/NRPelican Re, Ltd., 6.02%, 5/15/17 (144A) | 1,279,500 |
| | 2,000,000(a) | BB-/NRQueen Street IV Capital, Ltd., 7.52%, 4/9/15 (144A) | 2,016,200 |
| | 500,000(a) | B/NRQueen Street VII Re, Ltd., 8.62%, 4/8/16 (144A) | 513,850 |
| | 1,250,000(a) | B-/NRResidential Reinsurance 2011, Ltd., 12.02%, 6/6/15 (144A) | 1,291,625 |
| | 250,000(a) | NR/NRResidential Reinsurance 2012, Ltd., 12.77%, 12/6/16 (144A) | 270,175 |
| | 1,250,000(a) | NR/NRResidential Reinsurance 2012, Ltd., 19.02%, 12/6/16 (144A) | 1,393,125 |
| | 1,000,000(a) | NR/NRResidential Reinsurance 2012, Ltd., 22.02%, 6/6/16 (144A) | 1,176,300 |
| | 500,000(a) | NR/NRResidential Reinsurance 2013, Ltd., 20.02%, 12/6/17 (144A) | 504,200 |
| | 1,500,000(h) | NR/NRSector Re V, Ltd., 0.0%, 3/30/19 (144A) | 1,544,550 |

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| | | | |
|---|-----------------|---|---------------|
| – | 1,005,999(d)(h) | NR/NR Sector Re V, Ltd., 0.0%, 12/1/17 (144A) | 1,067,100 |
| | 1,630(d)(h) | NR/NR Sector Re V, Ltd., 0.0%, 3/1/18 (144A) | 102,113 |
| | 1,000,000(d)(h) | NR/NR Silverton RE, Ltd., 0.0%, 9/16/16 (144A) | 1,165,800 |
| | 1,500,000(a) | B-/NR Successor X, Ltd., 11.27%, 11/10/15 (144A) | 1,551,600 |
| | 500,000(a) | NR/NR Successor X, Ltd., 16.27%, 11/10/15 (144A) | 506,250 |
| | 1,000,000(a) | NR/NR Successor X, Ltd., 16.52%, 1/27/15 (144A) | 1,008,200 |
| | 1,000,000(a) | B+/NR Tar Heel Re, Ltd., 8.52%, 5/9/16 (144A) | 1,030,400 |
| | | | \$ 48,037,801 |
| | | Total Insurance | \$ 53,717,501 |

| | | | |
|-----|---------|---|------------|
| | | MATERIALS - 9.9% | |
| | | Commodity Chemicals - 0.5% | |
| | 300,000 | BBB/WR Basell Finance Co. BV, 8.1%, 3/15/27 (144A) | \$ 401,806 |
| EUR | 250,000 | CCC+/B3 KP Germany Erste GmbH, 11.625%, 7/15/17 (144A) | 372,382 |
| | | | \$ 774,188 |
| | | Construction Materials - 0.4% | |
| | 389,000 | B+/NR Cemex Espana Luxembourg, 9.875%, 4/30/19 (144A) | \$ 435,680 |

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

| | | | |
|--|------------|---|------------|
| | | Construction Materials (continued) | |
| | 300,000(f) | BB/NR Magnesita Finance, Ltd., 8.625%, 4/29/49 (144A) | 299,100 |
| | | | \$ 734,780 |
| | | Diversified Metals & Mining - 1.6% | |
| | 150,000 | CCC/Caa2 Boart Longyear Management Pty, Ltd., 7.0%, 4/1/21 (144A) | \$ 109,500 |
| | 330,000 | B-/B3 Boart Longyear Management Pty, Ltd., 10.0%, 10/1/18 (144A) | 345,675 |
| | 400,000 | (P)CCC+/Caa1 Essar Steel Minnesota LLC, 11.5%, 5/15/20 (144A) | 411,000 |
| | 245,000 | B+/B1 First Quantum Minerals, Ltd., 7.25%, 5/15/22 (144A) | 252,044 |
| | 300,000(e) | D/WR | 126,000 |

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| | | | |
|-----|------------|---|--------------|
| | | Midwest Vanadium Pty, Ltd., 11.5%, 2/15/18 (144A) | |
| | 373,000 | NR/NRMirabela Nickel, Ltd., 9.5%, 6/20/19 | 373,000 |
| | 180,000 | B/Caa1Prince Mineral Holding Corp., 12.0%, 12/15/19 (144A) | 201,712 |
| | 750,000 | BB/Ba3Vedanta Resources Plc, 9.5%, 7/18/18 (144A) | 866,250 |
| | | | \$ 2,685,181 |
| | | Gold - 0.1% | |
| | 85,000 | BB-/B1IAMGOLD Corp., 6.75%, 10/1/20 (144A) | \$ 78,200 |
| | | Metal & Glass Containers - 0.5% | |
| | 240,000(g) | CCC+/Caa2Ardagh Finance Holdings SA, 8.625%, (8.625% PIK 0.0% cash), 6/15/19 (144A) | \$ 241,800 |
| EUR | 250,000 | CCC+/Caa1Ardagh Glass Finance Plc, 8.75%, 2/1/20 (144A) | 353,135 |
| | 175,000 | CCC+/Caa1BWAY Holdings Co., 10.0%, 6/15/18 | 183,750 |
| | | | \$ 778,685 |
| | | Paper Packaging - 1.4% | |
| | 606,510(c) | NR/NRBio Pappel SAB de CV, 10.0%, 8/27/16 | \$ 612,575 |
| | 580,000 | B-/NRExopack Holding Corp., 10.0%, 6/1/18 (144A) | 625,466 |
| | 500,000 | CCC+/Caa2Reynolds Group Issuer, Inc., 9.0%, 4/15/19 | 521,250 |
| | 475,000 | CCC+/Caa2Reynolds Group Issuer, Inc., 9.875%, 8/15/19 | 511,813 |
| | | | \$ 2,271,104 |
| | | Paper Products - 1.6% | |
| | 675,000 | CCC+/B2Appvion, Inc., 9.0%, 6/1/20 (144A) | \$ 644,625 |
| | 344,000 | B/B3Mercer International, Inc., 9.5%, 12/1/17 | 364,640 |
| | 840,000 | BB-/Ba3Resolute Forest Products, Inc., 5.875%, 5/15/23 | 798,000 |
| | 545,000 | BB/Ba2Sappi Papier Holding GmbH, 8.375%, 6/15/19 (144A) | 596,775 |
| | 255,000 | B-/Caa1Unifrax I LLC / Unifrax Holding Co., 7.5%, 2/15/19 (144A) | 265,200 |
| | | | \$ 2,669,240 |
| | | Precious Metals & Minerals - 0.3% | |
| | 500,000 | BB-/Ba3ALROSA Finance SA, 8.875%, 11/17/14 (144A) | \$ 508,915 |

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| | | |
|---------|--|---------------|
| | Steel - 3.5% | |
| 750,000 | B-/Caa1AM Castle & Co., 12.75%, 12/15/16 | \$ 791,250 |
| 250,000 | B+/B3APERAM, 7.375%, 4/1/16 (144A) | 255,625 |
| 450,000 | CCC+/Caa2Essar Steel Algoma, Inc., 9.375%, 3/15/15 (144A) | 450,562 |
| 250,000 | B+/B1Evraz Group SA, 9.5%, 4/24/18 (144A) | 260,000 |
| 900,000 | CCC+/Caa2Ferrexpo Finance Plc, 7.875%, 4/7/16 (144A) | 864,000 |
| 900,000 | NR/Caa2Metinvest BV, 8.75%, 2/14/18 (144A) | 753,930 |
| 600,000 | NR/Caa2Metinvest BV, 10.25%, 5/20/15 (144A) | 549,000 |
| 585,000 | B/B2Optima Specialty Steel, Inc., 12.5%, 12/15/16 (144A) | 636,919 |
| 507,000 | B-/B3Permian Holdings, Inc., 10.5%, 1/15/18 (144A) | 514,605 |
| 750,000 | CCC+/Caa2Ryerson, Inc., 9.0%, 10/15/17 | 794,062 |
| | | \$ 5,869,953 |
| | Total Materials | \$ 16,370,246 |

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

| | | | |
|-----------|--|--|------------|
| | MEDIA - 4.9% | | |
| | Broadcasting - 2.2% | | |
| 400,000 | B-/Caa2Intelsat Luxembourg SA, 7.75%, 6/1/21 | \$ 409,000 | |
| EUR | 150,000 | B+/B1Nara Cable Funding II, Ltd., 8.5%, 3/1/20 (144A) | 238,492 |
| | 200,000 | B+/B1Nara Cable Funding, Ltd., 8.875%, 12/1/18 (144A) | 212,000 |
| 1,655,000 | B/B3Townsquare Radio LLC / Townsquare Radio, Inc., 9.0%, 4/1/19 (144A) | 1,795,675 | |
| 990,000 | CCC+/Caa2Truven Health Analytics, Inc., 10.625%, 6/1/20 | 1,074,150 | |
| | | \$ 3,729,317 | |
| | Cable - 0.2% | | |
| EUR | 200,000 | B+/B1Nara Cable Funding, Ltd., 8.875%, 12/1/18 (144A) | \$ 285,405 |
| | Movies & Entertainment - 2.0% | | |
| 1,710,000 | B-/B3AMC Entertainment, Inc., 9.75%, 12/1/20 | \$ 1,910,925 | |

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| | | |
|-----------|--|--------------|
| 600,000 | B-/B3Gibson Brands, Inc., 8.875%, 8/1/18 (144A) | 606,000 |
| 200,000 | CCC-/Caa2Production Resource Group, Inc., 8.875%, 5/1/19 | 160,000 |
| 625,000 | B/Caa1WMG Acquisition Corp., 6.75%, 4/15/22 (144A) | 607,812 |
| | | \$ 3,284,737 |
| | Publishing - 0.5% | |
| 855,000 | BB+/Ba1Gannett Co., Inc., 6.375%, 10/15/23 (144A) | \$ 902,025 |
| | Total Media | \$ 8,201,484 |
| | PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES - 0.8% | |
| | Biotechnology - 0.8% | |
| 300,000 | B/B3ConvaTec Healthcare E SA, 10.5%, 12/15/18 (144A) | \$ 321,750 |
| 1,043,000 | B-/Caa1Lantheus Medical Imaging, Inc., 9.75%, 5/15/17 | 1,040,393 |
| | Total Pharmaceuticals, Biotechnology & Life Sciences | \$ 1,362,143 |
| | REAL ESTATE - 0.4% | |
| | Diversified REIT's - 0.1% | |
| 200,000 | B/Ba3CNL Lifestyle Properties, Inc., 7.25%, 4/15/19 | \$ 204,000 |
| | Real Estate Operating Companies - 0.3% | |
| 410,000 | CCC-/NRIRSA Inversiones y Representaciones SA, 8.5%, 2/2/17 (144A) | \$ 393,600 |
| | Total Real Estate | \$ 597,600 |
| | RETAILING - 0.6% | |
| | Department Stores - 0.6% | |
| 625,000 | B/NRGrupo Famsa SAB de CV, 7.25%, 6/1/20 (144A) | \$ 640,625 |
| 350,000 | CCC+/Caa2Neiman Marcus Group, Inc., 8.0%, 10/15/21 (144A) | 369,250 |
| | Total Retailing | \$ 1,009,875 |

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| | | | | |
|---------------------------------|-----------------------|--|---|--------------|
| | | | SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT - 0.6% | |
| | | | Semiconductors - 0.6% | |
| 210,000 | | | B/B2Advanced Micro Devices, Inc., 6.75%, 3/1/19 (144A) | \$ 215,250 |
| 285,000 | | | B/B2Advanced Micro Devices, Inc., 7.0%, 7/1/24 (144A) | 277,875 |
| 500,000 | | | B/B2Advanced Micro Devices, Inc., 7.5%, 8/15/22 | 517,500 |
| | | | Total Semiconductors & Semiconductor Equipment | \$ 1,010,625 |
| | | | SOFTWARE & SERVICES - 1.4% | |
| | | | Application Software - 0.3% | |
| 415,000 | | | B-/B3Interface Security Systems Holdings, Inc. / Interface Security Systems LLC, 9.25%, 1/15/18 (144A) | \$ 425,375 |
| | | | Data Processing & Outsourced Services - 0.5% | |
| 404,000 | | | B-/Caa1First Data Corp., 8.25%, 1/15/21 (144A) | \$ 432,280 |
| 162,000 | | | B-/Caa1First Data Corp., 10.625%, 6/15/21 | 183,971 |
| Principal Amount USD (\$) | S&P/Moody's Rating | | | Value |
| | | | Data Processing & Outsourced Services (continued) | |
| 225,000 | | | BB-/B2NeuStar, Inc., 4.5%, 1/15/23 | 191,250 |
| | | | | \$ 807,501 |
| | | | Systems Software - 0.6% | |
| 1,144,999(d) | | | NR/NRPegasus Solutions, Inc., 13.0%, 4/15/14 (144A) | \$ 1,064,849 |
| | | | Total Software & Services | \$ 2,297,725 |
| | | | TELECOMMUNICATION SERVICES - 2.1% | |
| | | | Integrated Telecommunication Services - 0.5% | |
| 186,000 | | | CCC+/Caa1Cincinnati Bell, Inc., 8.75%, 3/15/18 | \$ 194,742 |
| 300,000 | | | BB-/Ba2 | 342,000 |

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| | | | |
|-----|------------|--|--------------|
| | | Frontier Communications Corp., 8.75%, 4/15/22 | |
| | 350,000 | NR/WRPAETEC Holding Corp., 9.875%, 12/1/18 | 372,312 |
| | | | \$ 909,054 |
| | | Wireless Telecommunication Services - 1.6% | |
| | 250,000 | B-/B3Altice Finco SA, 8.125%, 1/15/24 (144A) | \$ 265,625 |
| | 300,000 | (P)B/(P)B3Altice SA, 7.75%, 5/15/22 (144A) | 306,750 |
| | 750,000 | CC/Caa2NII Capital Corp., 10.0%, 8/15/16 | 202,500 |
| | 250,000 | NR/NRUnison Ground Lease Funding LLC, 5.78%, 3/15/20 (144A) | 256,922 |
| | 1,115,000 | BB/Ba3Vimpel Communications Via VIP Finance Ireland, Ltd. OJSC, 9.125%, 4/30/18 (144A) | 1,215,350 |
| RUB | 14,400,000 | BB/Ba3VimpelCom Holdings BV, 9.0%, 2/13/18 (144A) | 375,307 |
| | | | \$ 2,622,454 |
| | | Total Telecommunication Services | \$ 3,531,508 |
| | | TRANSPORTATION - 3.4% | |
| | | Airlines - 0.9% | |
| | 1,000,000 | B-/NRGol Finance, 9.25%, 7/20/20 (144A) | \$ 1,025,000 |
| | 500,000 | BB-/NRTAM Capital 3, Inc., 8.375%, 6/3/21 (144A) | 542,500 |
| | | | \$ 1,567,500 |
| | | Airport Services - 0.4% | |
| | 571,040 | CCC-/Caa1Aeropuertos Argentina 2000 SA, 10.75%, 12/1/20 (144A) | \$ 599,592 |
| | | Highways & Railtracks - 0.2% | |
| MXN | 4,500,000 | BBB/NRRed de Carreteras de Occidente SAPIB de CV, 9.0%, 6/10/28 (144A) | \$ 320,191 |
| | | Marine - 0.5% | |
| | 500,000 | B+/NRFar East Capital, Ltd. SA, 8.0%, 5/2/18 (144A) | \$ 360,000 |
| | 375,000 | B+/B2Navios South American Logistics, Inc. / Navios Logistics Finance US, Inc., 7.25%, 5/1/22 (144A) | 382,500 |
| | | | \$ 742,500 |
| | | Railroads - 0.5% | |

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| | | |
|---------------------------|---|-------------------------|
| 355,000(g) | NR/NRAAF Holdings LLC/AAF Finance Co., 12.0% , (6.0% PIK 6.75% cash), 7/1/19 (144A) | \$ 362,987 |
| 485,000 | B/B3Florida East Coast Holdings Corp., 6.75%, 5/1/19 (144A) | 501,975 \$ 864,962 |
| | Trucking - 0.9% | |
| 1,000,000 | CCC+/B2Jack Cooper Holdings Corp., 9.25%, 6/1/20 (144A) | \$ 1,095,000 |
| 425,000 | B+/B1Swift Services Holdings, Inc., 10.0%, 11/15/18 | 453,687 \$ 1,548,687 |
| | Total Transportation | \$ 5,643,432 |
| | UTILITIES - 2.1% | |
| | Electric Utilities - 1.5% | |
| 750,000 | CCC-/NRCia de Energia Electrica en Alta Tension Transener SA, 9.75%, 8/15/21 (144A) | \$ 592,500 |
| 375,000 | BB-/B3ContourGlobal Power Holdings SA, 7.125%, 6/1/19 (144A) | 371,250 |
| 625,000 | NR/Caa2DTEK Finance Plc, 7.875%, 4/4/18 (144A) | 465,750 |
| 419,000 | CCC-/Caa3Empresa Distrbuidora Y Comercializadora Norte, 9.75%, 10/25/22 (144A) | 322,630 |
| Principal Amount USD (\$) | S&P/Moody's Rating | Value |
| | Electric Utilities (continued) | |
| 460,000(b) | BB+/Ba1Enel SpA, 8.75%, 9/24/73 (144A) | 542,800 |
| 225,000 | BBB-/Baa3PNM Resources, Inc., 9.25%, 5/15/15 | 239,339 \$ 2,534,269 |
| | Gas Utilities - 0.6% | |
| 867,450 | CCC-/Caa1Transportadora de Gas del Sur SA, 9.625%, 5/14/20 (144A) | \$ 886,968 |
| | Total Utilities | \$ 3,421,237 |
| | TOTAL CORPORATE BONDS & NOTES (Cost \$165,368,025) | \$ 169,005,017 |

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| | | | |
|--------------|---|--|--------------|
| | | <p>CONVERTIBLE BONDS & NOTES - 2.2% of Net Assets</p> | |
| | | <p>DIVERSIFIED FINANCIALS - 0.1%</p> | |
| | | <p>Asset Management & Custody Banks - 0.1%</p> | |
| 120,000 | BBB/NRApollo Investment Corp., 5.75%, 1/15/16 | | \$ 126,300 |
| | Total Diversified Financials | | \$ 126,300 |
| | | <p>HEALTH CARE EQUIPMENT & SERVICES - 0.8%</p> | |
| | | <p>Health Care Equipment & Services - 0.8%</p> | |
| 1,040,000(c) | B+/NRHologic, Inc., 2.0%, 12/15/37 | | \$ 1,313,650 |
| | | <p>Health Care Services - 0.0%†</p> | |
| 15,000 | B+/B2Omnicare, Inc., 3.25%, 12/15/35 | | \$ 15,760 |
| | Total Health Care Equipment & Services | | \$ 1,329,410 |
| | | <p>MATERIALS - 1.1%</p> | |
| | | <p>Diversified Chemicals - 1.0%</p> | |
| 1,900,000(i) | B+/NRHercules, Inc., 6.5%, 6/30/29 | | \$ 1,738,500 |
| | | <p>Diversified Metals & Mining - 0.1%</p> | |
| 100,000 | BB/NRVedanta Resources Jersey, Ltd., 5.5%, 7/13/16 | | \$ 102,250 |
| | Total Materials | | \$ 1,840,750 |
| | | <p>PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES - 0.1%</p> | |
| | | <p>Biotechnology - 0.1%</p> | |
| 250,000 | NR/NRCorsicanto, Ltd., 3.5%, 1/15/32 | | \$ 197,656 |
| | Total Pharmaceuticals, Biotechnology & Life | | \$ 197,656 |

Sciences

| | | | | |
|-----|------------|-----------|--|--------------|
| | | | SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT - 0.1% Semiconductors - 0.1% | |
| | 250,000 | NR/NR | ReneSola, Ltd., 4.125%, 3/15/18 (144A) | \$ 199,375 |
| | | | Total Semiconductors & Semiconductor Equipment | \$ 199,375 |
| | | | TOTAL CONVERTIBLE BONDS & NOTES (Cost \$2,705,970) | \$ 3,693,491 |
| | | | SOVEREIGN DEBT OBLIGATIONS - 1.7% of Net Assets | |
| | 364,720 | CCC-/NR | Province of Salta Argentina, 9.5%, 3/16/22 (144A) | \$ 359,249 |
| | | | Brazil - 0.1% | |
| BRL | 500,000 | BBB-/Baa2 | Brazilian Government International Bond, 10.25%, 1/10/28 | \$ 224,828 |
| | | | Ghana - 0.4% | |
| GHS | 600,000 | NR/NR | Ghana Government Bond, 19.24%, 5/30/16 | \$ 159,867 |
| GHS | 150,000 | NR/NR | Ghana Government Bond, 26.0%, 6/5/17 | 43,429 |
| | 500,000 | B/B2 | Republic of Ghana, 7.875%, 8/7/23 (144A) | 484,060 |
| | | | | \$ 687,356 |
| | | | Mexico - 0.5% | |
| MXN | 500,000 | A/A3 | Mexican Bonos, 7.5%, 6/3/27 | \$ 42,341 |
| MXN | 8,870,000 | A/A3 | Mexican Bonos, 7.75%, 11/13/42 | 745,028 |
| MXN | 308,408 | A/A3 | Mexican Udibonos, 3.5%, 12/14/17 | 25,437 |
| | | | | 812,806 |
| | | | Nigeria - 0.4% | |
| NGN | 79,000,000 | NR/NR | Nigeria Government Bond, 16.0%, 6/29/19 | \$ 575,802 |

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

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USD (\$)

| | | |
|---------|--|--------------|
| 100,000 | Ukraine - 0.1% CCC/Caa3 Ukraine Government International Bond, 6.75%, 11/14/17 (144A) | \$ 95,050 |
| | TOTAL SOVEREIGN DEBT OBLIGATIONS (Cost \$2,964,525) | \$ 2,755,091 |

Shares Value

| | | |
|------------------|---|------------|
| | COMMON STOCKS - 0.8% of Net Assets | |
| | DIVERSIFIED FINANCIALS - 0.0%† Other Diversified Financial Services - 0.0%† BTA Bank JSC (G.D.R.) | \$ 439 |
| 731(j) | Total Diversified Financials | \$ 439 |
| | ENERGY - 0.0%† Oil & Gas Exploration & Production - 0.0%† Halcon Resources Corp. | \$ 7,931 |
| 1,333(j) | Total Energy | \$ 7,931 |
| | MATERIALS - 0.1% Diversified Metals & Mining - 0.1% Mirabela Nickel, Ltd. | \$ 162,273 |
| AUD 1,587,442(j) | Total Materials | \$ 162,273 |
| | SOFTWARE & SERVICES - 0.0%† Systems Software - 0.0%† Perseus Holding Corp. | \$ 3,171 |
| 2,114(j) | Total Software & Services | \$ 3,171 |

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| | | | |
|---|---------------|---|--------------|
| | | TRANSPORTATION - 0.7% | |
| | | Air Freight & Logistics - 0.6% | |
| - | 943(j) | CEVA Holdings LLC | \$ 1,037,641 |
| | | Marine - 0.1% | |
| | 247,509(d)(j) | Horizon Lines, Inc., Class A | \$ 91,578 |
| | | Total Transportation | \$ 1,129,219 |
| | | TOTAL COMMON STOCKS | |
| | | (Cost \$1,600,634) | \$ 1,303,033 |
| | | CONVERTIBLE PREFERRED STOCKS - 0.5% of Net Assets | |
| | | DIVERSIFIED FINANCIALS - 0.3% | |
| | | Other Diversified Financial Services - 0.3% | |
| | 470(f) | Bank of America Corp., 7.25 | \$ 542,850 |
| | | Total Diversified Financials | \$ 542,850 |
| | | ENERGY - 0.2% | |
| | | Oil & Gas Exploration & Production - 0.2% | |
| | 200(f)(j) | Halcon Resources Corp., 5.75 | \$ 220,000 |
| | | Total Energy | \$ 220,000 |
| | | TOTAL CONVERTIBLE PREFERRED STOCKS (Cost \$524,900) | \$ 762,850 |
| | | PREFERRED STOCKS - 4.0% of Net Assets | |
| | | BANKS - 0.3% | |
| | | Diversified Banks - 0.3% | |
| | 500(b)(f) | AgStar Financial Services ACA, 6.75 | \$ 510,125 |
| | | Total Banks | \$ 510,125 |

| | | |
|-----------|------------------------------|--------------|
| | DIVERSIFIED FINANCIALS | |
| | - 0.7% | |
| | Other Diversified Financial | |
| | Services - 0.7% | |
| 40,675(b) | GMAC Capital Trust I, 8.125 | \$ 1,105,547 |
| | Total Diversified Financials | \$ 1,105,547 |

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Pioneer Diversified High Income Trust
 Schedule of Investments | 7/31/14 (unaudited)

| Shares | | Value |
|----------------|-------------------------------|----------------|
| | INSURANCE - 3.0% | |
| | Reinsurance - 3.0% | |
| 673,438 (d)(k) | Altair Re | \$ 841,393 |
| 2,500,00(d)(k) | Altair Re II, Ltd. | 2,603,250 |
| 15,000(d)(k) | Lorenz Re, Ltd. | 1,575,750 |
| | | \$ 5,020,393 |
| | Total Insurance | \$ 5,020,393 |
| | | |
| | SOFTWARE & SERVICES - | |
| | 0.0%† | |
| | Data Processing & Outsourced | |
| | Services - 0.0%† | |
| 1,110(d)(k) | Perseus Holding Corp., | |
| | 14.0 (144A) | \$ 91,020 |
| | Total Software & Services | \$ 91,020 |
| | | |
| | TOTAL PREFERRED | |
| | STOCKS | |
| | (Cost \$6,098,684) | \$ 6,727,085 |
| | | |
| | RIGHT/WARRANT - 0.0% | |
| | of Net Assets | |
| | | |
| | AUTOMOBILES & | |
| | COMPONENTS – 0.0%† | |
| | Auto Parts & Equipment - | |
| | 0.0%† | |
| 86(d)(j) | Lear Corp., Expires 11/9/14 | \$ 16,237 |
| | Total Automobiles & | |
| | Components | \$ 16,237 |
| | | |
| | TOTAL RIGHT/WARRANT | |
| | (Cost \$4,645) | \$ 16,237 |
| | | |
| | TOTAL INVESTMENTS IN | |
| | SECURITIES - 136.5% | |
| | (Cost - \$222,081,570) (l)(m) | \$ 226,992,150 |

| | | |
|-----------|---|-----------------|
| | WRITTEN PUT OPTION | |
| | - 0.0%† | |
| (672,138) | U.S. Dollar versus Turkish Lira | \$ (649) |
| | TOTAL WRITTEN PUT OPTION | |
| | (Cost \$(11,073)) | \$ (649) |
| | OTHER ASSETS AND LIABILITIES | |
| | -(36.5)% | \$ (60,729,187) |
| | NET ASSETS APPLICABLE TO COMMON SHAREOWNERS | |
| | -100.0% | \$ 166,262,314 |

† Amount rounds less than 0.1%

NR Security not rated by S&P or Moody's.
 WR Rating withdrawn by either S&P or Moody's.
 (144A) Security is exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold normally to qualified institutional buyers in a transaction exempt from registration. At July 31, 2014, the value of these securities amounted to \$121,098,804, or 72.8% of total net assets applicable to common shareowners.

- * Senior secured floating rate loan interests in which the Trust invests generally pay interest at rates that are periodically redetermined by reference to a base lending plus a premium. These base lending rates are generally (i) the lending rate offered by one or more major European banks, such as LIBOR (London InterBank Offered Rate), (ii) the prime rate offered by one or more major United States banks, (iii) the certificate of deposit or (iv) other base lending rates used by commercial lenders. The interest rate shown is the rate accruing at July 31, 2014.
- (a) Floating rate note. The rate shown is the coupon rate at July 31, 2014.
- (b) The interest rate is subject to change periodically. The interest is shown is the rate at July 31, 2014.
- (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, 2014.
- (d) Indicates a security that has been deemed as illiquid. As of July 31, 2014 the aggregate cost of illiquid securities in the Trust's portfolio was \$26,288,386. As of that date, the aggregate value of illiquid securities in the Trust's portfolio of \$25,393,378 represented 15.3% of total net assets applicable to common shareowners.
- (e) Security is in default and is non income producing.
- (f) Security is perpetual in nature and has no stated maturity date.
- (g)

Payment in Kind (PIK) security which may pay interest in the form of additional principal amount.

- (h) Security issued with a zero coupon. Income is recognized through accretion of discount.
- (i) Security is priced as a unit.
- (j) Non-income producing.

Pioneer Diversified High Income Trust
Schedule of Investments | 7/31/14 (unaudited)

- (k) At July 31, 2014, the net unrealized appreciation on investments based on cost for federal tax purposes of \$224,480,788 was as follows:

| | |
|--|---------------|
| Aggregate gross unrealized appreciation for all investments in which there is an excess of value over tax cost | \$ 11,630,225 |
| Aggregate gross unrealized depreciation for all investments in which there is an excess of tax cost over value | (9,118,863) |
| Net unrealized appreciation | \$ 2,511,362 |

For financial reporting purposes net unrealized appreciation on investments was \$ 4,910,580 and cost of investments aggregated \$222,081,570.

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

| | |
|-----------------------------------|--------|
| United States | 62.7% |
| Bermuda | 7.2 |
| Cayman Islands | 7.0 |
| Luxembourg | 3.6 |
| Ireland | 3.3 |
| Argentina | 2.2 |
| Netherlands | 2.2 |
| Mexico | 1.5 |
| United Kingdom | 1.4 |
| Canada | 1.3 |
| Austria | 1.2 |
| Brazil | 1.1 |
| Other (individually less than 1%) | 5.3 |
| | 100.0% |

Glossary of Terms:

(G.D.R.) Global Depository Receipt

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

| | | |
|-----|---|---------------------|
| AUD | - | Australian Dollar |
| BRL | - | Brazilian Real |
| CAD | - | Canadian Dollar |
| EUR | - | Euro |
| GBP | - | Great British Pound |
| GHS | - | Ghananian Cedis |
| MXN | - | Mexican Peso |
| NGN | - | Nigerian Naira |
| RUB | - | Russian Ruble |

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Pioneer Diversified High Income Trust
Schedule of Investments | 7/31/14 (unaudited)

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

Level 1 - quoted prices in active markets for identical securities

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

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

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

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

| | Level 1 | Level 2 | Level 3 | Total |
|---|---------|-------------|------------|-------------|
| Asset Backed Securities | \$— | \$2,753,816 | \$266,903 | \$3,020,719 |
| Collateralized Mortgage Obligations | — | 4,055,393 | — | 4,055,393 |
| Commercial Mortgage-Backed Securities | — | 742,997 | — | 742,997 |
| Senior Secured Floating Rate Loan Interests | — | 34,910,236 | — | 34,910,236 |
| Corporate Bonds & Notes | | | | |
| Insurance | | | | |
| Reinsurance | — | 31,697,520 | 16,340,281 | 48,037,801 |
| Materials | | | | |
| Diversified Metals & Mining | — | 2,312,181 | 373,000 | 2,685,181 |
| All Other Corporate Bonds & Notes | — | 118,282,036 | — | 118,282,036 |
| Convertible Bonds & Notes | — | 3,693,491 | — | 3,693,491 |

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| | | | | |
|--|-------------|---------------|--------------|---------------|
| Sovereign Debt Obligations | – | 2,755,091 | – | 2,755,091 |
| Common Stocks | | | | |
| Software & Services | | | | |
| Systems Software | – | 3,171 | – | 3,171 |
| Transportation | | | | |
| Air Freight & Logistics | – | 1,037,641 | – | 1,037,641 |
| All Other Common Stocks | 262,221 | – | – | 262,221 |
| Convertible Preferred Stocks | 762,850 | – | – | 762,850 |
| Preferred Stocks | | | | |
| Banks | | | | |
| Diversified Banks | – | 510,125 | – | 510,125 |
| Insurance | | | | |
| Reinsurance | – | 2,603,250 | 2,417,143 | 5,020,393 |
| Software & Services | | | | |
| Data Processing & Outsourced Services | – | 91,020 | – | 91,020 |
| All Other Preferred Stocks | 1,105,547 | – | – | 1,105,547 |
| Right/Warrant: | 16,237 | – | – | 16,237 |
| Total Investments in Securities | \$2,146,855 | \$205,447,968 | \$19,397,327 | \$226,992,150 |
| Other Financial Instruments | | | | |
| Net appreciation on Forward Foreign Currency | | | | |
| Contracts | \$– | \$104,579 | \$– | \$104,579 |
| Written Put Option | – | (649 |) | (649 |
| Total Other Financial Instruments | \$– | \$103,930 | \$– | \$103,930 |

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

| Balance as of 4/30/14 | Realized gain (loss) | Change in Unrealized appreciation (depreciation) | Purchases | Sales | Accrued discounts/in premiums | Transfers to Level 3* | Transfers out of Level 3* | Balance as of 7/31/14 |
|-----------------------------|----------------------------|---|-----------|-------|-------------------------------------|-----------------------------|---------------------------------|-----------------------------|
|-----------------------------|----------------------------|---|-----------|-------|-------------------------------------|-----------------------------|---------------------------------|-----------------------------|

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| | | | | | | | | | |
|-------------|--------------|-----------|-------------|-------------|---------------|----------|-----------|---------------|------------|
| Asset | | | | | | | | | |
| Backed | | | | | | | | | |
| Securities | \$- | \$- | \$- | \$- | \$- | \$- | \$266,903 | \$- | \$266,903 |
| Corporate | | | | | | | | | |
| Bonds & | | | | | | | | | |
| Notes | | | | | | | | | |
| Insurance | | | | | | | | | |
| Reinsurance | 8,046,566 | - | 21,345 | 8,227,125 | - | 45,245 | - | - | 16,340,2 |
| Property & | | | | | | | | | |
| Casualty | | | | | | | | | |
| Insurance | 3,588,313 | - | 205,212 | - | - | - | - | (3,793,525) | - |
| Materials | | | | | | | | | |
| Diversified | | | | | | | | | |
| Metals & | | | | | | | | | |
| Mining | 146,250 | - | 3,750 | 423,000 | (200,000) | - | - | - | 373,000 |
| Preferred | | | | | | | | | |
| Stocks | | | | | | | | | |
| Insurance | | | | | | | | | |
| Reinsurance | 6,852,231 | 152,745 | (331,838) | - | (1,652,745) | - | - | (2,603,250) | 2,417,14 |
| Total | \$18,633,360 | \$152,745 | \$(101,531) | \$8,650,125 | \$(1,852,745) | \$45,245 | \$266,903 | \$(6,396,775) | \$19,397,3 |

* Transfers are calculated on the end of period value

Net change in unrealized depreciation of Level 3 investments still held and considered Level 3 at 7/31/14: \$(188,878).

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

| Currency | Net Contracts to Receive/ (Deliver) | In Exchange for US\$ | Settlement Date | US\$ Value | Net Unrealized Appreciation/ (Depreciation) |
|----------|--|----------------------------|--------------------|----------------|--|
| EUR | (4,652,994) | \$ (6,305,672) | 10/28/14 | \$ (6,231,777) | \$ 73,895 |
| EUR | (1,383,642) | (1,909,057) | 04/24/15 | (1,854,785) | 54,271 |
| EUR | 490,058 | 679,364 | 04/24/15 | 656,927 | (22,436) |
| GBP | (459,060) | (773,629) | 09/08/14 | (774,780) | (1,151) |
| Total | | | | | \$ 104,579 |

| | | |
|--|------------------------|----------------------|
| | Number of Contracts | Premiums Received |
| Options open at beginning of period | \$ 672,138 | \$ 11,073 |
| Options written | - | - |

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| | | |
|--|------------|-----------|
| Options terminated in closing transactions | | |
| Options expired | - | - |
| Options open at end of period | \$ 672,138 | \$ 11,073 |

At July 31, 2014, the Trust had an unfunded loan commitment amounting to \$30,958 (excluding unrealized appreciation on this commitment of \$495 as of July 31, 2014) which could be extended at the option of the borrower, pursuant to the following loan agreement:

| Borrower | Par | Cost | Value | Unrealized Appreciation |
|---|----------|----------|----------|-------------------------|
| SI Organization, Inc. Delayed Draw Term Loan | \$30,958 | \$30,656 | \$31,151 | \$ 495 |

The Trust had the following bridge loan outstanding at July 31, 2014:

| Borrower | Par | Cost | Value | Unrealized Appreciation (Depreciation) |
|---------------------------------------|-----------|-----------|-----------|--|
| Level 3 Financing Inc. Bridge Loan | \$700,000 | \$700,000 | \$700,000 | \$ - |

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/ Mark Goodwin ----- Mark Goodwin, Executive Vice President Date September 29, 2014 Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated. By (Signature and Title)* /s/ Mark Goodwin ----- Mark Goodwin, Executive Vice President Date September 29, 2014 By (Signature and Title)* /s/ Mark Bradley ----- Mark Bradley, Treasurer Date September 29, 2014 * Print the name and title of each signing officer under his or her signature.