

PIMCO STRATEGIC INCOME FUND, INC  
Form N-Q  
December 29, 2014

**UNITED STATES**  
**SECURITIES AND EXCHANGE COMMISSION**

**Washington, D.C. 20549**

**FORM N-Q**

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED**  
**MANAGEMENT INVESTMENT COMPANY**

<b>Investment Company Act File Number:</b>	<b>811-08216</b>
<b>Registrant Name:</b>	<b>PIMCO Strategic Income Fund, Inc.</b>
Address of Principal Executive Offices:	1633 Broadway New York, NY 10019
Name and Address of Agent for Service:	William G. Galipeau 1633 Broadway New York, NY 10019
Registrant's telephone number, including area code:	(844) 337-4626
Date of Fiscal Year End:	January 31, 2015
Date of Reporting Period:	October 31, 2014

**Item 1. Schedule of Investments**

**PIMCO Strategic Income Fund, Inc.**

October 31, 2014 (Unaudited)

	PRINCIPAL AMOUNT (000s)	MARKET VALUE (000s)
<b>INVESTMENTS IN SECURITIES 287.2%</b>		
<b>BANK LOAN OBLIGATIONS 3.9%</b>		
<b>Albertson s Holdings LLC</b>		
4.000% due 08/25/2019	\$ 354	\$ 354
4.500% due 08/25/2021	776	777
<b>Clear Channel Communications, Inc.</b>		
6.904% due 01/30/2019	900	853
<b>Energy Future Intermediate Holding Co. LLC</b>		
4.250% due 06/19/2016	11,838	11,829
<b>Sequa Corp.</b>		
5.250% due 06/19/2017	496	473
<b>Stockbridge SBE Holdings LLC</b>		
13.000% due 05/02/2017	250	251
Total Bank Loan Obligations (Cost \$14,541)		14,537
<b>CORPORATE BONDS &amp; NOTES 35.6%</b>		
<b>BANKING &amp; FINANCE 25.3%</b>		
<b>Ally Financial, Inc.</b>		
6.750% due 12/01/2014	3,000	3,015
8.300% due 02/12/2015	6,100	6,214
<b>American International Group, Inc.</b>		
5.850% due 01/16/2018 (f)	6,300	7,105
8.625% due 05/22/2068	GBP 850	1,596
<b>Barclays Bank PLC</b>		
14.000% due 06/15/2019 (c)	1,300	2,714
<b>Blackstone CQP Holdco LP</b>		
9.296% due 03/18/2019	\$ 11,264	11,311
<b>BPCE S.A.</b>		
9.000% due 03/17/2015 (c)	EUR 50	64
9.250% due 04/22/2015 (c)	300	387
<b>Cantor Fitzgerald LP</b>		
6.375% due 06/26/2015	\$ 3,000	3,095
7.875% due 10/15/2019	1,200	1,329
<b>Columbia Property Trust Operating Partnership LP</b>		
5.875% due 04/01/2018 (f)	3,000	3,162
<b>Cooperatieve Centrale Raiffeisen-Boerenleenbank BA</b>		
6.875% due 03/19/2020	EUR 2,000	2,989
11.000% due 06/30/2019 (c)(f)	\$ 4,166	5,447
<b>Exeter Finance Corp.</b>		
9.750% due 05/20/2019	2,400	2,400

<b>General Electric Capital Corp.</b>			
6.500% due 09/15/2067 (f)	GBP	3,000	5,247
<b>International Lease Finance Corp.</b>			
6.750% due 09/01/2016	\$	2,000	2,130
<b>Jefferies LoanCore LLC</b>			
6.875% due 06/01/2020		1,417	1,378
<b>KGH Intermediate Holdco LLC</b>			
8.500% due 08/07/2019 (d)		3,375	3,375
8.500% due 08/08/2019 (d)		1,125	1,125
<b>LBG Capital PLC</b>			
7.625% due 10/14/2020	EUR	300	413
15.000% due 12/21/2019	GBP	2,600	5,823
15.000% due 12/21/2019	EUR	200	371
<b>Navient Corp.</b>			
8.000% due 03/25/2020	\$	1,000	1,150
8.450% due 06/15/2018		2,500	2,866
<b>Regions Financial Corp.</b>			
7.750% due 11/10/2014		13,000	13,013
<b>SL Green Realty Corp.</b>			
7.750% due 03/15/2020		4,500	5,417
<b>Springleaf Finance Corp.</b>			
6.500% due 09/15/2017		500	536
6.900% due 12/15/2017		500	546
<b>Vnesheconombank Via VEB Finance PLC</b>			
5.375% due 02/13/2017		200	201
			94,419
<b>INDUSTRIALS 7.5%</b>			
<b>Aeropuertos Dominicanos Siglo S.A.</b>			
9.750% due 11/13/2019		2,000	1,920
<b>Armored Autogroup, Inc.</b>			
9.250% due 11/01/2018		1,300	1,326
<b>Aston Martin Capital Ltd.</b>			
9.250% due 07/15/2018	GBP	400	675

<b>Berau Coal Energy Tbk PT</b>			
7.250% due 03/13/2017	\$	2,100	1,449
<b>C10 Capital SPV Ltd.</b>			
6.722% due 12/31/2016 (c)		1,800	1,789
<b>Caesars Entertainment Operating Co., Inc.</b>			
8.500% due 02/15/2020 (f)		1,334	1,007
9.000% due 02/15/2020		66	50
<b>CVS Pass-Through Trust</b>			
7.507% due 01/10/2032		897	1,145
<b>Enterprise Inns PLC</b>			
6.875% due 05/09/2025	GBP	20	34
<b>Forbes Energy Services Ltd.</b>			
9.000% due 06/15/2019	\$	240	233
<b>HCA, Inc.</b>			
9.000% due 12/15/2014		1,500	1,511
<b>iHeartCommunications, Inc.</b>			
9.000% due 03/01/2021		400	402
<b>Millar Western Forest Products Ltd.</b>			
8.500% due 04/01/2021		50	53
<b>Petrobras International Finance Co. S.A.</b>			
7.875% due 03/15/2019		500	576
<b>Pinnacol Assurance</b>			
8.625% due 06/25/2034 (d)		2,600	2,683
<b>Quiksilver, Inc.</b>			
7.875% due 08/01/2018 (f)		1,900	1,743
<b>Rockies Express Pipeline LLC</b>			
6.875% due 04/15/2040		310	346
<b>Spanish Broadcasting System, Inc.</b>			
12.500% due 04/15/2017		1,000	1,078
<b>UAL Pass-Through Trust</b>			
6.636% due 01/02/2024		1,968	2,106
9.750% due 07/15/2018 (f)		540	599
10.400% due 05/01/2018 (f)		1,771	1,957
<b>UCP, Inc.</b>			
8.500% due 10/21/2017		3,700	3,661
<b>Western Express, Inc.</b>			
12.500% due 04/15/2015		120	107
<b>XPO Logistics, Inc.</b>			
7.875% due 09/01/2019		1,500	1,582
			28,032
<b>UTILITIES 2.8%</b>			
<b>Dynegy Finance, Inc.</b>			
6.750% due 11/01/2019		560	580
7.375% due 11/01/2022		530	561
7.625% due 11/01/2024		90	96
<b>Gazprom Neft OAO Via GPN Capital S.A.</b>			

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6.000% due 11/27/2023	4,250	4,133
<b>Gazprom OAO Via Gaz Capital S.A.</b>		
8.625% due 04/28/2034	2,600	3,071
<b>Illinois Power Generating Co.</b>		
6.300% due 04/01/2020	115	106
7.950% due 06/01/2032	273	269
<b>NGPL PipeCo LLC</b>		
7.768% due 12/15/2037	257	267
<b>Ras Laffan Liquefied Natural Gas Co. Ltd.</b>		
6.332% due 09/30/2027	1,250	1,469
		10,552

Total Corporate Bonds & Notes 133,003  
(Cost \$123,083)

**MUNICIPAL BONDS & NOTES 0.4%**

**WEST VIRGINIA 0.4%**

**Tobacco Settlement Finance Authority, West Virginia**

**Revenue Bonds, Series 2007**

7.467% due 06/01/2047	1,750	1,491
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Total Municipal Bonds & Notes 1,491  
(Cost \$1,649)

**U.S. GOVERNMENT AGENCIES 168.3%**

**Fannie Mae**

2.065% due 12/01/2030	194	195
2.200% due 04/01/2030	2	2
2.250% due 09/01/2028	12	12
2.400% due 03/01/2032	87	88
2.415% due 02/01/2032	8	8
2.445% due 12/01/2028	51	52
2.450% due 11/01/2027	58	58
2.500% due 12/25/2027 (a)	7,782	727
2.625% due 03/01/2031	69	69
2.723% due 12/01/2025	2	2
3.000% due 08/01/2044 - 02/01/2045	143,000	142,581
3.500% due 08/01/2044 - 09/01/2044	198,000	204,663

4.000% due 08/01/2044 - 11/01/2044	40,000	42,469
4.250% due 11/25/2024 - 03/25/2033	506	546
4.500% due 09/01/2023 - 11/01/2044	41,287	44,763
4.500% due 07/25/2040 (f)	3,742	3,960
5.000% due 12/01/2018 - 07/25/2038	459	504
5.000% due 01/25/2038 (f)	22,063	23,728
5.500% due 12/25/2016 - 12/25/2034	929	1,048
5.500% due 11/25/2032 - 04/25/2035 (f)	11,073	12,134
5.750% due 06/25/2033	53	59
5.807% due 08/25/2043 (f)	2,500	2,843
5.871% due 12/25/2042	51	58
6.000% due 02/25/2017 - 02/01/2033	1,717	1,931
6.000% due 04/01/2035 - 01/25/2044 (f)	17,013	19,295
6.373% due 10/25/2042	27	30
6.500% due 10/01/2018 - 11/01/2047	7,699	8,791
6.500% due 03/25/2032 - 09/25/2042 (f)	6,005	6,807
6.527% due 02/25/2042 (f)	856	1,001
6.850% due 12/18/2027	28	32
6.934% due 09/25/2041 (f)	897	1,029
7.000% due 03/01/2016 - 01/01/2047	3,501	3,945
7.000% due 04/01/2030 - 03/25/2045 (f)	3,427	3,988
7.031% due 10/25/2042	668	768
7.500% due 06/01/2017 - 03/25/2044	1,792	2,025
7.500% due 06/25/2044 (f)	1,392	1,627
7.700% due 03/25/2023	37	41
7.867% due 06/19/2041 (f)	1,180	1,323
8.000% due 09/25/2021 - 06/01/2032	704	799
8.500% due 04/01/2016 - 06/25/2030	1,291	1,472
9.405% due 05/15/2021	279	311
9.960% due 07/15/2027	93	104
<b>Freddie Mac</b>		
2.262% due 12/01/2026	7	8
2.374% due 09/01/2031	39	39
2.401% due 04/01/2033	4	4
4.000% due 11/01/2044	3,000	3,182
5.000% due 02/15/2024	17	18
5.500% due 04/01/2039 - 06/15/2041 (f)	11,285	12,783
6.000% due 09/15/2016 - 03/15/2035	2,053	2,252
6.000% due 02/15/2032 (f)	4,366	4,796
6.392% due 07/25/2032	712	826
6.500% due 11/01/2016 - 09/01/2047	2,756	3,086
6.500% due 10/15/2023 - 03/25/2044 (f)	12,155	13,782
6.641% due 07/25/2032	168	193
6.900% due 09/15/2023	573	641
6.950% due 07/15/2021	276	311
7.000% due 07/01/2015 - 10/25/2043	5,172	5,837
7.000% due 03/15/2029 - 06/15/2031 (f)	4,799	5,510
7.500% due 01/01/2016 - 02/25/2042	2,610	2,948

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7.500% due 04/01/2028 (f)	1,653	1,939
8.000% due 08/15/2022 - 04/15/2030	462	520

**Ginnie Mae**

4.000% due 09/01/2044	20,000	21,377
6.000% due 04/15/2029 - 12/15/2038	1,669	1,891
6.000% due 11/15/2038 (f)	1,809	2,061
6.500% due 11/20/2024 - 10/20/2038	1,086	1,257
7.000% due 04/15/2024 - 06/15/2026	77	83
7.500% due 01/15/2017 - 03/15/2029	1,258	1,361
8.000% due 06/15/2016 - 11/15/2022	25	26
8.500% due 10/15/2016 - 02/15/2031	12	14
9.000% due 06/15/2016 - 01/15/2020	215	225

**Small Business Administration**

4.625% due 02/01/2025	271	288
5.038% due 03/10/2015	60	61
5.510% due 11/01/2027	859	963
5.780% due 08/01/2027	86	96
5.820% due 07/01/2027	74	84
6.300% due 06/01/2018	79	83
7.200% due 06/01/2017	10	11
7.700% due 07/01/2016	5	5

**Vendee Mortgage Trust**

6.500% due 03/15/2029	273	314
6.750% due 02/15/2026 - 06/15/2026	183	211
7.500% due 09/15/2030	3,677	4,193

Total U.S. Government Agencies 629,167  
(Cost \$612,642)

**U.S. TREASURY OBLIGATIONS 34.3%**

**U.S. Treasury Notes**

0.375% due 01/31/2016 (f)	51,000	51,111
1.500% due 08/31/2018 (h)	3,000	3,022
2.000% due 09/30/2020 (f)(h)	51,000	51,371
2.250% due 04/30/2021 (f)(h)	19,000	19,307
2.500% due 05/15/2024 (f)	3,500	3,556

Total U.S. Treasury Obligations 128,367

(Cost \$128,930)

<b>MORTGAGE-BACKED SECURITIES 38.2%</b>			
<b>Adjustable Rate Mortgage Trust</b>			
2.522% due 07/25/2035		1,257	1,213
2.753% due 08/25/2035		2,793	2,623
<b>Banc of America Mortgage Trust</b>			
2.705% due 02/25/2035		43	43
<b>Banc of America Re-REMIC Trust</b>			
5.686% due 04/24/2049		2,833	3,028
<b>BCAP LLC Trust</b>			
0.354% due 07/26/2036		211	158
2.588% due 10/26/2033		130	112
2.596% due 06/26/2035		43	38
5.017% due 03/26/2036		501	507
<b>Bear Stearns ALT-A Trust</b>			
2.842% due 08/25/2036 ^		553	408
<b>Bear Stearns Commercial Mortgage Securities Trust</b>			
7.000% due 05/20/2030		2,547	2,767
<b>Celtic Residential Irish Mortgage Securitisation PLC</b>			
0.246% due 11/13/2047	EUR	7,142	8,535
0.823% due 12/14/2048	GBP	6,408	9,514
<b>Citigroup Mortgage Loan Trust, Inc.</b>			
7.000% due 09/25/2033	\$	15	15
<b>Countrywide Alternative Loan Trust</b>			
5.500% due 05/25/2022		104	96
6.250% due 08/25/2037 ^		1,057	887
6.500% due 07/25/2035 ^		1,249	730
<b>Countrywide Home Loan Mortgage Pass-Through Trust</b>			
3.033% due 08/25/2034		1,101	994
<b>Countrywide Home Loan Reperforming REMIC Trust</b>			
7.500% due 11/25/2034		2,299	2,496
7.500% due 06/25/2035		369	382
<b>Credit Suisse Commercial Mortgage Trust</b>			
5.695% due 09/15/2040		2,306	2,518
<b>Credit Suisse First Boston Mortgage Securities Corp.</b>			
1.302% due 03/25/2034 ^		212	194
7.000% due 02/25/2034		846	917
<b>Credit Suisse Mortgage Capital Certificates</b>			
6.500% due 03/25/2036 ^		1,656	1,193
<b>Deutsche Mortgage Securities, Inc. Re-REMIC Trust Certificates</b>			
5.000% due 06/26/2035		6,770	6,783
<b>Emerald Mortgages PLC</b>			
0.246% due 07/15/2048	EUR	3,718	4,362
<b>GMAC Mortgage Corp. Loan Trust</b>			
3.297% due 08/19/2034	\$	236	225
<b>GSAA Home Equity Trust</b>			
6.000% due 04/01/2034		1,537	1,619

<b>GSMPS Mortgage Loan Trust</b>		
7.000% due 06/25/2043	4,396	4,723
7.135% due 06/19/2027	65	66
8.000% due 09/19/2027	988	1,010
<b>GSR Mortgage Loan Trust</b>		
0.482% due 12/25/2034	999	891
0.492% due 12/25/2034	440	403
4.989% due 11/25/2035	2,401	2,369
5.500% due 11/25/2035 ^	2,764	2,714
6.500% due 01/25/2034	473	500
<b>HarborView Mortgage Loan Trust</b>		
0.527% due 10/19/2033	2,288	2,207
4.592% due 06/19/2036 ^	2,000	1,444
<b>JPMorgan Commercial Mortgage-Backed Securities Trust</b>		
5.638% due 03/18/2051	4,000	4,326
<b>JPMorgan Mortgage Trust</b>		
2.659% due 10/25/2036	4,383	3,905
5.500% due 08/25/2022 ^	90	90
5.500% due 06/25/2037	959	904
<b>Lehman Mortgage Trust</b>		
5.000% due 08/25/2021 ^	247	242
<b>Luminent Mortgage Trust</b>		
0.322% due 12/25/2036	2,949	2,384
<b>MASTR Adjustable Rate Mortgages Trust</b>		
3.020% due 10/25/2034	1,361	1,196
<b>MASTR Alternative Loan Trust</b>		
6.250% due 07/25/2036	749	631
6.500% due 03/25/2034	1,088	1,175
7.000% due 04/25/2034	82	85
<b>MASTR Reperforming Loan Trust</b>		
7.000% due 05/25/2035	5,705	5,796
7.500% due 07/25/2035	3,040	3,067
<b>NAAC Reperforming Loan REMIC Trust</b>		
7.000% due 10/25/2034	1,581	1,650
7.500% due 03/25/2034	4,302	4,641
7.500% due 10/25/2034	4,743	5,060

<b>Newgate Funding PLC</b>			
1.334% due 12/15/2050	EUR	2,989	3,606
1.563% due 12/15/2050	GBP	4,117	6,384
1.584% due 12/15/2050	EUR	2,989	3,490
1.813% due 12/15/2050	GBP	3,382	5,051
<b>Residential Accredit Loans, Inc. Trust</b>			
0.332% due 06/25/2046	\$	2,693	1,229
6.000% due 08/25/2035		2,983	2,642
<b>Residential Asset Mortgage Products Trust</b>			
6.500% due 04/25/2034		1	1
7.000% due 08/25/2016		71	71
8.500% due 10/25/2031		760	861
8.500% due 11/25/2031		1,236	1,284
<b>Structured Adjustable Rate Mortgage Loan Trust</b>			
2.513% due 03/25/2034		395	396
<b>Structured Asset Mortgage Investments Trust</b>			
1.614% due 08/25/2047		4,323	3,856
<b>Structured Asset Securities Corp. Mortgage Loan Trust</b>			
7.500% due 10/25/2036 ^		3,958	3,680
<b>WaMu Mortgage Pass-Through Certificates Trust</b>			
2.381% due 05/25/2035		575	575
<b>Washington Mutual Mortgage Pass-Through Certificates Trust</b>			
6.500% due 08/25/2034		937	977
7.000% due 03/25/2034		277	295
7.500% due 04/25/2033		743	816
<b>Wells Fargo Mortgage-Backed Securities Trust</b>			
2.600% due 04/25/2036 ^		77	75
2.614% due 06/25/2035		611	614
2.615% due 04/25/2036		1,470	1,420
5.708% due 10/25/2036		1,819	1,773
Total Mortgage-Backed Securities (Cost \$120,826)			142,932
<b>ASSET-BACKED SECURITIES 2.3%</b>			
<b>Access Financial Manufactured Housing Contract Trust</b>			
7.650% due 05/15/2021		263	211
<b>Amerquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates</b>			
3.677% due 11/25/2032 ^		584	63
5.777% due 02/25/2033 ^		14	0
<b>Bear Stearns Asset-Backed Securities Trust</b>			
0.623% due 09/25/2034		930	892
<b>Conseco Finance Securitizations Corp.</b>			
7.960% due 05/01/2031		1,856	1,477
7.970% due 05/01/2032		284	195
<b>Conseco Financial Corp.</b>			

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6.530% due 02/01/2031	193	194
7.050% due 01/15/2027	406	415
<b>Credit-Based Asset Servicing and Securitization LLC</b>		
6.020% due 12/25/2037	1,128	1,189
<b>Green Tree</b>		
8.970% due 04/25/2038	2,352	2,506
<b>Greenpoint Manufactured Housing</b>		
8.300% due 10/15/2026	1,000	1,077
<b>Morgan Stanley ABS Capital, Inc. Trust</b>		
0.332% due 01/25/2036	324	322
<b>Oakwood Mortgage Investors, Inc.</b>		
0.383% due 06/15/2032	29	25
<b>Residential Asset Mortgage Products Trust</b>		
8.500% due 12/25/2031	24	23
Total Asset-Backed Securities (Cost \$8,264)		8,589

**SOVEREIGN ISSUES 2.6%**

<b>Brazil Notas do Tesouro Nacional</b>			
10.000% due 01/01/2025	BRL	25,000	8,932
<b>Costa Rica Government International Bond</b>			
7.000% due 04/04/2044	\$	700	724
Total Sovereign Issues (Cost \$10,557)			9,656

SHARES

**COMMON STOCKS 0.1%**

<b>ENERGY 0.1%</b>		
<b>SemGroup Corp. A</b>	3,881	298
Total Common Stocks (Cost \$101)		298

**WARRANTS 0.1%**

<b>ENERGY 0.1%</b>		
<b>SemGroup Corp. - Exp. 11/30/2014</b>	4,085	214

<b>INDUSTRIALS 0.0%</b>		
<b>Alion Science and Technology Corp. - Exp. 03/15/2017</b>	3,675	0
Total Warrants (Cost \$19)		214
	PRINCIPAL AMOUNT (000s)	
<b>SHORT-TERM INSTRUMENTS 1.4%</b>		
<b>REPURCHASE AGREEMENTS (e) 0.3%</b>		1,098
<b>U.S. TREASURY BILLS 1.1%</b>		
0.048% due 01/08/2015 - 04/30/2015 (b)(f)(h)	\$ 3,978	3,977
Total Short-Term Instruments (Cost \$5,075)		5,075
Total Investments in Securities (Cost \$1,025,687)		1,073,329
<b>Total Investments 287.2%</b> (Cost \$1,025,687)	<b>\$</b>	<b>1,073,329</b>
<b>Financial Derivative Instruments (g)(i) 0.6%</b> (Cost or Premiums, net (\$92))		<b>2,114</b>
<b>Other Assets and Liabilities, net (187.8%)</b>		<b>(701,677)</b>
<b>Net Assets Applicable to Common Shareholders 100.0%</b>	<b>\$</b>	<b>373,766</b>

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

(d) 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%	08/07/2019 - 08/08/2019	08/07/2014	\$ 4,413	\$ 4,500	1.20%
Pinnacol Assurance	8.625%	06/25/2034	06/23/2014	2,600	2,683	0.72%
				\$ 7,013	\$ 7,183	1.92%

**Borrowings and Other Financing Transactions**

(e) Repurchase Agreements:

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralized By	Collateral Agreements Received, at Value	Repurchase Agreements, at Value	Repurchase Proceeds to be Received <sup>(1)</sup>
SSB	0.000%	10/31/2014	11/03/2014	\$ 1,098	Freddie Mac 2.000% due 11/02/2022	\$ (1,122)	\$ 1,098	\$ 1,098

**Total Repurchase Agreements** **\$ (1,122) \$ 1,098 \$ 1,098**

<sup>(1)</sup> *Includes accrued interest.*

**Reverse Repurchase Agreements:**

Counterparty	Borrowing Rate	Borrowing Date	Maturity Date	Amount Borrowed <sup>(2)</sup>	Payable for Reverse Repurchase Agreements
BCY	0.630%	08/26/2014	02/26/2015	\$ (1,642)	\$ (1,644)
CFR	(3.000%)	09/15/2014	09/12/2016	(1,677)	(1,670)
DEU	(1.500%)	07/15/2014	07/14/2016	(1,124)	(1,119)
	0.250%	10/14/2014	11/13/2014	(29,041)	(29,045)
	0.290%	10/08/2014	01/08/2015	(3,446)	(3,447)
	0.290%	10/14/2014	11/13/2014	(24,339)	(24,343)
	0.320%	08/11/2014	11/12/2014	(4,160)	(4,163)
	0.330%	10/22/2014	11/24/2014	(30,947)	(30,950)
	0.330%	10/24/2014	01/26/2015	(4,447)	(4,448)
	0.340%	10/02/2014	11/04/2014	(7,266)	(7,268)
	0.340%	10/03/2014	01/05/2015	(4,844)	(4,846)
	0.380%	11/04/2014	02/04/2015	(7,171)	(7,171)
	0.550%	08/15/2014	11/17/2014	(3,548)	(3,552)
	0.620%	09/04/2014	12/04/2014	(1,778)	(1,780)
RDR	0.420%	08/06/2014	11/06/2014	(2,504)	(2,507)
	0.420%	10/28/2014	01/28/2015	(5,790)	(5,790)
UBS	0.400%	09/22/2014	12/22/2014	(2,411)	(2,412)
	0.850%	10/15/2014	01/15/2015	(3,125)	(5,002)
<b>Total Reverse Repurchase Agreements</b>					<b>\$ (141,157)</b>

**Sale-Buyback Transactions:**

Counterparty	Borrowing Rate	Borrowing Date	Maturity Date	Amount Borrowed <sup>(2)</sup>	Payable for Sale-Buyback Transactions <sup>(3)</sup>
BCY	0.150%	10/22/2014	11/05/2014	\$ (934)	\$ (934)
	0.150%	10/23/2014	11/06/2014	(36,292)	(36,303)
	0.182%	10/29/2014	11/13/2014	(5,365)	(5,310)
	0.190%	10/31/2014	11/07/2014	(914)	(915)
BPG	0.180%	10/29/2014	11/13/2014	(15,492)	(15,503)
FOB	0.180%	11/03/2014	11/14/2014	(2,947)	(2,949)
GSC	0.170%	10/31/2014	11/07/2014	(50,056)	(50,059)
<b>Total Sale-Buyback Transactions</b>					<b>\$ (111,973)</b>

- (2) *The average amount of borrowings while outstanding during the period ended October 31, 2014 was \$310,978 at a weighted average interest rate of 0.224%.*
  - (3) *Payable for sale-buyback transactions includes \$26 of deferred price drop on sale-buyback transactions.*
- (f) Securities with an aggregate market value of \$256,740 have been pledged as collateral under the terms of master agreements as of October 31, 2014.**