

PIMCO STRATEGIC INCOME FUND, INC
Form N-Q
May 27, 2016

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:	811-08216
Registrant Name:	PIMCO Strategic Income Fund, Inc.
Address of Principal Executive Offices:	1633 Broadway New York, NY 10019
Name and Address of Agent for Service:	William G. Galipeau 650 Newport Center Drive Newport Beach, CA 92660
Registrant's telephone number, including area code:	(844) 337-4626
Date of Fiscal Year End:	June 30
Date of Reporting Period:	March 31, 2016

Item 1. Schedule of Investments

Schedule of Investments

PIMCO Strategic Income Fund, Inc.

March 31, 2016 (Unaudited)

	PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
INVESTMENTS IN SECURITIES 255.3%		
BANK LOAN OBLIGATIONS 2.4%		
Energy Future Intermediate Holding Co. LLC		
4.250% due 12/19/2016	\$ 7,138	\$ 7,140
iHeartCommunications, Inc.		
7.183% due 01/30/2019	900	618
Sequa Corp.		
5.250% due 06/19/2017	489	337
Total Bank Loan Obligations (Cost \$8,517)		8,095
CORPORATE BONDS & NOTES 23.2%		
BANKING & FINANCE 15.0%		
Barclays Bank PLC		
14.000% due 06/15/2019 (d)	GBP 1,300	2,365
Blackstone CQP Holdco LP		
9.296% due 03/19/2019	\$ 11,636	11,767
BNP Paribas S.A.		
7.375% due 08/19/2025 (d)	2,800	2,712
Cantor Fitzgerald LP		
7.875% due 10/15/2019	930	1,031
Exeter Finance Corp.		
9.750% due 05/20/2019	2,400	2,255
International Lease Finance Corp.		
6.750% due 09/01/2016	2,000	2,033
Jefferies LoanCore LLC		
6.875% due 06/01/2020	1,000	863
KGH Intermediate Holdco LLC		
8.500% due 08/08/2019 (e)	4,360	3,715
Navient Corp.		
5.500% due 01/15/2019	845	834
8.450% due 06/15/2018	1,840	1,978
Pinnacol Assurance		
8.625% due 06/25/2034 (e)	2,600	2,805
Rabobank Group		
6.875% due 03/19/2020	EUR 2,000	2,691
11.000% due 06/30/2019 (d)(g)	\$ 4,166	5,014

Sberbank of Russia Via SB Capital S.A.

6.125% due 02/07/2022 2,000 2,076

SL Green Realty Corp.

7.750% due 03/15/2020 4,500 5,275

Springleaf Finance Corp.

6.500% due 09/15/2017 500 513

6.900% due 12/15/2017 500 518

Vnesheconombank Via VEB Finance PLC

5.942% due 11/21/2023 1,200 1,171

49,616

INDUSTRIALS 3.2%**Caesars Entertainment Operating Co., Inc.**

8.500% due 02/15/2020 ^ 1,334 1,137

9.000% due 02/15/2020 ^ 66 56

CVS Pass-Through Trust

7.507% due 01/10/2032 858 1,036

Enterprise Inns PLC

6.875% due 05/09/2025 GBP 20 29

Forbes Energy Services Ltd.

9.000% due 06/15/2019 \$ 240 101

iHeartCommunications, Inc.

9.000% due 03/01/2021 400 280

Millar Western Forest Products Ltd.

8.500% due 04/01/2021 48 20

Rockies Express Pipeline LLC

6.875% due 04/15/2040 213 179

Spanish Broadcasting System, Inc.

12.500% due 04/15/2017 1,000 985

UAL Pass-Through Trust

6.636% due 01/02/2024 (g) 1,777 1,864

9.750% due 07/15/2018 (g) 323 340

10.400% due 05/01/2018 (g) 945 983

UCP, Inc.

8.500% due 10/21/2017 3,700 3,717

10,727

UTILITIES 5.0%**AK Transneft OJSC Via TransCapitalInvest Ltd.**

8.700% due 08/07/2018 1,100 1,218

Gazprom Neft OAO Via GPN Capital S.A.

6.000% due 11/27/2023 8,350 8,298

Gazprom OAO Via Gaz Capital S.A.

8.625% due 04/28/2034 2,600 3,076

Illinois Power Generating Co.

6.300% due 04/01/2020 115 38

7.950% due 06/01/2032 273 85

Petrobras Global Finance BV

2.762% due 01/15/2019 3,800 3,097

3.522% due 03/17/2020 150 116

5.750% due 01/20/2020 140 121

7.875% due 03/15/2019 500 481

16,530

Total Corporate Bonds & Notes

76,873

(Cost \$74,915)

MUNICIPAL BONDS & NOTES 0.5%**WEST VIRGINIA 0.5%****Tobacco Settlement Finance Authority, West Virginia Revenue****Bonds, Series 2007**

7.467% due 06/01/2047 1,715 1,539

Total Municipal Bonds & Notes

1,539

(Cost \$1,617)

U.S. GOVERNMENT AGENCIES 150.4%**Fannie Mae**

2.190% due 12/01/2030 179 183

2.325% due 04/01/2030 1 1

2.385% due 09/01/2028 7 8

2.500% due 12/25/2027 (a) 6,134 518

2.570% due 12/01/2028 47 49

2.663% due 11/01/2027 53 54

2.808% due 06/19/2041 (g) 1,004 1,126

2.875% due 03/01/2031 63 64

2.933% due 03/01/2032 82 82

4.250% due 11/25/2024 (g) 535 586

4.250% due 03/25/2033 1 1

4.500% due 09/01/2023 - 08/01/2041 (g) 3,269 3,548

5.000% due 12/01/2018 - 07/25/2038 334 369

5.000% due 01/25/2038 (g) 14,293 15,930

5.500% due 12/25/2016 - 07/25/2024 27 29

5.500% due 11/25/2032 - 04/25/2035 (g) 9,100 10,352

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5.703% due 12/25/2042	42	49
5.750% due 06/25/2033	41	46
5.807% due 08/25/2043 (g)	2,419	2,801
6.000% due 02/25/2017 - 12/01/2032	388	445
6.000% due 12/01/2032 - 01/25/2044 (g)	12,042	13,814
6.286% due 02/25/2042 (g)	699	824
6.324% due 10/25/2042	20	23
6.500% due 10/01/2018 - 11/01/2047	1,772	1,992
6.500% due 09/01/2028 - 06/25/2044 (g)	8,765	10,214
6.744% due 09/25/2041 (g)	669	759
6.850% due 12/18/2027	20	23
6.971% due 10/25/2042 (g)	509	595
7.000% due 05/01/2016 - 01/01/2047	1,701	1,911
7.000% due 05/01/2017 - 03/25/2045 (g)	1,303	1,514
7.500% due 06/01/2017 - 03/25/2044	576	671
7.500% due 05/01/2022 - 06/25/2044 (g)	1,695	1,992
7.700% due 03/25/2023	26	29
8.000% due 09/25/2021 - 06/01/2032	336	372
8.000% due 05/01/2030 - 10/01/2031 (g)	215	248
8.500% due 09/25/2021 - 06/25/2030	381	424
8.500% due 06/18/2027 (g)	488	562
9.442% due 05/15/2021	129	140
9.941% due 07/15/2027	50	54
Fannie Mae, TBA		
3.000% due 01/01/2046 - 03/01/2046	121,000	124,174
3.500% due 09/01/2045 - 06/01/2046	209,000	219,201
4.000% due 03/01/2046	3,000	3,202
Freddie Mac		
2.408% due 04/01/2033	4	4
2.499% due 09/01/2031	36	37
2.512% due 12/01/2026	7	7
5.000% due 02/15/2024	11	12
5.500% due 04/01/2039 - 06/15/2041 (g)	9,628	10,923
5.959% due 07/25/2032	148	172

6.000% due 09/15/2016 - 03/15/2035	1,107	1,258
6.000% due 04/01/2017 - 02/15/2032 (g)	2,984	3,418
6.500% due 08/01/2021 - 09/01/2047	1,957	2,245
6.500% due 10/15/2023 - 03/25/2044 (g)	9,176	10,604
6.900% due 09/15/2023 (g)	413	459
6.950% due 07/15/2021	189	205
7.000% due 06/01/2016 - 10/25/2043	2,600	2,888
7.000% due 08/01/2021 - 02/25/2043 (g)	5,022	5,780
7.500% due 05/15/2024 - 05/01/2032 (g)	2,826	3,288
7.500% due 12/01/2025 - 02/25/2042	424	471
7.983% due 12/25/2027	2,200	1,873
8.000% due 08/15/2022 - 04/15/2030	124	139
8.000% due 12/01/2026 (g)	224	252
11.183% due 03/25/2025	398	383
Freddie Mac, TBA		
4.000% due 11/01/2045	3,000	3,203
Ginnie Mae		
6.000% due 04/15/2029 - 11/15/2038 (g)	2,429	2,778
6.000% due 08/15/2031 - 12/15/2038	55	63
6.500% due 11/20/2024 - 10/20/2038	120	129
6.500% due 04/15/2032 - 05/15/2032 (g)	790	926
7.000% due 04/15/2024 - 06/15/2026	63	69
7.500% due 01/15/2017 - 03/15/2029	248	257
7.500% due 03/15/2026 - 01/15/2029 (g)	680	737
8.000% due 01/15/2017 - 11/15/2022	12	13
8.500% due 05/15/2022 - 02/15/2031	12	13
9.000% due 11/15/2016 - 11/15/2019	75	76
9.000% due 11/15/2019 - 01/15/2020 (g)	50	54
Ginnie Mae, TBA		
4.000% due 09/01/2045	20,000	21,394
Small Business Administration		
4.625% due 02/01/2025	172	184
5.510% due 11/01/2027	625	705
5.780% due 08/01/2027	57	65
5.820% due 07/01/2027	57	65
6.300% due 06/01/2018	42	45
7.200% due 06/01/2017	5	5
7.700% due 07/01/2016	1	1
Vendee Mortgage Trust		
6.500% due 03/15/2029	216	252
6.750% due 02/15/2026 - 06/15/2026	147	170
7.500% due 09/15/2030	3,105	3,801
Total U.S. Government Agencies (Cost \$484,915)		498,402

U.S. TREASURY OBLIGATIONS 20.2%**U.S. Treasury Notes**

2.000% due 08/15/2025 (g)	65,700	66,996
Total U.S. Treasury Obligations (Cost \$65,095)		66,996

NON-AGENCY MORTGAGE-BACKED SECURITIES**38.3%****Adjustable Rate Mortgage Trust**

2.652% due 07/25/2035	993	889
3.038% due 08/25/2035	2,746	2,660

Banc of America Mortgage Trust

2.935% due 02/25/2035	32	31
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Banc of America Re-REMIC Trust

5.686% due 04/24/2049	2,833	2,901
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BCAP LLC Trust

0.632% due 07/26/2036	211	161
2.735% due 10/26/2036	3,713	3,265
2.739% due 10/26/2033	130	112
2.836% due 06/26/2035	43	38

Bear Stearns ALT-A Trust

3.111% due 08/25/2036 ^	488	361
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Bear Stearns Commercial Mortgage Securities Trust

7.000% due 05/20/2030	1,780	1,855
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Celtic Residential Irish Mortgage Securitisation PLC

0.000% due 11/13/2047	EUR	6,201	6,634
0.851% due 12/14/2048	GBP	5,496	7,312

Citigroup Mortgage Loan Trust, Inc.

7.000% due 09/25/2033	\$	4	4
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Countrywide Alternative Loan Trust

0.643% due 07/25/2046 ^	2,978	2,251
5.500% due 05/25/2022 ^	52	45
6.250% due 08/25/2037 ^	859	699
6.500% due 07/25/2035 ^	759	607

Countrywide Home Loan Mortgage Pass-Through Trust

1.073% due 03/25/2035	2,957	2,211
3.117% due 08/25/2034	897	805

Countrywide Home Loan Reperforming REMIC Trust

7.500% due 11/25/2034	1,644	1,600
7.500% due 06/25/2035 ^	268	278

Credit Suisse Commercial Mortgage Trust

5.695% due 09/15/2040	1,700	1,755
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Credit Suisse First Boston Mortgage Securities Corp.			
1.583% due 03/25/2034 ^		572	555
Credit Suisse Mortgage Capital Certificates			
6.500% due 03/25/2036 ^		1,390	890
CSFB Mortgage-Backed Trust			
7.000% due 02/25/2034		715	769
Emerald Mortgages PLC			
0.000% due 07/15/2048	EUR	3,244	3,496
Epic Drummond Ltd.			
0.044% due 01/25/2022		1,804	1,849
GMAC Mortgage Corp. Loan Trust			
3.251% due 08/19/2034	\$	202	191
GSAA Trust			
6.000% due 04/01/2034		1,263	1,308
GSMPS Mortgage Loan Trust			
7.000% due 06/25/2043		3,533	3,747
7.500% due 06/19/2027		52	51
8.000% due 09/19/2027		759	762
GSR Mortgage Loan Trust			
0.763% due 12/25/2034		581	518
2.220% due 03/25/2033		3	3
6.500% due 01/25/2034		347	361
HarborView Mortgage Loan Trust			
3.988% due 06/19/2036 ^		1,565	1,046
JPMorgan Commercial Mortgage-Backed Securities Trust			
5.635% due 03/18/2051		4,000	4,055
JPMorgan Mortgage Trust			
2.836% due 10/25/2036 ^		3,729	3,500
5.500% due 08/25/2022 ^		38	38
5.500% due 06/25/2037 ^		806	795
Lehman XS Trust			
1.283% due 09/25/2047		7,203	5,818
Luminent Mortgage Trust			
0.597% due 12/25/2036		2,565	2,045
MASTR Adjustable Rate Mortgages Trust			
3.256% due 10/25/2034		1,288	1,129
MASTR Alternative Loan Trust			
6.250% due 07/25/2036		567	484
6.500% due 03/25/2034		971	1,029
7.000% due 04/25/2034		72	74
MASTR Reperforming Loan Trust			
7.000% due 05/25/2035		5,021	5,005
7.500% due 07/25/2035		2,637	2,699
Morgan Stanley Resecuritization Trust			
2.190% due 12/26/2046		8,079	5,891
NAAC Reperforming Loan REMIC Trust			
7.000% due 10/25/2034 ^		1,353	1,407

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7.500% due 03/25/2034 ^		3,628	3,513
7.500% due 10/25/2034 ^		4,060	4,326
Newgate Funding PLC			
1.025% due 12/15/2050	EUR	2,632	2,517
1.275% due 12/15/2050		2,632	2,391
1.591% due 12/15/2050	GBP	3,624	4,543
1.841% due 12/15/2050		2,977	3,710
RBSSP Resecuritization Trust			
6.000% due 02/26/2037	\$	4,278	3,486
6.250% due 12/26/2036		6,903	4,673
Residential Accredit Loans, Inc. Trust			
6.000% due 08/25/2035 ^		2,382	2,161
Residential Asset Mortgage Products Trust			
7.000% due 08/25/2016		21	21
8.500% due 10/25/2031		643	716
8.500% due 11/25/2031		1,039	1,046
Structured Asset Mortgage Investments Trust			
1.851% due 08/25/2047 ^		3,838	3,142
Structured Asset Securities Corp. Mortgage Loan Trust			
7.500% due 10/25/2036 ^		3,443	3,102
WaMu Mortgage Pass-Through Certificates Trust			
2.469% due 05/25/2035		442	437
Washington Mutual Mortgage Pass-Through Certificates Trust			
7.000% due 03/25/2034		208	219
7.500% due 04/25/2033		557	597
Wells Fargo Mortgage-Backed Securities Trust			
2.765% due 04/25/2036 ^		53	52
2.794% due 06/25/2035		429	430
Total Non-Agency Mortgage-Backed Securities (Cost \$117,199)			127,071
ASSET-BACKED SECURITIES 17.6%			
Access Financial Manufactured Housing Contract Trust			
7.650% due 05/15/2021		212	70
Amerquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates			
3.958% due 11/25/2032 ^		330	11
Bear Stearns Asset-Backed Securities Trust			
0.834% due 09/25/2034		764	692

Citigroup Mortgage Loan Trust, Inc.			
0.593% due 12/25/2036		5,527	3,576
0.653% due 12/25/2036		3,323	1,833
0.693% due 03/25/2037		8,442	6,415
Conseco Finance Securitizations Corp.			
7.960% due 05/01/2031		1,728	1,235
7.970% due 05/01/2032		273	166
Conseco Financial Corp.			
6.530% due 02/01/2031		167	168
7.050% due 01/15/2027		228	243
Countrywide Asset-Backed Certificates			
0.563% due 12/25/2036 ^		4,480	4,009
0.573% due 06/25/2047 ^		11,864	9,522
0.633% due 06/25/2037 ^		3,078	2,760
0.633% due 06/25/2047		7,837	5,743
0.636% due 09/25/2047		3,870	3,072
0.723% due 06/25/2037		8,449	5,539
4.946% due 07/25/2036		11,700	10,563
Credit-Based Asset Servicing and Securitization LLC			
6.020% due 12/25/2037		871	914
Green Tree Servicing LLC			
8.970% due 04/25/2038		717	734
Greenpoint Manufactured Housing			
8.300% due 10/15/2026		974	1,022
Oakwood Mortgage Investors, Inc.			
0.666% due 06/15/2032		23	20
Residential Asset Mortgage Products Trust			
8.500% due 12/25/2031		22	19
Total Asset-Backed Securities			58,326
(Cost \$59,076)			
SOVEREIGN ISSUES 1.2%			
Brazil Notas do Tesouro Nacional			
10.000% due 01/01/2025	BRL	16,200	3,654
Costa Rica Government International Bond			
7.000% due 04/04/2044	\$	500	453
Total Sovereign Issues			4,107
(Cost \$6,920)			
SHARES			
COMMON STOCKS 0.1%			
ENERGY 0.1%			
SemGroup Corp. A		7,966	179
			179

Total Common Stocks
(Cost \$222)

SHORT-TERM INSTRUMENTS 1.4%
REPURCHASE AGREEMENTS (f) 0.3% 837

PRINCIPAL
AMOUNT
(000S)

U.S. TREASURY BILLS 1.1%
0.217% due 04/07/2016 - 04/28/2016 (b)(c)(j) \$ 3,655 3,655

Total Short-Term Instruments 4,492
(Cost \$4,492)

Total Investments in Securities 846,080
(Cost \$822,968)

Total Investments 255.3% \$ **846,080**
(Cost \$822,968)

Financial Derivative Instruments (h)(i) (1.1%) (3,910)
(Cost or Premiums, net \$(749))

Other Assets and Liabilities, net (154.2%) (510,704)

Net Assets 100.0% \$ **331,466**

Notes to Schedule of Investments (amounts in thousands*, except number of contracts):

* A zero balance may reflect actual amounts rounding to less than one thousand.

^ Security is in default.

(a) Interest only security.

(b) Coupon represents a weighted average yield to maturity.

(c) Zero Coupon Bond.

(d) Perpetual maturity; date shown, if applicable, represents next contractual call date.

(e) Restricted Securities:

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Market Value	Market Value as Percentage of Net Assets
KGH Intermediate Holdco LLC	8.500%	08/08/2019	08/07/2014	\$ 4,297	\$ 3,715	1.12%
Pinnacol Assurance	8.625	06/25/2034	06/23/2014	2,600	2,805	0.85
				\$ 6,897	\$ 6,520	1.97%

Borrowings and Other Financing Transactions

(f) Repurchase Agreements:

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralized By	Collateral (Received)	Repurchase Agreements to be Received (1)
SB	0.010%	03/31/2016	04/01/2016	\$ 837	U.S. Treasury Notes 1.625% due 04/30/2019	\$ (858)	\$ 837

Total Repurchase Agreements

\$ (858) \$ 837 \$ 837

⁽¹⁾ Includes accrued interest.**Reverse Repurchase Agreements:**

Counterparty	Borrowing Rate ⁽²⁾	Borrowing Date	Maturity Date	Amount Borrowed ⁽²⁾	Payable for Reverse Repurchase Agreements
DEU	0.700%	01/14/2016	04/14/2016	\$ (28,903)	\$ (28,947)
	0.700	01/27/2016	04/27/2016	(26,540)	(26,573)
	0.700	01/28/2016	04/28/2016	(3,889)	(3,894)
	0.750	01/14/2016	04/14/2016	(31,346)	(31,397)
	0.800	01/08/2016	04/08/2016	(4,784)	(4,793)
	0.800	02/04/2016	05/03/2016	(5,336)	(5,343)
	1.300	02/12/2016	05/12/2016	(2,650)	(2,655)
	1.300	03/04/2016	06/06/2016	(293)	(293)
	1.300	03/11/2016	06/01/2016	(1,926)	(1,927)
	1.300	03/16/2016	06/09/2016	(1,511)	(1,512)
	1.300	06/04/2016	06/06/2016	(578)	(578)
Total Reverse Repurchase Agreements					\$ (107,912)

Sale-Buyback Transactions:

Counterparty	Borrowing Rate ⁽²⁾	Borrowing Date	Maturity Date	Amount Borrowed ⁽²⁾	Payable for Sale-Buyback Transactions ⁽³⁾
NOM	0.650%	03/07/2016	04/15/2016	\$ (101)	\$ (101)
UBS	0.580	03/22/2016	04/12/2016	(45,887)	(45,894)
Total Sale-Buyback Transactions					\$ (45,995)

Mortgage Dollar Rolls:

Counterparty	Borrowing Rate ⁽²⁾	Borrowing Date	Maturity Date	Amount Received	Amount Borrowed ⁽²⁾
BOS	2.522%	04/13/2016	05/11/2016	\$ 4,081	\$ (4,081)
FOB	2.619	04/13/2016	05/11/2016	4,550	(4,550)
MSC	2.085	04/13/2016	05/11/2016	3,201	(3,201)
	2.182	04/13/2016	05/11/2016	10,457	(10,457)
Total Mortgage Dollar Rolls				\$ 22,289	\$ (22,289)

⁽²⁾ The average amount of borrowings outstanding during the period ended March 31, 2016 was \$(507,253) at a weighted average interest rate of 1.828%.

⁽³⁾ Payable for sale-buyback transactions includes \$(8) of deferred price drop.

(g) Securities with an aggregate market value of \$158,099 have been pledged as collateral under the terms of master agreements as of March 31, 2016.

(h) Financial Derivative Instruments: Exchange-Traded or Centrally Cleared

Futures Contracts:

Description	Type	Expiration Month	# of Contracts	Unrealized Appreciation	Variation Margin	
					Asset	Liability
U.S. Treasury 2-Year Note June Futures	Long	06/2016	138	\$ 8	\$ 11	\$ 0
Total Futures Contracts				\$ 8	\$ 11	\$ 0

Swap Agreements:**Interest Rate Swaps**

Pay/Receive	Floating Rate Index	Floating Rate Fixed Rate	Maturity Date	Notional Amount	Market Value	Unrealized Appreciation/ (Depreciation)	Variation Margin	
							Asset	Liability
Pay	3-Month CAD-Bank Bill	3.300%	06/19/2024	CAD 11,200	\$ 1,429	\$ 908	\$ 0	\$ (30)
Receive	3-Month CAD-Bank Bill	3.500	06/20/2044	3,800	(989)	(856)	19	0
Pay	3-Month USD-LIBOR	2.500	06/17/2022	\$ 31,500	2,444	1,610	70	0
Receive	3-Month USD-LIBOR *	2.000	06/15/2023	87,600	(3,295)	(3,788)	0	(267)
Receive	3-Month USD-LIBOR *	2.250	06/15/2026	71,800	(3,811)	(3,956)	0	(263)
Receive	3-Month USD-LIBOR *	2.500	06/15/2046	50,100	(3,758)	(6,286)	0	(347)
					\$ (7,980)	\$ (12,368)	\$ 89	\$ (907)
Total Swap Agreements					\$ (7,980)	\$ (12,368)	\$ 89	\$ (907)

* This security has a forward starting effective date.

Cash of \$12,922 have been pledged as collateral under the terms of master agreements as of March 31, 2016.

**(i) Financial Derivative Instruments: Over the Counter
Forward Foreign Currency Contracts:**

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/ (Depreciation)	
				Asset	Liability
BOA	04/2016				