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Pioneer Diversified High Income Trust
Form N-Q
March 30, 2012

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

FORM N-Q

CERTIFIED SHAREHOLDER REPORT OF REGISTERED
MANAGEMENT INVESTMENT COMPANIES

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, 2012

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 270.30b-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.

Pioneer Diversified High Income Trust – January 31, 2012 N-Q

Principal Amount USD \$	S&P / Moody's Ratings		Value
		ASSET-BACKED SECURITIES — 1.3% OF NET ASSETS	
246,741(a)	AA+/Baa2	ACE Securities Corp., 1.176%, 12/25/34	\$ 173,432
1,024,450(a)	B-/Caa1	Aircraft Finance Trust, 0.765%, 5/15/24 (144A)	501,980
15,176(a)	B-/Ba3	Aircraft Finance Trust, 0.785%, 5/15/24 (144A)	13,962
450,000(a)	BB/A2	Bear Stearns Asset-Backed Securities Trust, 1.326%, 10/25/34	304,180
699,000(a)	CC/Caa2	Carrington Mortgage Loan Trust, 0.476%, 2/25/37	392,033
119,887	BB/Ba2	Continental Airlines, Inc., Series 981B, 6.748%, 9/15/18	113,893
464,491(a)	CC/NR	Countrywide Asset-Backed Certificates, 0.726%, 3/25/47 (144A)	184,531
150,000	BBB-/Baa1	Dominos Pizza Master Issuer LLC, 5.261%, 4/25/37 (144A)	150,375
145,958(a)	B-/B3	GSAMP Trust, 0.406%, 1/25/37	129,156
512,070(a)	C/Ca	Lehman XS Trust, 0.626%, 12/25/35	137,700
		TOTAL ASSET-BACKED SECURITIES (Cost \$2,436,538)	\$ 2,101,242
		COLLATERALIZED MORTGAGE OBLIGATIONS — 0.8% OF NET ASSETS	
		BANKS — 0.8%	
		Thriffs & Mortgage Finance — 0.8%	
146,295(a)	NR/NR	Banc of America Funding Corp., 0.361%, 5/20/47	\$ 144,465
214,130(a)	C/C	Countrywide Home Loans, 0.626%, 3/25/35	42,113
461,017(a)	C/C	Downey Savings and Loan Association Mortgage Loan Trust, 0.651%, 10/19/45	137,726
40,731(a)	D/C	Downey Savings and Loan Association Mortgage Loan Trust, 0.701%, 10/19/45	611
185,300(a)	BB-/NR	GSR Mortgage Loan Trust, Series 2004-3F, 5.718%, 2/25/34	159,131
963,540(a)	AAA/Baa3	Impac CMB Trust, 1.036%, 1/25/35	690,823
77(a)(b)	D/B3		76

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		Impac Secured Assets CMN Owner Trust, 0.366%, 11/25/36	
112,763(a)	CC/NR	WaMu Mortgage Pass-Through Certificates, 5.327%, 12/25/36	90,074
			\$ 1,265,019
		Total Banks	\$ 1,265,019
		TOTAL COLLATERALIZED MORTGAGE OBLIGATIONS	
		(Cost \$1,668,480)	\$ 1,265,019
		COMMERCIAL MORTGAGE-BACKED SECURITIES — 0.4% OF NET ASSETS	
		BANKS — 0.3%	
		Investment Banking & Brokerage — 0.2%	
250,000(a)	BB+/A3	Bear Stearns Commercial Mortgage Securities, 5.941%, 9/11/38	\$ 208,788
		Thriffs & Mortgage Finance — 0.1%	
193,420(a)	NR/Ba1	JP Morgan Chase Commercial Mortgage Securities Corp., 0.645%, 11/15/18 (144A)	\$ 166,325
		Total Banks	\$ 375,113
		DIVERSIFIED FINANCIALS — 0.1%	
		Other Diversified Financial Services — 0.1%	
200,000(a)	BBB-/Baa2	Morgan Stanley Capital I, 0.986%, 12/15/20 (144A)	\$ 176,557
		Total Diversified Financials	\$ 176,557
		TOTAL COMMERCIAL MORTGAGE-BACKED SECURITIES	
		(Cost \$557,606)	\$ 551,670
		CORPORATE BONDS & NOTES — 99.0% OF NET ASSETS	
		ENERGY — 8.0%	
		Coal & Consumable Fuels — 1.8%	
850,000	BB/Ba3	Bumi Capital Pte, Ltd., 12.0%, 11/10/16 (144A)	\$ 922,250
1,200,000	B/Caa1	Foresight Energy Corp., 9.625%, 8/15/17 (144A)	1,260,000
400,000	B+/B2	James River Coal Co., 7.875%, 4/1/19	274,000
500,000	B-/Caa1	Xinergy Corp., 9.25%, 5/15/19 (144A)	405,000
			\$ 2,861,250
		Oil & Gas Drilling — 1.9%	
1,000,000(a)	NR/NR	Aker Drilling ASA, 10.33%, 2/24/16	\$ 181,373
1,000,000	NR/NR	Aker Drilling ASA, 11.0%, 2/24/16	181,373
500,000	NR/NR	Deep Drilling 1 Pte, Ltd., 12.0%, 12/21/15	478,750
1,000,000	CCC+/Caa2	Ocean Rig UDW, Inc., 9.5%, 4/27/16	972,500
670,000	B-/B3	Offshore Group Investments, Ltd., 11.5%, 8/1/15	742,025
500,000	B/NR	Pioneer Drilling Co., 9.875%, 3/15/18	532,500
			\$ 3,088,521
		Oil & Gas Equipment & Services — 1.7%	
1,358,000	B+/B1	American Petroleum Tankers LLC, 10.25%, 5/1/15	\$ 1,402,135
730,000	B-/B3	Expro Finance Luxembourg SCA, 8.5%, 12/15/16 (144A)	662,475
330,000	B-/Caa1	Forbes Energy Services, Ltd., 9.0%, 6/15/19	315,150

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65,067(b)	NR/NR	Nexus 1 Pte., Ltd., 10.5%, 3/7/12 (144A)	65
1,000,000 (a)(b)	NR/NR	Sevan Marine ASA, 12.65%, 10/24/12 (144A)	262,201
			\$ 2,642,026
		Oil & Gas Exploration & Production — 2.0%	
505,000	BB-/B2	Berry Petroleum Co., 10.25%, 6/1/14	\$ 574,437
444,000	B/B2	Linn Energy LLC, 11.75%, 5/15/17	502,830
800,000	B+/NR	MIE Holdings Corp., 9.75%, 5/12/16 (144A)	736,000
1,000,000	NR/NR	Norwegian Energy Co., AS, 12.9%, 11/20/14	405,422
280,000	CCC+/Caa1	Petrobakken Energy, Ltd., 8.625%, 2/1/20 (144A)	286,300
240,000	B-/B3	Quicksilver Resources, Inc., 7.125%, 4/1/16	229,200
472,000	B+/Caa1	Rosetta Resources, Inc., 9.5%, 4/15/18	509,760
			\$ 3,243,949
		Oil & Gas Refining & Marketing — 0.3%	
500,000	BB-/B1	Holly Energy Partners LP, 6.25%, 3/1/15	\$ 500,000
		Oil & Gas Storage & Transportation — 0.3%	
450,000(a)	BB/Ba1	Southern Union Co., 3.564%, 11/1/66	\$ 428,625
		Total Energy	\$ 12,764,371
		MATERIALS — 12.8%	
		Aluminum — 0.8%	
1,386,670(a)(c)	B/B2	Noranda Aluminum Acquisition Corp., 4.659%, 5/15/15	\$ 1,265,565
		Building Products — 0.1%	
1,000,000 (a)(d)	CCC+/NR	C10 - EUR Capital SPV, Ltd., 6.277%	\$ 125,669
		Commodity Chemicals — 0.2%	
300,000	NR/NR	Monthell Finance Co., BV, 8.1%, 3/15/27 (144A)	\$ 336,000
		Construction Materials — 0.4%	
865,000	C/Caa3	AGY Holding Corp., 11.0%, 11/15/14	\$ 354,650
300,000(a)(d)	CCC+/NR	C8 Capital SPV, Ltd., 6.64% (144A)	171,000
100,000	B-/NR	Cemex SAB de CV, 9.0%, 1/11/18 (144A)	87,000
			\$ 612,650
		Diversified Chemicals — 1.1%	
1,000,000	CC/Caa1	Ineos Group Holdings Plc, 7.875%, 2/15/16 (144A)	\$ 1,436,207
275,000	CC/Caa1	Momentive Performance Materials, Inc., 9.0%, 1/15/21	248,875
			\$ 1,685,082
		Diversified Metals & Mining — 1.1%	
650,000	B-/B2	Mirabela Nickel, Ltd., 8.75%, 4/15/18 (144A)	\$ 565,500
428,000	BBB/Baa2	Teck Resources, Ltd., 10.25%, 5/15/16	491,772
750,000	BB/Ba3	Vedanta Resources Plc, 9.5%, 7/18/18 (144A)	667,500
			\$ 1,724,772
		Metal & Glass Containers — 1.5%	
503,330(c)	B-/Caa1	Ardagh Finance SA, 11.125%, 6/1/18 (144A)	\$ 429,089
1,000,000 (c)	B-/B3	Ardagh Glass Finance Plc, 8.75%, 2/1/20 (144A)	303,536
1,000,000 (c)	BB-/Ba3	Ardagh Glass Finance Plc, 9.25%, 7/1/16 (144A)	358,843
175,000	CCC+/B3	BWAY Holdings Co., 10.0%, 6/15/18	190,750
1,113,298(c)	CCC+/Caa1	BWAY Parent Co., Inc., 10.125%, 11/1/15	1,085,118

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			\$ 2,367,336
		Paper Packaging — 1.6%	
750,103(c)(e)	NR/NR	Corp Durango SAB de CV, 7.0%, 8/27/16	\$ 566,328
700,000	B-/Caa1	Graham Packaging Co., Inc., 9.875%, 10/15/14	714,000
500,000	NR/B3	Pretium Packaging LLC, 11.5%, 4/1/16	495,000
750,000	NR/NR	U.S. Corrugated, Inc., 10.0%, 6/1/13	768,750
			\$ 2,544,078
		Paper Products — 1.6%	
459,000	BB-/B1	ABI Escrow Corp., 10.25%, 10/15/18 (144A)	\$ 517,522
500,000	B+/B1	Appleton Papers, Inc., 10.5%, 6/15/15 (144A)	505,000
200,000	CCC+/B3	Appleton Papers, Inc., 11.25%, 12/15/15	180,000
260,000	BB/Ba3	Clearwater Paper Corp., 10.625%, 6/15/16	291,200
580,000	CCC+/Caa1	Exopack Holdings Corp., 10.0%, 6/1/18	609,000
186,000	B+/Ba3	Grupo Papelero Scribe SA, 8.875%, 4/7/20 (144A)	159,960
344,000	B+/B3	Mercer International, Inc., 9.5%, 12/1/17	356,900
			\$ 2,619,582
		Precious Metals & Minerals — 0.3%	
500,000	BB-/Ba3	ALROSA Finance SA, 8.875%, 11/17/14 (144A)	\$ 547,500
		Steel — 4.1%	
1,245,000	CCC+/Caa2	Algoma Acquisition Corp., 9.875%, 6/15/15 (144A)	\$ 1,070,700
750,000	B+/B3	AM Castle & Co., 12.75%, 12/15/16 (144A)	778,125
250,000	BB/B2	APERAM, 7.375%, 4/1/16 (144A)	218,750
350,000	B/B3	Atkore International, Inc., 9.875%, 1/1/18	346,500
450,000	B+/B3	Essar Steel Algoma, Inc., 9.375%, 3/15/15 (144A)	447,750
250,000	B+/B1	Evraz Group SA, 8.875%, 4/24/13 (144A)	261,563
250,000	B+/B1	Evraz Group SA, 9.5%, 4/24/18 (144A)	267,187
900,000	NR/B2	Metinvest BV, 8.75%, 2/14/18 (144A)	783,000
600,000	NR/B2	Metinvest BV, 10.25%, 5/20/15 (144A)	582,000
850,000	B/B2	Optima Specialty Steel, Inc., 12.5%, 12/15/16 (144A)	871,250
920,000	CCC+/Caa1	Ryerson, Inc., 12.0%, 11/1/15	929,200
EUR 80,000	CC/Caa2	Zlomrex International Finance SA, 8.5%, 2/1/14 (144A)	48,762
			\$ 6,604,787
		Total Materials	\$ 20,433,021
		CAPITAL GOODS — 6.3%	
		Aerospace & Defense — 1.1%	
600,000	B/B3	ADS Tactical, Inc., 11.0%, 4/1/18 (144A)	\$ 618,000
1,170,000	B-/B2	DynCorp International, Inc., 10.375%, 7/1/17 (144A)	1,032,525
90,000	BB-/Ba3	GeoEye, Inc., 9.625%, 10/1/15	99,900
			\$ 1,750,425
		Building Products — 0.2%	
365,000	BB-/B2	USG Corp., 9.75%, 8/1/14 (144A)	\$ 388,725
		Construction & Engineering — 1.0%	
900,000	B+/B1	Empresas ICA S.A.B. de C.V., 8.9%, 2/4/21 (144A)	\$ 875,250
850,000	B-/Caa2	New Enterprise Stone & Lime Co., 11.0%, 9/1/18 (144A)	726,750
			\$ 1,602,000

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		Construction & Farm Machinery & Heavy Trucks — 0.9%	
720,000	B+/Caa1	American Railcar Industries, Inc., 7.5%, 3/1/14	\$ 727,200
750,000	BB/Ba3	Lonking Holdings, Ltd., 8.5%, 6/3/16 (144A)	682,998
			\$ 1,410,198
		Electrical Components & Equipment — 0.5%	
750,000	B/B2	WireCo WorldGroup, 10.0%, 5/15/17 (144A)	\$ 755,625
		Industrial Conglomerates — 0.1%	
90,000	NR/NR	Little Traverse Bay Bands of Odawa Indians, 9.0%, 8/31/20 (144A)	\$ 76,500
EURO 100,000	BB-/Ba3	Mark IV USA/EURO LUX, 8.875%, 12/15/17 (144A)	132,869
			\$ 209,369
		Industrial Machinery — 1.1%	
500,000(b)	NR/NR	Indalex Holding Corp., 11.5%, 2/1/14	\$ 1,875
335,000	B/Caa1	Liberty Tire Recycling, 11.0%, 10/1/16 (144A)	313,225
875,000	CCC+/Caa2	Mueller Water Products, Inc., 7.375%, 6/1/17	835,625
665,000	B+/NR	WPE International Cooperatief UA, 10.375%, 9/30/20 (144A)	625,100
			\$ 1,775,825
		Trading Companies & Distributors — 1.4%	
150,000	B/B2	Avis Budget Car Rental LLC/Avis Budget Finance, Inc., 9.625%, 3/15/18	\$ 163,875
1,090,000	B-/B3	Intcomex, Inc., 13.25%, 12/15/14	1,027,325
1,000,000	B/B1	Wesco Distribution, Inc., 7.5%, 10/15/17	1,020,000
			\$ 2,211,200
		Total Capital Goods	\$ 10,103,367
		COMMERCIAL & PROFESSIONAL SERVICES — 0.9%	
		Diversified Support Services — 0.2%	
400(f)	NR/Caa2	MSX International, Ltd., UK, 12.5%, 4/1/12 (144A)	\$ 339,000
		Environmental & Facilities Services — 0.2%	
700,000(b)	NR/NR	Aleris International, Inc., 10.0%, 12/15/16	\$ 7
210,000	BB/B2	Casella Waste Systems, Inc., 11.0%, 7/15/14	228,900
EURO 128,000	CCC+/Caa2	New Reclamation Group Pty., Ltd., 8.125%, 2/1/13 (144A)	110,786
			\$ 339,693
		Security & Alarm Services — 0.5%	
750,000	CCC+/Caa1	WP Rocket Merger Sub, Inc., 10.125%, 7/15/19 (144A)	\$ 708,750
		Total Commercial & Professional Services	\$ 1,387,443
		TRANSPORTATION — 3.2%	
		Air Freight & Logistics — 0.8%	
1,329,000	CCC+/Caa1	CEVA Group Plc, 11.5%, 4/1/18 (144A)	\$ 1,332,322
		Airlines — 1.3%	
250,000	BB+/Ba3	Delta Air Lines, Inc., 6.375%, 7/2/17	\$ 229,375
269,000	BB-/Ba2	Delta Air Lines, Inc., 9.5%, 9/15/14 (144A)	286,485
1,000,000	B+/NR	Gol Finance Co., 9.25%, 7/20/20 (144A)	950,000
500,000	B/NR	Tam Capital 3, Inc., 8.375%, 6/3/21 (144A)	517,500

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			\$ 1,983,360
		Airport Services — 0.3%	
436,500	B/B2	Aeropuertos Argentina 2000 SA, 10.75%, 12/1/20 (144A)	\$ 462,690
		Marine — 0.2%	
375,000	B+/B3	Navios South American Logisitc, 9.25%, 4/15/19 (144A)	\$ 307,500
		Railroads — 0.1%	
263,281(c)	CC/Caa3	Florida East Coast Holdings, 10.5%, 8/1/17 (144A)	\$ 194,828
		Trucking — 0.5%	
425,000	B/Caa1	Swift Services Holdings, Inc., 10.0%, 11/15/18	\$ 462,188
300,000	B/B3	Syncreon Global Ireland, Ltd., 9.5%, 5/1/18 (144A)	284,250
			\$ 746,438
		Total Transportation	\$ 5,027,138
		AUTOMOBILES & COMPONENTS — 2.0%	
		Auto Parts & Equipment — 1.9%	
868,000	B-/Caa1	Allison Transmission, Inc., 11.0%, 11/1/15 (144A)	\$ 916,825
350,000	B/Caa1	International Automotive Components Group S.L., 9.125%, 6/1/18 (144A)	315,000
160,000	CC/Caa1	Stanadyne Corp., 10.0%, 8/15/14	144,000
500,000	CCC-/Caa3	Stanadyne Corp., 12.0%, 2/15/15	468,750
1,174,000	B+/B1	Tower Automotive Holdings USA LLC, 10.625%, 9/1/17 (144A)	1,244,440
			\$ 3,089,015
		Tires & Rubber — 0.1%	
153,000	B+/B1	Goodyear Tire & Rubber Co., 10.5%, 5/15/16	\$ 167,535
		Total Automobiles & Components	\$ 3,256,550
		CONSUMER DURABLES & APPAREL — 3.2%	
		Homebuilding — 1.4%	
530,000	CC/Caa3	Beazer Homes USA, Inc., 9.125%, 6/15/18	\$ 422,675
630,000	B+/Ba3	Desarrolladora Homex SA de CV, 9.5%, 12/11/19 (144A)	628,425
695,000	B+/B1	Meritage Homes Corp., 6.25%, 3/15/15	695,000
500,000	NR/Ba3	Urbi Desarrollos Urbanos Co., 9.75%, 2/3/22 (144A)	501,250
			\$ 2,247,350
		Housewares & Specialties — 1.2%	
500,000	B-/Caa1	Reynolds Group Holdings, Ltd, 9.0%, 4/15/19 (144A)	\$ 497,500
1,000,000	CCC+/B3	Yankee Acquisition Corp., 9.75%, 2/15/17	1,002,500
350,000(c)	CCC+/Caa1	YCC Holdings LLC, 10.25%, 2/15/16 (144A)	333,375
			\$ 1,833,375
		Leisure Products — 0.6%	
244,000	CC/Caa1	Heckler & Koch GmbH, 9.5%, 5/15/18 (144A)	\$ 244,792
1,000,000	B/B2	Icon Health & Fitness, 11.875%, 10/15/16 (144A)	787,500
			\$ 1,032,292
		Total Consumer Durables & Apparel	\$ 5,113,017

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		CONSUMER SERVICES — 3.8%	
		Casinos & Gaming — 2.0%	
500,000(b)	NR/NR	Buffalo Thunder Development Authority, 9.375%, 12/15/14 (144A)	\$ 172,500
EU1,000,000	B/B2	Codere Finance Luxembourg SA, 8.25%, 6/15/15 (144A)	1,504,393
395,000	B+/B2	FireKeepers Development Authority, 13.875%, 5/1/15 (144A)	444,869
1,615,000(b)	NR/NR	Mashantucket Western Pequot Tribe, 8.5%, 11/15/15 (144A)	68,637
EU500,000	B-/B3	Peermont Global, Ltd., 7.75%, 4/30/14 (144A)	546,528
450,000	BB-/B1	Scientific Games International, Inc., 9.25%, 6/15/19	490,500
			\$ 3,227,427
		Hotels, Resorts & Cruise Lines — 0.3%	
400,000	B-/B3	Seven Seas Cruises S de RL LLC, 9.125%, 5/15/19 (144A)	\$ 409,000
		Restaurants — 0.8%	
1,235,000(e)	CCC+/Caa1	Burger King Capital Holdings LLC, 4/15/19 (144A)	\$ 849,062
400,000	B-/B3	Burger King Corp., 9.875%, 10/15/18	440,000
			\$ 1,289,062
		Specialized Consumer Services — 0.7%	
685,000	BB-/Ba3	Service Corp. International, 7.0%, 5/15/19	\$ 739,800
500,000	CCC+/B3	StoneMor Operating LLC, 10.25%, 12/1/17	460,000
			\$ 1,199,800
		Total Consumer Services	\$ 6,125,289
		MEDIA — 4.7%	
		Advertising — 1.6%	
1,100,000	NR/B3	Good Sam Enterprises LLC, 11.5%, 12/1/16	\$ 1,133,000
716,000	B+/B2	MDC Partners, Inc., 11.0%, 11/1/16	772,385
800,000	B-/Caa2	Sitel LLC/Sitel Finance Corp., 11.5%, 4/1/18	584,000
			\$ 2,489,385
		Broadcasting — 1.5%	
182,676	B/B2	CCH II LLC/CCH II Capital Corp., 13.5%, 11/30/16	\$ 210,534
989,556(c)	CCC+/Caa3	Intelsat Bermuda, Ltd., 11.5%, 2/4/17	994,504
200,000	B/B1	Nara Cable Funding, 8.875%, 12/1/18 (144A)	190,000
EU200,000	B/B1	Nara Cable Funding, Ltd., 8.875%, 12/1/18 (144A)	241,520
430,000	B-/Caa1	Telesat Canada, 12.5%, 11/1/17	483,750
EU200,000	B+/B1	TVN Finance Corp II AB, 10.75%, 11/15/17 (144A)	272,282
			\$ 2,392,590
		Movies & Entertainment — 1.2%	
1,710,000	CCC+/Caa1	AMC Entertainment, Inc., 9.75%, 12/1/20 (144A)	\$ 1,688,625
200,000	B-/B3	Production Resource Group, Inc., 8.875%, 5/1/19 (144A)	180,000
			\$ 1,868,625
		Publishing — 0.4%	
600,000	CCC+/Caa2	Cengage Learning Acquisitions, Inc., 10.5%, 1/15/15 (144A)	\$ 436,500

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245,000	B-/Caa1	Interactive Data Corp., 10.25%, 8/1/18	271,337
			\$ 707,837
		Total Media	\$ 7,458,437
		RETAILING — 1.3%	
		Distributors — 0.9%	
1,438,000	B/B2	Minerva Overseas II, Ltd., 10.875%, 11/15/19 (144A)	\$ 1,333,745
		Internet Retail — 0.4%	
640,000	B/B3	Ticketmaster Entertainment, Inc., 10.75%, 8/1/16	\$ 687,200
		Total Retailing	\$ 2,020,945
		FOOD, BEVERAGE & TOBACCO — 4.2%	
		Agricultural Products — 0.8%	
1,127,000	B+/B3	Southern States Cooperative, Inc., 11.25%, 5/15/15 (144A)	\$ 1,196,029
		Packaged Foods & Meats — 2.2%	
650,000	NR/B1	Bertin, Ltd., 10.25%, 10/5/16 (144A)	\$ 663,000
491,000	NR/B2	Corporacion Pesquera Inca SAC, 9.0%, 2/10/17 (144A)	509,413
750,000	B-/B3	FAGE Dairy Industry SA/FAGE USA Dairy Industry, Inc., 9.875%, 2/1/20 (144A)	706,875
224,421(b)(c)	NR/NR	Independencia International, Ltd., 12.0%, 12/30/16 (144A)	224
475,000	B+/B1	Marfrig Overseas, Ltd., 9.5%, 5/4/20 (144A)	404,938
700,000	B+/B1	Marfrig Overseas, Ltd., 9.625%, 11/16/16 (144A)	686,000
300,000	B-/Caa1	Pilgrim's Pride Corp., 7.875%, 12/15/18	285,750
275,000(e)	NR/B1	SA Fabrica de Productos Alimenticios Vigor, 9.25%, 2/23/17 (144A)	263,438
			\$ 3,519,638
		Tobacco — 1.2%	
2,015,000	B/B2	Alliance One International, Inc., 10.0%, 7/15/16	\$ 1,959,587
		Total Food, Beverage & Tobacco	\$ 6,675,254
		HOUSEHOLD & PERSONAL PRODUCTS — 0.2%	
		Personal Products — 0.2%	
300,000	B/B2	Revlon Consumer Products Corp, 9.75%, 11/15/15	\$ 321,000
		Total Household & Personal Products	\$ 321,000
		HEALTH CARE EQUIPMENT & SERVICES — 4.6%	
		Health Care Equipment & Services — 1.0%	
750,000	CCC+/Caa2	Accellent, Inc., 10.0%, 11/1/17	\$ 618,750
875,000	NR/B2	Charger Mercer, Inc., 9.875%, 1/15/19 (144A)	910,000
			\$ 1,528,750
		Health Care Facilities — 0.3%	
600,000	B-/B3	Kindred Healthcare, Inc., 8.25%, 6/1/19	\$ 550,500
26,000	CCC+/Caa1	Vanguard Health Systems, Inc., 2/1/16	16,965
			\$ 567,465
		Health Care Services — 1.7%	
378,000	B-/Caa1	BioScrip, Inc., 10.25%, 10/1/15	\$ 389,340
476,000	CC/Caa2	Gentiva Health Services, Inc., 11.5%, 9/1/18	407,575

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796,459(c)	CCC+/B3	Surgical Care Affiliates, Inc., 8.875%, 7/15/15 (144A)	797,455
1,170,000	CCC+/Caa1	Surgical Care Affiliates, Inc., 10.0%, 7/15/17 (144A)	1,127,587
			\$ 2,721,957
		Health Care Supplies — 1.4%	
750,000	B/Caa1	Bausch & Lomb, Inc., 9.875%, 11/1/15	\$ 785,625
815,000(c)	B-/B3	Biomet, Inc., 10.375%, 10/15/17	884,275
500,000	B-/Caa1	Immucor, Inc., 11.125%, 8/15/19	542,500
			\$ 2,212,400
		Health Care Technology — 0.2%	
275,000	NR/Caa1	Emdeon, Inc., 11.0%, 12/31/19 (144A)	\$ 297,000
		Total Health Care Equipment & Services	\$ 7,327,572
		PHARMACEUTICALS & BIOTECHNOLOGY & LIFE SCIENCES — 1.3%	
		Biotechnology — 0.7%	
300,000	B/Caa1	ConvaTec Healthcare E SA, 10.5%, 12/15/18 (144A)	\$ 292,875
1,043,000	B+/Caa1	Lantheus Medical Imaging, Inc., 9.75%, 5/15/17	837,007
			\$ 1,129,882
		Life Sciences Tools & Services — 0.1%	
131,406(c)	B/Caa1	Catalent Pharma Solutions, Inc., 9.5%, 4/15/15	\$ 135,677
		Pharmaceuticals — 0.5%	
1,215,000	NR/NR	KV Pharmaceutical Co., 12.0%, 3/15/15 (144A)	\$ 859,613
		Total Pharmaceuticals & Biotechnology & Life Sciences	\$ 2,125,172
		BANKS — 1.6%	
		Diversified Banks — 1.2%	
400,000(a)(d)	BB+/Ba3	ABN Amro North American Holding Preferred Capital Repackage Trust I, 6.523% (144A)	\$ 300,000
500,000(a)	NR/B2	Banco Macro SA, 9.75%, 12/18/36	400,000
700,000(a)	NR/Ba2	Banco Macro SA, 10.75%, 6/7/12	476,000
525,000	B/B2	BCO de Galicia Y Buenos Aires SA de CV, 8.75%, 5/4/18 (144A)	501,900
BBB0,000	AAA/NR	International Finance Corp., 9.25%, 3/15/13	202,654
			\$ 1,880,554
		Regional Banks — 0.4%	
600,000(a)(d)	BBB/Baa3	PNC Financial Services Group, Inc., 8.25%	\$ 619,505
		Total Banks	\$ 2,500,059
		DIVERSIFIED FINANCIALS — 2.4%	
		Asset Management & Custody Banks — 0.4%	
590,000(a)	BBB-/Baa3	Janus Capital Group, Inc., 6.7%, 6/15/17	\$ 630,622
		Consumer Finance — 0.4%	
610,000	NR/NR	Tarjeta Naranja SA, 9.0%, 1/28/17 (144A)	\$ 598,020
		Investment Banking & Brokerage — 0.2%	
450,000(a)(d)	BB+/Baa2	Goldman Sachs Capital II, 5.793%	\$ 307,125
		Multi-Sector Holdings — 0.3%	
600,000	B/B2	Constellation Enterprises, 10.625%, 2/1/16 (144A)	\$ 573,000
		Specialized Finance — 1.1%	

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425,000	B+/B2	National Money Mart Co., 10.375%, 12/15/16	\$ 465,375
755,000(a)	CCC-/Caa2	NCO Group, Inc., 5.332%, 11/15/13	722,912
510,000	CCC-/Caa3	NCO Group, Inc., 11.875%, 11/15/14	502,350
			\$ 1,690,637
		Total Diversified Financials	\$ 3,799,404
		INSURANCE — 30.4%	
		Insurance Brokers — 2.3%	
250,000	CC/Caa1	Alliant Holdings I, Inc., 11.0%, 5/1/15 (144A)	\$ 260,937
1,175,000	CCC+/Caa1	HUB International Holdings, Inc., 10.25%, 6/15/15 (144A)	1,188,219
615,000	NR/B3	Towergate Finance Plc, 10.5%, 2/15/19 (144A)	618,399
827,000(a)	CC/B3	U.S.I. Holdings Corp., 4.332%, 11/15/14 (144A)	760,840
804,000	CC/Caa1	U.S.I. Holdings Corp., 9.75%, 5/15/15 (144A)	787,920
			\$ 3,616,315
		Multi-Line Insurance — 1.1%	
1,000,000(a)	BB/Baa3	Liberty Mutual Group, Inc., 7.0%, 3/7/67 (144A)	\$ 875,000
670,000(a)	BB/Baa3	Liberty Mutual Group, Inc., 10.75%, 6/15/88 (144A)	854,250
65,000	BB/NR	Sul America Participacoes SA, 8.625%, 2/15/12 (144A)	65,000
			\$ 1,794,250
		Property & Casualty Insurance — 0.0%(g)	
80,000(a)(d)	BB+/Ba2	White Mountains Insurance Group, Ltd., 7.506% (144A)	\$ 74,573
		Reinsurance — 27.0%	
1,000,000(a)	BB+/NR	Akibare, Ltd., 3.438%, 5/22/12 (144A)	\$ 1,001,300
500,000(a)	BB+/NR	Akibare, Ltd., 3.638%, 5/22/12 (144A)	500,950
500,000(a)	B/NR	ATLAS VI Capital, Ltd., 10.856%, 4/6/13 (144A)	659,630
500,000(a)	B-/NR	ATLAS VI Capital, Ltd., 11.616%, 4/7/14 (144A)	662,183
2,000,000(a)	BB+/NR	Blue Fin, Ltd., 4.983%, 4/10/12 (144A)	1,998,400
1,000,000(a)	BB-/NR	Blue Fin, Ltd., 14.067%, 4/16/12 (144A)	1,017,000
1,500,000(a)	BB+/NR	Caelus Re II, Ltd., 6.5%, 5/24/13 (144A)	1,509,450
500,000	BB+/Baa3	Capital One Capital V, 10.25%, 8/15/39	523,125
500,000(a)	BB-/NR	Compass Re, Ltd., 10.301%, 1/8/15 - Series CL2 (144A)	496,100
500,000(a)	B+/NR	Compass Re, Ltd., 11.301%, 1/8/15 - Series CL3 (144A)	494,300
1,000,000(a)	BB+/NR	Foundation Re III, Ltd., 5.051%, 2/25/15	989,400
1,000,000(a)	BB/NR	Foundation Re III, Ltd., 5.801%, 2/3/14 (144A)	995,200
750,000(a)	NR/B1	GlobeCat, Ltd., 6.581%, 1/2/13 (144A)	750,000
350,000(a)	NR/B3	GlobeCat, Ltd., 9.831%, 1/2/13 (144A)	341,215
500,000(a)	BB-/NR	Ibis Re, Ltd., 6.251%, 5/3/13 (144A)	496,650
1,000,000(a)	B/NR	Ibis Re, Ltd., 9.301%, 5/3/13 (144A)	1,001,300
400,000(a)	BB/NR	Ibis Re, Ltd., 10.796%, 5/10/12 (144A)	408,000
1,300,000(a)	B-/NR	Ibis Re II, Ltd., 13.551%, 2/5/15	1,299,090
1,000,000(a)	NR/NR	Kibou, Ltd., 5.326%, 2/16/15 (144A)	1,000,000
1,800,000(a)	BB/NR	Lodestone Re, Ltd., 7.301%, 1/8/14 (144A)	1,778,040
2,000,000(a)	BB-/NR	Lodestone Re, Ltd., 8.301%, 5/17/13 (144A)	1,997,000
1,000,000(a)	BB-/NR	LOMA Reinsurance, Ltd., 10.027%, 12/21/14 (144A)	1,022,300
500,000(a)(b)	D/NR	Mariah Re, Ltd., 6.306%, 1/8/14 (144A)	—
500,000(a)	B/NR	Montana Re, Ltd., 10.284%, 12/7/12 (144A)	496,600
1,000,000(a)	CCC+/NR	Montana Re, Ltd., 12.434%, 1/8/14 (144A)	965,900
750,000(a)	CCC+/NR	Montana Re, Ltd., 13.784%, 12/7/12 (144A)	728,925

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2,000,000(a)	NR/NR	Montana Re, Ltd., 16.934%, 1/8/14 (144A)	1,962,800
250,000(a)	BB-/NR	MultiCat Mexico, Ltd., Series 2009-I Class A, 10.301%, 10/19/12 (144A)	253,300
250,000(a)	B-/NR	MultiCat Mexico, Ltd., Series 2009-I Class B, 10.301%, 10/19/12 (144A)	253,000
250,000(a)	B-/NR	MultiCat Mexico, Ltd., Series 2009-I Class C, 10.301%, 10/19/12 (144A)	252,800
250,000(a)	B-/NR	MultiCat Mexico, Ltd., Series 2009-I Class D, 11.551%, 10/19/12 (144A)	255,350
500,000(a)	BB-/NR	Mystic Re II, Ltd., 12.523%, 3/20/12 (144A)	504,850
1,200,000(a)	BB-/NR	Queen Street II Capital, Ltd., 7.551%, 4/9/14 (144A)	1,187,880
1,000,000(a)	B+/NR	Queen Street III Capital, Ltd., 4.801%, 7/28/14 (144A)	992,700
2,000,000(a)	BB-/NR	Queen Street IV Capital, Ltd., 7.551%, 4/9/15 (144A)	1,933,200
250,000(a)	NR/NR	Residential Reinsurance 2010, Ltd., 7.301%, 6/6/13 (144A)	248,475
1,250,000(a)	NR/NR	Residential Reinsurance 2010, Ltd., 10.801%, 6/6/13 (144A)	1,247,250
1,250,000(a)	B-/NR	Residential Reinsurance 2010, Ltd., 12.051%, 12/6/16 (144A)	1,229,875
250,000(a)	B-/NR	Residential Reinsurance 2010, Ltd., 13.051%, 6/6/13 (144A)	256,400
500,000(a)	B-/NR	Successor X, Ltd., 9.801%, 4/4/13 (144A)	501,000
500,000(a)	NR/B2	Successor X, Ltd., 11.056%, 1/27/15	498,950
1,500,000(a)	B-/NR	Successor X, Ltd., 11.25%, 11/10/15	1,469,700
1,250,000(a)	NR/NR	Successor X, Ltd., 11.801%, 4/4/13 (144A)	1,245,500
2,000,000(a)	B-/NR	Successor X, Ltd., 14.992%, 1/7/14 (144A)	2,003,400
2,000,000(a)	NR/NR	Successor X, Ltd., 16.492%, 1/7/14 (144A)	1,993,200
1,000,000(a)	NR/NR	Successor X, Ltd., 16.551%, 1/27/15 (144A)	1,000,200
500,000(a)	NR/NR	Successor X, Ltd., 16.801%, 4/4/13 (144A)	492,800
			\$ 42,914,688
		Total Insurance	\$ 48,399,826
		REAL ESTATE — 0.4%	
		Real Estate Operating Companies — 0.3%	
33,401(a)	B-/NR	Alto Palermo SA, 11.0%, 6/11/12 (144A)	\$ 7,014
410,000	B-/NR	IRSA Inversiones y Representaciones SA, 8.5%, 2/2/17 (144A)	405,080
			\$ 412,094
		Specialized Real Estate Investment Trusts — 0.1%	
200,000	BB-/Ba3	CNL Lifestyle Properties, Inc., 7.25%, 4/15/19	\$ 185,750
		Total Real Estate	\$ 597,844
		SOFTWARE & SERVICES — 1.2%	
		Application Software — 0.4%	
689,000	B/B3	Allen Systems Group, Inc., 10.5%, 11/15/16 (144A)	\$ 599,430
		Data Processing & Outsourced Services — 0.3%	
404,000	B-/Caa1	First Data Corp., 8.25%, 1/15/21 (144A)	\$ 373,700
91,000	B-/Caa1	First Data Corp., 9.875%, 9/24/15	89,180
			\$ 462,880

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		Systems Software — 0.5%	
827,442(c)(h)	NR/NR	Pegasus Solutions, Inc., 13.0%, 4/15/14 (144A)	\$ 784,001
		Total Software & Services	\$ 1,846,311
		TECHNOLOGY HARDWARE & EQUIPMENT — 0.3%	
		Computer Storage & Peripherals — 0.3%	
415,000	BBB/Baa3	Seagate Technology International, Inc., 10.0%, 5/1/14 (144A)	\$ 474,138
		Total Technology Hardware & Equipment	\$ 474,138
		TELECOMMUNICATION SERVICES — 3.8%	
		Alternative Carriers — 1.1%	
750,000	BB-/NR	PAETEC Holding Corp., 8.875%, 6/30/17	\$ 818,438
505,000	B+/NR	PAETEC Holding Corp., 9.5%, 7/15/15	530,250
350,000	NR/NR	PAETEC Holding Corp., 9.875%, 12/1/18	391,125
			\$ 1,739,813
		Integrated Telecommunication Services — 1.2%	
700,000	B/NR	Bakrie Telecom Tbk PT, 11.5%, 5/7/15 (144A)	\$ 455,000
910,000	CC/Caa1	Broadview Networks Holdings, Inc., 11.375%, 9/1/12	764,400
388,000	CCC+/B3	Cincinnati Bell, Inc., 8.75%, 3/15/18	373,450
300,000	BB/Ba2	Frontier Communications Corp., 8.75%, 4/15/22	297,000
			\$ 1,889,850
		Wireless Telecommunication Services — 1.5%	
300,000	NR/Caa1	Digicel Group, Ltd., 10.5%, 4/15/18 (144A)	\$ 315,750
750,000	B+/B2	NII Capital Corp, 10.0%, 8/15/16	853,125
1,115,000	BB/Ba3	OJSC Vimpel Communications Via VIP Ireland, Ltd., 9.125%, 4/30/18 (144A)	1,187,475
			\$ 2,356,350
		Total Telecommunication Services	\$ 5,986,013
		UTILITIES — 2.4%	
		Electric Utilities — 1.0%	
750,000	B-/NR	Cia de Transporte de Energia Electrica de Alta Tension S.A., 9.75%, 8/15/21 (144A)	\$ 630,000
419,000	NR/B2	Empresa Distribuidora Y Comercializadora Note SA, 9.75%, 10/25/22 (144A)	347,770
225,000	BB/Ba1	PNM Resources, Inc., 9.25%, 5/15/15	248,625
240,000	CC/B2	Texas Competitive Electric Holdings LLC, 11.5%, 10/1/20 (144A)	181,200
510,000	C/Caa3	Texas Competitive Electric Holdings LLC, 15.0%, 4/1/21	234,600
			\$ 1,642,195
		Gas Utilities — 0.7%	
1,135,000	B/B2	Transportadora de Gas del Sur SA, 7.875%, 5/14/17 (144A)	\$ 1,078,250
		Independent Power Producers & Energy Traders — 0.7%	
500,000	BB-/Ba3	Intergen NV, 9.0%, 6/30/17 (144A)	\$ 530,000
500,000	NR/B2	Star Energy Geothermal (Wayang Windu), Ltd., 11.5%, 2/12/15 (144A)	548,760

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			\$ 1,078,760
		Total Utilities	\$ 3,799,205
		TOTAL CORPORATE BONDS & NOTES (Cost \$162,430,237)	\$ 157,541,376
		CONVERTIBLE BONDS & NOTES — 3.3% OF NET ASSETS	
		MATERIALS — 1.0%	
		Diversified Chemicals — 1.0%	
1,900(f)	B+/NR	Hercules, Inc., 6.5%, 6/30/29	\$ 1,549,640
		Total Materials	\$ 1,549,640
		TRANSPORTATION — 0.3%	
		Marine — 0.3%	
539,999	NR/NR	Horizon Lines, Inc., Series A, 6.0%, 4/15/17	\$ 413,099
150,000(i)	NR/NR	Horizon Lines, Inc., Series B, 6.0%, 4/15/17	105,750
		Total Transportation	\$ 518,849
		MEDIA — 0.4%	
		Movies & Entertainment — 0.4%	
659,000	B-/NR	Live Nation, Inc., 2.875%, 7/15/27	\$ 611,223
		Total Media	\$ 611,223
		HEALTH CARE EQUIPMENT & SERVICES — 1.0%	
		Health Care Equipment & Services — 0.8%	
1,040,000(e)	BB+/NR	Hologic, Inc., 2.0%, 12/15/37	\$ 1,233,700
		Health Care Facilities — 0.2%	
405,000	B/NR	LifePoint Hospitals, Inc., 3.5%, 5/15/14	\$ 427,275
		Health Care Services — 0.0%(g)	
15,000	B+/B2	Omnicare, Inc., 3.25%, 12/15/35	\$ 14,287
		Total Health Care Equipment & Services	\$ 1,675,262
		SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT — 0.3%	
		Semiconductors — 0.3%	
150,000	NR/NR	JA Solar Holdings Co., Ltd., 4.5%, 5/15/13	\$ 126,000
250,000	NR/NR	Renesola, Ltd., 4.125%, 3/15/18 (144A)	156,875
271,000	NR/NR	Suntech Power Holdings Co., Ltd., 3.0%, 3/15/13	176,150
		Total Semiconductors & Semiconductor Equipment	\$ 459,025
		TELECOMMUNICATION SERVICES — 0.2%	
		Wireless Telecommunication Services — 0.2%	
250,000	B-/NR	NII Holdings, Inc., 3.125%, 6/15/12	\$ 251,250
		Total Telecommunication Services	\$ 251,250
		DIVERSIFIED FINANCIALS — 0.1%	
		Asset Management & Custody Banks — 0.1%	
120,000	BBB/NR	Apollo Investment Corp., 5.75%, 1/15/16 (144A)	\$ 106,650
		Total Diversified Financials	\$ 106,650
		TOTAL CONVERTIBLE BONDS & NOTES (Cost \$4,336,064)	\$ 5,171,899

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		SOVEREIGN DEBT OBLIGATION — 0.7% OF NET ASSETS	
		Brazil — 0.7%	
BR\$0,000	BBB/Baa2	Brazilian Government International Bond, 10.25%, 1/10/28	\$ 1,122,244
		TOTAL SOVEREIGN DEBT OBLIGATIONS	
		(Cost \$947,047)	\$ 1,122,244
		SENIOR FLOATING RATE LOAN	
		INTERESTS	
		32.9% OF NET ASSETS*	
		ENERGY — 0.7%	
		Coal & Consumable Fuels — 0.6%	
450,000	BB-/B2	Preferred Proppants, LLC, Term Loan B, 7.5%, 12/15/16	\$ 452,250
450,000	NR/NR	PT Bumi Resources, Tbk, Term Loan, 11.295%, 8/7/13	439,313
			\$ 891,563
		Oil & Gas Equipment & Services — 0.1%	
244,741	B-/B2	Hudson Products Holdings, Inc., Term Loan, 8.5%, 8/24/15	\$ 210,477
		Total Energy	\$ 1,102,040
		MATERIALS — 2.7%	
		Diversified Chemicals — 0.7%	
EUR0,612	B/Ba3	Ineos Holdings, Ltd., Facility Term Loan B-1, 7.5%, 12/16/13	\$ 106,782
EUR0,313	B/Ba3	Ineos Holdings, Ltd., Facility Term Loan C-1, 8.0%, 12/16/14	117,378
170,807	B/Ba3	Ineos US Finance LLC, Senior Credit Facility Term Loan B-2, 7.5%, 12/16/13	177,105
188,690	B/Ba3	Ineos US Finance LLC, Senior Credit Facility Term Loan C-2, 8.0%, 12/16/14	195,648
195,956	BB+/Ba1	Solutia, Inc., Term Loan 1, 3.5%, 8/1/17	196,544
346,500	B+/B2	Univar, Inc., Term Loan B, 5.0%, 6/30/17	343,122
			\$ 1,136,579
		Forest Products — 0.9%	
1,500,000	B+/Ba3	Ainsworth Lumber Co., Ltd., Term Loan, 5.313%, 6/26/14	\$ 1,353,282
		Paper Packaging — 0.2%	
378,626	BBB-/Ba2	Graphic Packaging International, Inc., Incremental Term Loan, 3.142%, 5/16/14	\$ 379,898
		Paper Products — 0.3%	
462,675	B/B1	Exopack LLC/Cello Foil Products, Inc., Term Loan B, 6.5%, 5/31/17	\$ 459,783
		Precious Metals & Minerals — 0.1%	
209,250	BB-/B1	Fairmount Minerals, Ltd., Tranche B Term Loan, 5.25%, 3/15/17	\$ 210,296
		Specialty Chemicals — 0.5%	
250,000	BB+/Ba1	Chemtura Corp., Facility Term Loan, 5.5%, 8/29/16	\$ 252,500
351,264	BB/Ba2	Huntsman International LLC, Extended Term Loan B, 2.904%, 4/19/17	347,049
200,000	BB-/B1	Taminco Global Chemical Corp., Dollar Term Loan, 0.0%, 2/1/19	200,791

	\$ 800,340
Total Materials	\$ 4,340,178