

TCW STRATEGIC INCOME FUND INC
Form N-Q
May 13, 2014

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 811-4980

TCW Strategic Income Fund, Inc.

(Exact name of registrant as specified in charter)

865 South Figueroa Street, Suite 1800, Los Angeles, CA 90017

(Address of principal executive offices) (Zip code)

Patrick W. Dennis, Esq.

Assistant Secretary

865 South Figueroa Street, Suite 1800

Los Angeles, CA 90017

(Name and address of agent for service)

Registrant's telephone number, including area code: (213) 244-0000

Date of fiscal year end: December 31, 2014

Date of reporting period: March 31, 2014

Item 1. Schedule of Investments. The Schedule of Investments is filed herewith.

Edgar Filing: TCW STRATEGIC INCOME FUND INC - Form N-Q

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2014 (UNAUDITED)

Principal Amount	Fixed Income Securities	Value
	Asset-Backed Securities (27.5% of Net Assets)	
\$ 1,130,000	321 Henderson Receivables LLC, (13-3A-B), (144A), 5.54%, due 01/15/75 ⁽¹⁾	\$ 1,197,932
982,708	AABS, Ltd., (13-1-B), 6.875%, due 01/10/38 ⁽²⁾	990,038
742,506	Aircastle Pass-Through Trust, (07-1A-G1), (144A), 0.464%, due 06/14/37 ⁽¹⁾⁽²⁾	709,557
645,096	AMUR Finance I LLC, (2012-1-A), 14%, due 10/15/16	645,031
768,794	AMUR Finance I LLC, (2012-B), 11%, due 11/21/17	768,790
1,150,000	AMUR Finance I LLC, (2013-1), 10%, due 01/25/22	1,149,995
1,146,293	AMUR Finance I LLC, (2013-2), 10%, due 03/20/24	1,146,288
625,000	Avalon IV Capital, Ltd., (12-1A-C), (144A), 3.838%, due 04/17/23 ⁽¹⁾⁽²⁾	625,144
250,000	Axis Equipment Finance Receivables LLC, (12-1I-D), 5.5%, due 11/20/15	251,075
275,000	Axis Equipment Finance Receivables LLC, (12-1I-E1), 6.25%, due 04/20/16	276,738
425,000	Axis Equipment Finance Receivables LLC, (12-1I-E2), 7%, due 03/20/17	409,232
1,362,602	Bayview Commercial Asset Trust, (03-2-A), (144A), 0.734%, due 12/25/33 ⁽¹⁾⁽²⁾	1,292,014
1,161,805	Bayview Commercial Asset Trust, (04-1-A), (144A), 0.514%, due 04/25/34 ⁽¹⁾⁽²⁾	1,096,600
1,022,044	Bayview Commercial Asset Trust, (04-2-A), (144A), 0.584%, due 08/25/34 ⁽¹⁾⁽²⁾	962,866
488,318	Bayview Commercial Asset Trust, (04-3-A1), (144A), 0.524%, due 01/25/35 ⁽¹⁾⁽²⁾	454,901
1,664,119	Bayview Commercial Asset Trust, (05-2A-A1), (144A), 0.464%, due 08/25/35 ⁽¹⁾⁽²⁾	1,448,422
1,785,788	Bayview Commercial Asset Trust, (05-4A-A1), (144A), 0.454%, due 01/25/36 ⁽¹⁾⁽²⁾	1,541,448
1,412,217	Bayview Commercial Asset Trust, (06-4A-A1), (144A), 0.384%, due 12/25/36 ⁽¹⁾⁽²⁾	1,230,570
1,000,000	Bayview Commercial Asset Trust, (06-SP1-M1), (144A), 0.604%, due 04/25/36 ⁽¹⁾⁽²⁾	856,704
1,035,136	Bayview Commercial Asset Trust, (07-2A-A1), (144A), 0.424%, due 07/25/37 ⁽¹⁾⁽²⁾	860,161
668,587	Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.394%, due 07/25/37 ⁽¹⁾⁽²⁾	581,589
690,000	Bayview Commercial Asset Trust, (08-4-A3), (144A), 2.904%, due 07/25/38 ⁽¹⁾⁽²⁾	667,883
600,000	Blue Hill CLO, Ltd., (13-1A-C1), (144A), 3.287%, due 01/15/26 ⁽¹⁾⁽²⁾	598,362
1,100,000	BlueMountain CLO, Ltd., (13-1A-A1), (144A), 1.436%, due 05/15/25 ⁽¹⁾⁽²⁾	1,088,240
2,200,000	Brazos Higher Education Authority, Inc., (10-1-A2), 1.435%, due 02/25/35 ⁽²⁾⁽³⁾	2,269,186
610,000	CIFC Funding, Ltd., (12-2A-A3L), (144A), 3.236%, due 12/05/24 ⁽¹⁾⁽²⁾	604,423
1,308,811	CIT Education Loan Trust, (07-1-A), (144A), 0.323%, due 03/25/42 ⁽¹⁾⁽²⁾	1,224,827
265,417	Cronos Containers Program, Ltd., (12-1A-A), (144A), 4.21%, due 05/18/27 ⁽¹⁾	266,166
340,000	Cronos Containers Program, Ltd., (12-2A-A), (144A), 3.81%, due 09/18/27 ⁽¹⁾	342,944
1,150,000	Dryden XXVI Senior Loan Fund, (13-26A-A), (144A), 1.339%, due 07/15/25 ⁽¹⁾⁽²⁾	1,130,751
500,000	Dryden XXVIII Senior Loan Fund, (13-28A-A3L), (144A), 2.936%, due 08/15/25 ⁽¹⁾⁽²⁾	495,631
1,260,000	Education Loan Asset-Backed Trust I, (13-1-A2), (144A), 0.954%, due 04/26/32 ⁽¹⁾⁽²⁾	1,244,130
675,000	EFS Volunteer LLC, (10-1-A2), (144A), 1.089%, due 10/25/35 ⁽¹⁾⁽²⁾	670,454
1,500,000	EFS Volunteer No 2 LLC, (12-1-A2), (144A), 1.506%, due 03/25/36 ⁽¹⁾⁽²⁾	1,537,088
2,702,187	GCO Education Loan Funding Trust, (06-2AR-A1RN), (144A), 0.804%, due 08/27/46 ⁽¹⁾⁽²⁾	2,607,504
631,560	GE Business Loan Trust, (03-2A-A), (144A), 0.525%, due 11/15/31 ⁽¹⁾⁽²⁾	605,663
229,658	GE Business Loan Trust, (03-2A-B), (144A), 1.155%, due 11/15/31 ⁽¹⁾⁽²⁾	214,943
293,127	GE Business Loan Trust, (04-1-A), (144A), 0.445%, due 05/15/32 ⁽¹⁾⁽²⁾	280,309
266,479	GE Business Loan Trust, (04-1-B), (144A), 0.855%, due 05/15/32 ⁽¹⁾⁽²⁾	249,407
429,457	GE Business Loan Trust, (04-2A-A), (144A), 0.375%, due 12/15/32 ⁽¹⁾⁽²⁾	407,991
788,901	GE Business Loan Trust, (05-1A-A3), (144A), 0.405%, due 06/15/33 ⁽¹⁾⁽²⁾	741,294
511,263	GE Business Loan Trust, (05-1A-C), (144A), 0.855%, due 06/15/33 ⁽¹⁾⁽²⁾	466,751
708,124	GE Business Loan Trust, (05-2A-A), (144A), 0.395%, due 11/15/33 ⁽¹⁾⁽²⁾	658,070
481,918	GE Business Loan Trust, (05-2A-B), (144A), 0.655%, due 11/15/33 ⁽¹⁾⁽²⁾	442,363
453,478	Goal Capital Funding Trust, (06-1-B), 0.685%, due 08/25/42 ⁽²⁾	403,793
1,175,000	GoldenTree Loan Opportunities VII, Ltd., (13-7A-A), (144A), 1.389%, due 04/25/25 ⁽¹⁾⁽²⁾	1,159,884

See accompanying Notes to Schedule of Investments.

Edgar Filing: TCW STRATEGIC INCOME FUND INC - Form N-Q

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2014 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities Asset-Backed Securities (Continued)	Value
\$ 1,200,000	GoldenTree Loan Opportunities VIII, Ltd., (14-8A-A), (144A), 1.606%, due 04/19/26 ⁽¹⁾⁽²⁾⁽⁴⁾	\$ 1,195,797
630,000	Halcyon Loan Advisors Funding, Ltd., (12-2A-C), (144A), 3.085%, due 12/20/24 ⁽¹⁾⁽²⁾	626,358
450,000	ING Investment Management Co., (13-3A-B), (144A), 2.936%, due 01/18/26 ⁽¹⁾⁽²⁾	447,184
1,016,600	KKR Financial CLO, Ltd., (05-1A-B), (144A), 0.689%, due 04/26/17 ⁽¹⁾⁽²⁾	1,010,791
542,250	Leaf II Receivables Funding LLC, (13-1-E2), (144A), 6%, due 09/15/21 ⁽¹⁾	501,756
1,109,092	MAPS CLO Fund II, Ltd., (07-2A-A1), (144A), 0.477%, due 07/20/22 ⁽¹⁾⁽²⁾	1,076,646
600,000	MSIM Peconic Bay, Ltd., (07-1A-C), (144A), 2.237%, due 07/20/19 ⁽¹⁾⁽²⁾	601,155
1,800,000	National Collegiate Master Student Loan Trust I, (02-2-AR10), (144A), 3.655%, due 11/01/42 ⁽¹⁾⁽²⁾	1,800,000
1,004,594	National Collegiate Student Loan Trust, (06-3-A3), 0.304%, due 10/25/27 ⁽²⁾	971,230
1,000,000	National Collegiate Student Loan Trust, (07-4-A2A3), 3.655%, due 12/26/25 ⁽²⁾	995,442
529,031	Navigator CDO, Ltd., (05-1X-C1), (Reg. S), 2.037%, due 10/21/17 ⁽²⁾⁽⁵⁾	529,124
1,200,000	Nomad CLO, Ltd., (13-1A-A1), (144A), 1.439%, due 01/15/25 ⁽¹⁾⁽²⁾	1,186,648
2,200,000	North Carolina State Education Assistance Authority, (11-1-A3), 1.139%, due 10/25/41 ⁽²⁾	2,205,706
570,000	Octagon Investment Partners XVIII, Ltd., (13-1A-B), (144A), 2.987%, due 12/16/24 ⁽¹⁾⁽²⁾	560,344
1,004,148	Peachtree Finance Co. LLC, (2005-B-A), (144A), 4.71%, due 04/15/48 ⁽¹⁾	1,049,294
1,000,000	Scholar Funding Trust, (12-B-A2), (144A), 1.253%, due 03/28/46 ⁽¹⁾⁽²⁾	1,016,423
638,232	SLC Student Loan Trust, (04-1-B), 0.526%, due 08/15/31 ⁽²⁾	574,647
522,633	SLC Student Loan Trust, (05-2-B), 0.513%, due 03/15/40 ⁽²⁾	469,862
740,422	SLC Student Loan Trust, (06-1-B), 0.443%, due 03/15/39 ⁽²⁾	660,444
1,000,000	SLC Student Loan Trust, (06-2-A5), 0.333%, due 09/15/26 ⁽²⁾⁽³⁾	980,864
2,600,000	SLM Private Credit Student Loan Trust, (04-A-A3), 0.633%, due 06/15/33 ⁽²⁾⁽³⁾	2,433,517
2,500,000	SLM Private Credit Student Loan Trust, (04-B-A3), 0.563%, due 03/15/24 ⁽²⁾⁽³⁾	2,352,365
2,300,000	SLM Student Loan Trust, (03-11-A6), (144A), 0.983%, due 12/15/25 ⁽¹⁾⁽²⁾	2,300,474
648,821	SLM Student Loan Trust, (04-2-B), 0.709%, due 07/25/39 ⁽²⁾	587,763
673,632	SLM Student Loan Trust, (05-4-B), 0.419%, due 07/25/40 ⁽²⁾	593,604
729,803	SLM Student Loan Trust, (05-9-B), 0.539%, due 01/25/41 ⁽²⁾	642,539
1,400,000	SLM Student Loan Trust, (06-2-A6), 0.409%, due 01/25/41 ⁽²⁾⁽³⁾	1,272,841
1,400,000	SLM Student Loan Trust, (06-8-A6), 0.399%, due 01/25/41 ⁽²⁾	1,269,841
221,304	SLM Student Loan Trust, (07-6-B), 1.089%, due 04/27/43 ⁽²⁾	198,117
150,000	SLM Student Loan Trust, (07-7-B), 0.989%, due 10/25/28 ⁽²⁾	134,757
137,876	SLM Student Loan Trust, (07-8-B), 1.239%, due 04/27/43 ⁽²⁾	125,280
225,000	SLM Student Loan Trust, (08-2-B), 1.439%, due 01/25/29 ⁽²⁾	204,647
225,000	SLM Student Loan Trust, (08-3-B), 1.439%, due 04/25/29 ⁽²⁾	208,727
225,000	SLM Student Loan Trust, (08-4-B), 2.089%, due 04/25/29 ⁽²⁾	218,720
225,000	SLM Student Loan Trust, (08-5-B), 2.089%, due 07/25/29 ⁽²⁾	228,260
225,000	SLM Student Loan Trust, (08-6-B), 2.089%, due 07/25/29 ⁽²⁾	222,604
225,000	SLM Student Loan Trust, (08-7-B), 2.089%, due 07/25/29 ⁽²⁾	223,400
225,000	SLM Student Loan Trust, (08-8-B), 2.489%, due 10/25/29 ⁽²⁾	232,022
225,000	SLM Student Loan Trust, (08-9-B), 2.489%, due 10/25/29 ⁽²⁾	235,629
675,000	Sound Point CLO, Ltd., (12-1A-C), (144A), 3.537%, due 10/20/23 ⁽¹⁾⁽²⁾	680,993
910,902	Structured Receivables Finance LLC, (10-A-B), (144A), 7.614%, due 01/16/46 ⁽¹⁾	1,081,321
500,000	Structured Receivables Finance LLC, (10-B-B), (144A), 7.97%, due 08/15/36 ⁽¹⁾	613,209
1,500,000	Student Loan Consolidation Center, (02-2-B2), (144A), 1.639%, due 07/01/42 ⁽¹⁾⁽²⁾	1,150,396
700,000	Symphony CLO, Ltd., (12-9A-C), (144A), 3.487%, due 04/16/22 ⁽¹⁾⁽²⁾	700,153
291,667	TAL Advantage I LLC, (06-1A-NOTE), (144A), 0.347%, due 04/20/21 ⁽¹⁾⁽²⁾	288,373
175,000	Textainer Marine Containers, Ltd., (05-1A-A), (144A), 0.41%, due 05/15/20 ⁽¹⁾⁽²⁾	174,664

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2014 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
Asset-Backed Securities (Continued)		
\$ 616,925	Trinity Rail Leasing LP, (06-1A-A1), (144A), 5.9%, due 05/14/36 ⁽¹⁾	\$ 675,088
117,448	Triton Container Finance LLC, (07-1A-NOTE), (144A), 0.29%, due 02/26/19 ⁽¹⁾⁽²⁾	116,993
623,290	Vermont Student Assistance Corp., (12-1-A), 0.855%, due 07/28/34 ⁽²⁾⁽³⁾	622,426
Total Asset-Backed Securities (Cost: \$80,027,037)		77,121,590
Collateralized Mortgage Obligations (53.8%)		
Commercial Mortgage-Backed Securities Non-Agency (0.7%)		
1,972,403	DBRR Trust, (11-LC2-AC4), (144A), 4.537%, due 07/12/44 ⁽¹⁾⁽²⁾	2,085,181
Residential Mortgage-Backed Securities Agency (3.0%)		
351,389	Federal Home Loan Mortgage Corp., (1673-SD), 13.509%, due 02/15/24(I/F) (PAC) ⁽²⁾	440,329
758,752	Federal Home Loan Mortgage Corp., (1760-ZD), 2.23%, due 02/15/24 ⁽²⁾⁽³⁾	768,809
235,424	Federal Home Loan Mortgage Corp., (2990-JK), 21.384%, due 03/15/35(I/F) (PAC) ⁽²⁾⁽³⁾	331,779
6,204,024	Federal Home Loan Mortgage Corp., (3122-SG), 5.475%, due 03/15/36(I/O) (I/F) (TAC) (PAC) ⁽²⁾⁽³⁾	986,328
2,336,170	Federal Home Loan Mortgage Corp., (3239-SI), 6.495%, due 11/15/36(I/O) (PAC) ⁽²⁾⁽³⁾	373,224
1,422,819	Federal Home Loan Mortgage Corp., (3323-SA), 5.955%, due 05/15/37(I/O) (I/F) ⁽²⁾⁽³⁾	181,228
974,491	Federal Home Loan Mortgage Corp., (3459-JS), 6.095%, due 06/15/38(I/O) (I/F) ⁽²⁾⁽³⁾	112,491
4,483,111	Federal Home Loan Mortgage Corp., (4030-HS), 6.455%, due 04/15/42(I/O) ⁽²⁾⁽³⁾	717,438
6,643,919	Federal National Mortgage Association, (04-53-QV), 1.59%, due 02/25/34(I/O) (I/F) ⁽²⁾⁽³⁾	202,269
842,317	Federal National Mortgage Association, (07-42-SE), 5.956%, due 05/25/37(I/O) (I/F) ⁽²⁾⁽³⁾	115,972
6,474,120	Federal National Mortgage Association, (07-48-SD), 5.946%, due 05/25/37(I/O) (I/F) ⁽²⁾⁽³⁾	971,639
1,219,127	Federal National Mortgage Association, (09-69-CS), 6.596%, due 09/25/39(I/O) (I/F) ⁽²⁾⁽³⁾	155,248
6,248,013	Government National Mortgage Association, (06-35-SA), 6.443%, due 07/20/36(I/O) (I/F) ⁽²⁾⁽³⁾	968,592
11,199,753	Government National Mortgage Association, (06-61-SA), 4.593%, due 11/20/36(I/O) (I/F) (TAC) ⁽²⁾⁽³⁾	1,036,880
6,811,360	Government National Mortgage Association, (08-58-TS), 6.243%, due 05/20/38(I/O) (I/F) (TAC) ⁽²⁾⁽³⁾	924,126
Total Residential Mortgage-Backed Securities Agency		8,286,352
Residential Mortgage-Backed Securities Non-Agency (50.1%)		
1,965,550	ACE Securities Corp., (06-ASP3-A2C), 0.304%, due 06/25/36 ⁽²⁾	1,523,116
1,981,124	ACE Securities Corp., (07-ASP1-A2C), 0.414%, due 03/25/37 ⁽²⁾	1,142,213
1,948,908	Adjustable Rate Mortgage Trust, (05-4-6A22), 2.744%, due 08/25/35 ⁽²⁾	778,838
1,096,961	Adjustable Rate Mortgage Trust, (06-1-2A1), 2.99%, due 03/25/36 ⁽²⁾⁽⁶⁾	755,159
2,063,588	Asset-Backed Funding Certificates, (05-HE2-M2), 0.904%, due 06/25/35 ⁽²⁾	2,016,135
3,000,000	Asset-Backed Securities Corp. Home Equity, (06-HE3-A5), 0.424%, due 03/25/36 ⁽²⁾	1,925,518
3,100,000	Asset-Backed Securities Corp. Home Equity, (07-HE1-A4), 0.294%, due 12/25/36 ⁽²⁾	2,282,217
1,028,420	Banc of America Funding Trust, (06-3-4A14), 5.5%, due 03/25/36	990,503
1,510,117	Banc of America Funding Trust, (06-3-4A14), 6%, due 03/25/36	1,493,750
878,105	BCAP LLC Trust, (09-RR4-1A1), (144A), 9.5%, due 06/26/37 ⁽¹⁾	922,652
1,012,388	BCAP LLC Trust, (10-RR11-3A2), (144A), 2.776%, due 06/27/36 ⁽¹⁾⁽²⁾	1,015,954
1,137,763	BCAP LLC Trust, (11-RR3-1A5), (144A), 2.822%, due 05/27/37 ⁽¹⁾⁽²⁾	1,146,022
1,742,449	BCAP LLC Trust, (11-RR3-5A3), (144A), 5.094%, due 11/27/37 ⁽¹⁾⁽²⁾	1,687,479
852,541	BCAP LLC Trust, (11-RR4-1A3), (144A), 1.45%, due 03/26/36 ⁽¹⁾⁽²⁾	833,292
951,650	BCAP LLC Trust, (11-RR5-1A3), (144A), 2.531%, due 03/26/37 ⁽¹⁾⁽²⁾	938,362
615,496	BCAP LLC Trust, (11-RR5-2A3), (144A), 0.48%, due 06/26/37 ⁽¹⁾⁽²⁾	613,301

Edgar Filing: TCW STRATEGIC INCOME FUND INC - Form N-Q

1,488,716	Bear Stearns Adjustable Rate Mortgage Trust, (07-4-22A1), 5.054%, due 06/25/47 ⁽²⁾⁽⁶⁾	1,349,640
-----------	--	-----------

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2014 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	Collateralized Mortgage Obligations (Continued)	
	Residential Mortgage-Backed Securities Non-Agency (Continued)	
\$ 1,017,364	Bear Stearns Asset-Backed Securities Trust, (05-AC6-1A3), 5.5%, due 09/25/35 ⁽²⁾	\$ 1,049,577
888,372	Bear Stearns Asset-Backed Securities Trust, (06-IM1-A1), 0.384%, due 04/25/36 ⁽²⁾⁽⁶⁾	745,365
455,990	Centex Home Equity Loan Trust, (05-A-AF5), 5.28%, due 01/25/35	487,128
3,100,000	Centex Home Equity Loan Trust, (06-A-AV4), 0.404%, due 06/25/36 ⁽²⁾	2,753,913
3,176,006	Citigroup Mortgage Loan Trust, Inc., (05-8-1A1A), 2.554%, due 10/25/35 ⁽²⁾	2,686,326
2,201,099	CitiMortgage Alternative Loan Trust, (06-A3-1A7), 6%, due 07/25/36 ⁽⁶⁾	1,922,821
1,278,958	CitiMortgage Alternative Loan Trust, (06-A5-1A8), 6%, due 10/25/36 ⁽⁶⁾	1,120,885
514,647	Conseco Finance Securitizations Corp., (01-4-A4), 7.36%, due 08/01/32	563,319
1,200,000	Countryplace Manufactured Housing Contract Trust, (07-1-A4), (144A), 5.846%, due 07/15/37 ⁽¹⁾⁽²⁾	1,209,474
1,504,696	Countrywide Asset-Backed Certificates, (07-13-2A1), 1.054%, due 10/25/47 ⁽²⁾	1,311,996
1,995,552	Countrywide Home Loans, (04-HYB4-B1), 2.523%, due 09/20/34 ⁽²⁾	164,189
67,056,835	Countrywide Home Loans, (06-14-X), 0.294%, due 09/25/36(I/O) ⁽²⁾⁽³⁾⁽⁷⁾	696,687
2,608,782	Countrywide Home Loans, (06-HYB2-1A1), 2.725%, due 04/20/36 ⁽²⁾⁽⁶⁾	1,814,643
656,983	Credit Suisse First Boston Mortgage Securities Corp., (04-AR5-11A2), 0.894%, due 06/25/34 ⁽²⁾⁽³⁾	642,214
2,201,518	Credit Suisse First Boston Mortgage Securities Corp., (05-12-1A1), 6.5%, due 01/25/36 ⁽⁶⁾	1,733,191
1,426,228	Credit Suisse Mortgage Capital Certificates, (06-6-1A8), 6%, due 07/25/36 ⁽⁶⁾	1,085,098
1,133,505	Credit-Based Asset Servicing and Securitization LLC, (03-CB3-AF1), 3.379%, due 12/25/32	1,104,923
1,996,339	Credit-Based Asset Servicing and Securitization LLC, (06-CB1-AF2), 3.55%, due 01/25/36	1,475,006
3,279,140	Credit-Based Asset Servicing and Securitization LLC, (06-CB2-AF2), 3.839%, due 12/25/36	2,198,666
1,221,588	Credit-Based Asset Servicing and Securitization LLC, (07-CB2-A2B), 4.824%, due 02/25/37	898,860
1,914,806	Credit-Based Asset Servicing and Securitization LLC, (07-CB3-A3), 4.288%, due 03/25/37	1,194,596
3,982,104	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AB2-A2), 6.16%, due 06/25/36 ⁽²⁾⁽⁶⁾	3,142,085
1,611,767	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AR6-A6), 0.344%, due 02/25/37 ⁽²⁾⁽⁶⁾	1,189,889
1,195,000	Deutsche Mortgage Securities, Inc. REMIC Trust, (10-RS2-A3), (144A), 3.889%, due 06/28/47 ⁽¹⁾⁽²⁾	1,215,954
418,704	DSL A Mortgage Loan Trust, (06-AR2-2A1A), 0.462%, due 10/19/36 ⁽²⁾	364,578
1,734,678	First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF13-A2C), 0.314%, due 10/25/36 ⁽²⁾	1,279,696
2,197,723	First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF18-A2D), 0.364%, due 12/25/37 ⁽²⁾	1,326,539
1,585,329	Green Tree, (08-MH1-A2), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾	1,731,492
673,782	Green Tree, (08-MH1-A3), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾	728,706
674,468	Green Tree Financial Corp., (96-6-M1), 7.95%, due 09/15/27	753,016
947,674	Green Tree Financial Corp., (96-7-M1), 7.7%, due 09/15/26 ⁽²⁾	1,023,353
656,354	Green Tree Financial Corp., (97-3-A5), 7.14%, due 03/15/28	706,563
272,100	Green Tree Financial Corp., (97-3-A7), 7.64%, due 03/15/28 ⁽²⁾	295,042
645,933	Green Tree Financial Corp., (98-3-A6), 6.76%, due 03/01/30 ⁽²⁾	689,385
741,893	Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30	768,794
634,412	Green Tree Financial Corp., (98-4-A6), 6.53%, due 04/01/30 ⁽²⁾	664,725
671,767	Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽²⁾	717,410
500,665	Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due 12/15/29 ⁽²⁾	514,990
192,544	Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.594%, due 07/25/30 ⁽²⁾	191,456
2,324,513	GSAA Home Equity Trust, (06-13-AF6), 6.04%, due 07/25/36	1,558,168
1,606,478	GSAMP Trust, (06-FM3-A2C), 0.354%, due 11/25/36 ⁽²⁾	900,127
1,050,903	GSC Capital Corp. Mortgage Trust, (06-2-A1), 0.334%, due 05/25/36 ⁽²⁾⁽⁶⁾	749,570
954,414	GSR Mortgage Loan Trust, (05-AR3-6A1), 2.744%, due 05/25/35 ⁽²⁾	878,728
991,126	HSI Asset Loan Obligation Trust, (07-2-2A12), 6%, due 09/25/37	964,279
1,000,000	HSI Asset Securitization Corp. Trust, (06-OPT2-2A4), 0.444%, due 01/25/36 ⁽²⁾	948,938

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2014 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	Collateralized Mortgage Obligations (Continued)	
	Residential Mortgage-Backed Securities Non-Agency (Continued)	
\$ 1,557,490	Indymac Index Mortgage Loan Trust, (05-AR19-A1), 4.8%, due 10/25/35 ⁽²⁾⁽⁶⁾	\$ 1,383,363
3,318,536	Indymac Index Mortgage Loan Trust, (06-AR13-A4X), 4.071%, due 07/25/36(I/O) ⁽²⁾⁽⁷⁾	124,142
2,229,153	Indymac Index Mortgage Loan Trust, (07-AR5-2A1), 2.723%, due 05/25/37 ⁽²⁾⁽⁶⁾	1,644,096
2,051,841	Indymac Index Mortgage Loan Trust, (07-FLX2-A1C), 0.344%, due 04/25/37 ⁽²⁾	1,474,125
421,631	Indymac Manufactured Housing Contract, (98-2-A4), 6.64%, due 08/25/29 ⁽²⁾	420,459
1,141,673	JPMorgan Alternative Loan Trust, (06-A2-5A1), 5.039%, due 05/25/36 ⁽²⁾⁽⁶⁾	897,303
536,026	JPMorgan Mortgage Trust, (07-S2-1A1), 5%, due 06/25/37 ⁽⁶⁾	457,077
547,046	Lehman ABS Manufactured Housing Contract Trust, (01-B-A6), 6.467%, due 04/15/40 ⁽²⁾	589,301
2,034,049	Lehman XS Trust, (06-10N-1A3A), 0.364%, due 07/25/46 ⁽²⁾⁽⁶⁾	1,597,367
2,962,898	Lehman XS Trust, (06-12N-A31A), 0.354%, due 08/25/46 ⁽²⁾⁽⁶⁾	2,255,293
1,700,000	Long Beach Mortgage Loan Trust, (04-4-M1), 1.054%, due 10/25/34 ⁽²⁾	1,611,576
1,953,944	MASTR Alternative Loans Trust, (07-HF1-4A1), 7%, due 10/25/47	1,445,851
2,000,000	MASTR Asset-Backed Securities Trust, (07-HE1-A4), 0.434%, due 05/25/37 ⁽²⁾	1,300,574
1,199,817	Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2B), 0.284%, due 06/25/37 ⁽²⁾	778,284
2,450,000	Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2C), 0.334%, due 06/25/37 ⁽²⁾	1,576,032
1,012,656	Merrill Lynch Mortgage-Backed Securities Trust, (07-2-1A1), 2.532%, due 08/25/36 ⁽²⁾⁽⁶⁾	932,897
636,702	Mid-State Trust, (04-1-B), 8.9%, due 08/15/37	768,428
636,702	Mid-State Trust, (04-1-M1), 6.497%, due 08/15/37	696,167
292,794	Mid-State Trust, (6-A1), 7.34%, due 07/01/35	317,417
459,284	Mid-State Trust, (6-A3), 7.54%, due 07/01/35	494,958
1,277,636	Morgan Stanley ABS Capital I, Inc. Trust, (03-NC6-M1), 1.354%, due 06/25/33 ⁽²⁾	1,240,062
199,456	Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.934%, due 07/25/35 ⁽²⁾	193,891
1,500,000	Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0.949%, due 07/25/35 ⁽²⁾	1,402,515
1,670,329	Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4.488%, due 11/25/37 ⁽²⁾	1,253,358
1,588,000	Morgan Stanley Home Equity Loan Trust, (06-2-A4), 0.434%, due 02/25/36 ⁽²⁾	1,404,085
1,277,638	MortgageIT Trust, (05-5-A1), 0.414%, due 12/25/35 ⁽²⁾	1,178,226
3,000,000	Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.404%, due 04/25/37 ⁽²⁾	2,185,425
1,228,032	New Century Home Equity Loan Trust, (05-3-M1), 0.634%, due 07/25/35 ⁽²⁾	1,222,702
2,102,315	Nomura Asset Acceptance Corp., (06-AR1-1A), 3.503%, due 02/25/36 ⁽²⁾⁽⁶⁾	1,540,103
2,604,800	Novastar Home Equity Loan, (06-2-A2C), 0.304%, due 06/25/36 ⁽²⁾	1,474,911
502,896	Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/22 ⁽²⁾	443,326
822,353	Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31 ⁽²⁾	773,589
635,092	Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/24 ⁽²⁾	643,676
904,867	Oakwood Mortgage Investors, Inc., (98-A-M), 6.825%, due 05/15/28 ⁽²⁾	989,949
340,702	Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29	348,166
667,854	Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26	716,723
751,322	Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 01/15/35 ⁽²⁾	827,129
619,733	Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 06/15/36 ⁽²⁾	652,604
1,810,000	Park Place Securities, Inc., (05-WCW1-M1), 0.604%, due 09/25/35 ⁽²⁾	1,728,478
813,817	Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35 ⁽²⁾	830,607
2,198,921	Residential Accredit Loans, Inc., (05-QA7-A1), 3.165%, due 07/25/35 ⁽²⁾⁽⁶⁾	1,704,137
1,544,438	Residential Accredit Loans, Inc., (05-QA8-CB21), 3.315%, due 07/25/35 ⁽²⁾⁽⁶⁾	1,291,625
1,283,175	Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC) ⁽⁶⁾	1,135,361
29,773,197	Residential Accredit Loans, Inc., (06-QS11-AV), 0.33%, due 08/25/36(I/O) ⁽²⁾⁽⁷⁾	407,997
14,520,364	Residential Accredit Loans, Inc., (06-QS6-1AV), 0.74%, due 06/25/36(I/O) ⁽²⁾⁽⁷⁾	460,092

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2014 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	Collateralized Mortgage Obligations (Continued)	
	Residential Mortgage-Backed Securities Non-Agency (Continued)	
\$ 2,825,668	Residential Accredit Loans, Inc., (06-QS8-A3), 6%, due 08/25/36 ⁽⁶⁾	\$ 2,216,002
32,645,253	Residential Accredit Loans, Inc., (07-QS2-AV), 0.314%, due 01/25/37(I/O) ⁽²⁾⁽⁷⁾	449,994
32,991,810	Residential Accredit Loans, Inc., (07-QS3-AV), 0.324%, due 02/25/37(I/O) ⁽²⁾⁽⁷⁾	483,947
797,564	Residential Accredit Loans, Inc., (07-QS6-A62), 5.5%, due 04/25/37(TAC) ⁽⁶⁾	627,246
5,399,477	Residential Asset Securitization Trust, (07-A5-AX), 6%, due 05/25/37(I/O) ⁽⁷⁾	1,148,504
93,550,289	Residential Funding Mortgage Securities, (06-S9-AV), 0.309%, due 09/25/36(I/O) ⁽²⁾⁽⁷⁾	963,615
337,943	Residential Funding Mortgage Securities II, (01-HI3-AI7), 7.56%, due 07/25/26	342,608
4,614,000	Securitized Asset-Backed Receivables LLC Trust, (07-NC2-A2C), 0.374%, due 01/25/37 ⁽²⁾	2,787,465
1,237,062	Structured Adjustable Rate Mortgage Loan Trust, (05-20-1A1), 2.428%, due 10/25/35 ⁽²⁾	928,796
978,682	Structured Adjustable Rate Mortgage Loan Trust, (07-9-2A1), 5.981%, due 10/25/47 ⁽²⁾⁽⁶⁾	757,348
1,211,323	Structured Asset Mortgage Investments, Inc., (07-AR6-A1), 1.629%, due 08/25/47 ⁽²⁾	1,072,238
1,000,000	Structured Asset Securities Corp., (05-WF4-M2), 0.584%, due 11/25/35 ⁽²⁾	930,314
233,880	UCFC Manufactured Housing Contract, (97-4-A4), 6.995%, due 04/15/29 ⁽²⁾	231,786
515,712	Vanderbilt Acquisition Loan Trust, (02-1-A4), 6.57%, due 05/07/27 ⁽²⁾	540,095
418,885	Vanderbilt Acquisition Loan Trust, (02-1-M1), 7.33%, due 05/07/32 ⁽²⁾	465,152
651,655	Vanderbilt Mortgage Finance, (01-A-M1), 7.74%, due 04/07/31 ⁽²⁾	658,900
900,000	Vanderbilt Mortgage Finance, (02-C-A5), 7.6%, due 12/07/32 ⁽³⁾	952,520
3,230,070	WAMU Asset-Backed Certificates, (07-HE1-2A3), 0.304%, due 01/25/37 ⁽²⁾	1,859,428
1,500,000	Wells Fargo Home Equity Trust, (06-2-A4), 0.404%, due 07/25/36 ⁽²⁾	1,429,026
1,337,401	Wells Fargo Mortgage-Backed Securities Trust, (06-AR10-5A1), 2.612%, due 07/25/36 ⁽²⁾⁽⁶⁾	1,298,513
1,085,136	Wells Fargo Mortgage-Backed Securities Trust, (07-AR3-A4), 5.673%, due 04/25/37 ⁽²⁾⁽⁶⁾	1,058,451
834,952	Wells Fargo Mortgage-Backed Securities Trust, (08-1-4A1), 5.75%, due 02/25/38	882,711
	Total Residential Mortgage-Backed Securities Non-Agency	140,474,617
	Total Collateralized Mortgage Obligations (Cost: \$126,070,152)	150,846,150
	Bank Loans (0.6%)	
	Electric (0.3%)	
1,244,155	Mach Gen, LLC, Second Lien Term Loan, 77.38%, due 02/20/15 ⁽⁸⁾	717,461
	Telecommunications (0.3%)	
946,938	Intelsat Jackson Holdings, Ltd. (Luxembourg), Term Loan, 4.726%, due 06/30/19 ⁽⁸⁾	950,631
	Total Bank Loans (Cost: \$2,134,565)	1,668,092
	Corporate Bonds (8.9%)	
	Airlines (1.8%)	
488,634	America West Airlines, Inc. Pass-Through Certificates, (01-01), 7.1%, due 10/02/22(EETC)	539,330
1,760,800	Continental Airlines, Inc. Pass-Through Certificates, (00-2-A1), 7.707%, due 10/02/22(EETC)	2,010,613
514,900	Delta Air Lines, Inc. Pass-Through Certificates, (02-1G1), 6.718%, due 07/02/24(EETC)	603,720
1,000,000	JetBlue Airways Corp. Pass-Through Trust (04-2-G2), 0.686%, due 05/15/18(EETC) ⁽²⁾	976,875
754,743	US Airways Group, Inc. Pass-Through Certificates, (10-1A), 6.25%, due 10/22/24(EETC)	859,464

Edgar Filing: TCW STRATEGIC INCOME FUND INC - Form N-Q

Total Airlines 4,990,002

Banks (2.3%)		
2,000,000	Citigroup, Inc., 0.785%, due 08/25/36 ⁽²⁾	1,587,847
1,000,000	HBOS PLC (United Kingdom), (144A), 6%, due 11/01/33 ⁽¹⁾	1,052,535
900,000	JPMorgan Chase Capital XXI, 1.188%, due 01/15/87 ⁽²⁾	724,500
1,000,000	JPMorgan Chase Capital XXIII, 1.236%, due 05/15/77 ⁽²⁾	770,000

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2014 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
Corporate Bonds (Continued)		
Banks (Continued)		
\$ 650,000	Lloyds TSB Bank PLC (United Kingdom), (144A), 5.8%, due 01/13/20 ⁽¹⁾	\$ 746,356
908,000	Macquarie Bank, Ltd. (Australia), (144A), 6.625%, due 04/07/21 ⁽¹⁾	1,028,780
520,000	Royal Bank of Scotland Group PLC (United Kingdom), 6.125%, due 12/15/22	544,308
	Total Banks	6,454,326
Commercial Services (0.1%)		
275,000	Autopistas Metropolitanas de Puerto Rico LLC, (144A), 6.75%, due 06/30/35 ⁽¹⁾	240,663
Diversified Financial Services (0.6%)		
2,000,000	General Electric Capital Corp., 0.716%, due 08/15/36 ⁽²⁾	1,661,992
Electric (0.8%)		
1,250,000	Astoria Depositor Corp., (144A), 8.144%, due 05/01/21 ⁽¹⁾	1,312,500
2,250,000	Gabs Dynegy Danskamm, Series B, 7.67%, due 08/11/16 ⁽⁹⁾	
910,965	Mirant Mid-Atlantic Pass-Through Certificates, Series C, 10.06%, due 12/30/28(EETC)	1,015,726
	Total Electric	2,328,226
Engineering & Construction (0.5%)		
700,000	Heathrow Funding, Ltd. (United Kingdom), (144A), 4.875%, due 07/15/23 ⁽¹⁾	755,470
750,000	Sydney Airport Finance Co. Pty, Ltd. (Australia), (144A), 5.125%, due 02/22/21 ⁽¹⁾	813,021
	Total Engineering & Construction	1,568,491
Gas (0.6%)		
1,500,000	Sabine Pass LNG, LP, (144A), 7.5%, due 11/30/16 ⁽¹⁾	1,612,500
Insurance (0.3%)		
715,000	ZFS Finance USA Trust II, (144A), 6.45%, due 12/15/65 ⁽¹⁾⁽²⁾	775,775
Oil & Gas (0.2%)		
500,000	Pacific Drilling V, Ltd., (144A), 7.25%, due 12/01/17 ⁽¹⁾	542,500
Real Estate (0.5%)		
1,375,000	Post Apartment Homes, LP, 4.75%, due 10/15/17	1,506,625
REIT (1.2%)		
1,000,000	HCP, Inc., 2.625%, due 02/01/20	977,540
700,000	Healthcare Realty Trust, Inc., 5.75%, due 01/15/21	777,396

Edgar Filing: TCW STRATEGIC INCOME FUND INC - Form N-Q

500,000	Healthcare Realty Trust, Inc., 6.5%, due 01/17/17	564,590
950,000	SL Green Realty Corp., 5%, due 08/15/18	1,031,316
Total REIT		3,350,842
Total Corporate Bonds (Cost: \$23,010,955)		25,031,942
Municipal Bonds (2.4%)		
800,000	Arizona Health Facilities Authority, Revenue Bond, 0.975%, due 01/01/37 ⁽²⁾	642,112
1,000,000	California State, Build America Bonds, 7.95%, due 03/01/36	1,177,830
750,000	City of Chicago, Illinois, General Obligation Unlimited, 6.05%, due 01/01/29	760,343
1,000,000	City of New York, New York, Build America Bonds, 6.646%, due 12/01/31	1,151,790
1,200,000	Illinois State, Build America Bonds, 6.63%, due 02/01/35	1,326,480
765,000	Illinois State, General Obligation Bond, 4.35%, due 06/01/18	810,670

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2014 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	Municipal Bonds (Continued)	
\$ 800,000	New York City Water and Sewer System, Build America Bonds, 6.491%, due 06/15/42	\$ 886,640
	Total Municipal Bonds (Cost: \$6,648,363)	6,755,865
	Total Fixed Income Securities (Cost: \$ 237,891,072) (93.2%)	261,423,639
Number of Shares	Convertible Preferred Stock	
	Electric (Cost: \$772,200) (0.3%)	
16,500	AES Corp., \$3.375	843,150
	Common Stock	
	Electric (0.5%)	
52,104	Dynergy, Inc. ⁽¹⁰⁾	1,299,474
	REIT (1.1%)	
139,387	American Capital Agency Corp.	2,995,426
	Total Common Stock (Cost: \$ 4,802,514) (1.6%)	4,294,900
	Closed-end Funds	
63,158	BlackRock Build America Bond Fund	1,278,318
16,810	Nuveen Build American Bond Fund	329,812
	Total Closed-end Funds (Cost: \$ 1,497,655) (0.6%)	1,608,130
Principal Amount	Short Term Investments	
	Repurchase Agreement (Cost: \$14,933,321) (5.3%)	
\$ 14,933,321	State Street Bank & Trust Company, 0%, due 04/01/14, (collateralized by \$16,250,000 Federal National Mortgage Association, 2.12%, due 11/07/22, valued at \$15,219,263; \$15,000 Federal National Mortgage Association, 2.20%, due 10/17/22, valued at \$14,204; (Total Amount to be Received Upon Repurchase \$14,933,321)	14,933,321
	U.S. Treasury Security (Cost: \$900,968) (0.3%)	
901,000	U.S. Treasury Bill, 0.055%, due 04/24/14 ⁽¹¹⁾	900,968
	Total Short-Term Investments (cost \$15,834,289) (5.6%)	15,834,289
	TOTAL INVESTMENTS (Cost \$260,797,730) (101.3%)	284,004,108
	LIABILITIES IN EXCESS OF OTHER ASSETS (-1.3%)	(3,557,461)
	NET ASSETS (100.0%)	\$ 280,446,647

Futures Contracts Exchange Traded

Number of Contracts	Type	Expiration Date	Notional Contract Value	Net Unrealized (Depreciation)
BUY				
200	S&P 500 E-mini Index Futures	06/20/14	\$ 18,646,000	\$ (55,374)

Notes to Schedule of Investments:

- (1) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold, normally only to qualified institutional buyers. At March 31, 2014, the value of these securities amounted to \$72,425,015 or 25.8% of net assets. These securities are determined to be liquid by the Advisor, unless otherwise noted, under procedures established by and under the general supervision of the Fund's Board of Directors.

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2014 (UNAUDITED) (CONT D)

- (2) Floating or variable rate security. The interest shown reflects the rate in effect at March 31, 2014.
 - (3) All or a portion of this security is segregated to cover open futures contracts, when-issued, delayed-delivery or forward commitments. (Note1)
 - (4) This security is purchased on a when-issued, delayed delivery or forward commitment basis.
 - (5) Investments issued under Regulation S of the Securities Act of 1933, may not be offered, sold, or delivered within the United States except under special exemptions. At March 31, 2014, the value of these securities amounted to \$529,124 or 0.2% of net assets.
 - (6) A portion of the principal balance has been written-off during the period due to defaults in the underlying loans.
 - (7) Illiquid security.
 - (8) Rate stated is the effective yield.
 - (9) Security is currently in default due to bankruptcy or failure to make payment of principal or interest by the issuer. Income is not being accrued.
 - (10) Non-income producing security.
 - (11) Rate shown represents yield-to-maturity.
- ABS - Asset-Backed Securities.
CDO - Collateralized Debt Obligation.
CLO - Collateralized Loan Obligation.
EETC - Enhanced Equipment Trust Certificate.
I/F - Inverse Floating rate security whose interest rate moves in the opposite direction of prevailing interest rates.
I/O - Interest Only Security.
PAC - Planned Amortization Class.
REIT - Real Estate Investment Trust.
TAC - Target Amortization Class.

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

Investments by Industry (Unaudited)

March 31, 2014

Industry	Percentage of Net Assets
Residential Mortgage-Backed Securities Non-Agency	50.1%
Asset-Backed Securities	27.5
Residential Mortgage-Backed Securities Agency	3.0
Municipal Bonds	2.4
Banks	2.3
REIT	2.3
Electric	1.9
Airlines	1.8
Commercial Mortgage-Backed Securities Non-Agency	0.7
Closed-end Funds	0.6
Diversified Financial Services	0.6
Gas	0.6
Engineering & Construction	0.5
Real Estate	0.5
Insurance	0.3
Telecommunications	0.3
Oil & Gas	0.2
Commercial Services	0.1
Short-Term Investments	5.6
Total	101.3%

See accompanying Notes to Schedule of Investments.

Notes to Schedule of Investments (Unaudited)**March 31, 2014****Note 1 Security Valuation:**

Securities and derivative contracts traded on national exchanges, except those traded on the NASDAQ Stock Market, Inc. (NASDAQ), are valued at the last reported sales price or the mean of the current bid and asked prices if there are no sales in the trading period. Securities traded on the NASDAQ are valued using the NASDAQ Official Closing Price, which may not be the last reported sales price. Other securities which are traded on the over-the-counter (OTC) market are valued at the mean of the current bid and asked prices as furnished by independent pricing services or by dealer quotations. Short-term debt securities with maturities of 60 days or less at the time of purchase are valued at amortized cost. Other short-term debt securities are valued on a marked-to-market basis until such time as they reach a remaining maturity of 60 days, after which they are valued at amortized cost using their value as of the 61st day prior to maturity. S&P 500 Index futures contracts are valued at the first sale price after 4 p.m. ET on the Chicago Mercantile Exchange. Securities for which market quotations are not readily available, including circumstances under which market quotations are not reflective of a security's market value, are fair valued by TCW Investment Management Co., (the Advisor) as determined in good faith under procedures established by and under the general supervision of the Fund's Board of Directors.

Fair value is defined as the price that a fund would receive upon selling an investment in a timely transaction to an independent buyer in the principal or most advantageous market for the investment. In accordance with the authoritative guidance on fair value measurements and disclosures under the accounting principals generally accepted in the United States of America (GAAP), the Fund discloses investments in a three-tier hierarchy. This hierarchy is utilized to establish classification of fair value measurements for disclosure purposes. Inputs refer broadly to the assumptions that market participants would use in pricing the asset or liability, including assumptions about risk. Inputs may be observable or unobservable. Observable inputs are inputs that reflect the assumptions market participants would use in pricing the asset or liability developed based on market data obtained from sources independent of the reporting entity. Unobservable inputs are inputs that reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability developed based on the best information available in the circumstances. The three-tier hierarchy of inputs is summarized in the three broad Levels listed below.

Level 1 quoted prices in active markets for identical investments

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

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

Changes in valuation techniques may result in transfers in or out of an investment's assigned Level within the hierarchy. The inputs or methodology used for valuing investments are not necessarily an indication of the risk associated with investing in those investments and the determination of the significance of a particular input to the fair value measurement in its entirety requires judgment and consideration of factors specific to each security.

The availability of observable inputs can vary from security to security and is affected by a wide variety of factors, including, for example, the type of security, whether the security is new and not yet established in the marketplace, the liquidity of markets, and other characteristics particular to the security. To the extent that valuation is based on models or inputs that are less observable or unobservable in the market, the determination of fair value requires more judgment. Accordingly, the degree of judgment exercised in determining fair value is greatest for instruments categorized in Level 3.

In periods of market dislocation, the observability of prices and inputs may be reduced for many instruments. This condition, as well as changes related to liquidity of investments, could cause a security to be reclassified between Level 1, Level 2, or Level 3.

In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes the level in the fair value hierarchy within which the fair value measurement falls in its entirety is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

Fair Value Measurements: A description of the valuation techniques applied to the Fund's major categories of assets and liabilities measured at fair value on a recurring basis follows:

Asset-backed securities and mortgage-backed securities. The fair value of asset-backed securities and mortgage-backed securities is estimated based on models that consider the estimated cash flows of each debt tranche of the issuer, establish a benchmark yield, and develop an estimated tranche specific spread to the benchmark yield based on the unique attributes of the tranche including, but not limited to, the prepayment speed assumptions and attributes of the collateral. To the extent the inputs are observable and timely, the values would be categorized in Level 2 of the fair value hierarchy, otherwise they would be categorized in Level 3.

Bank loans. The fair value of bank loans is estimated using recently executed transactions, market price quotations, credit/market events, and cross-asset pricing. Inputs are generally observable and are obtained from independent sources. Bank loans are generally categorized in Level 2 of the fair value hierarchy.

Corporate bonds. The fair value of corporate bonds is estimated using recently executed transactions, market price quotations (where observable), bond spreads, or credit default swap spreads adjusted for any basis difference between cash and derivative instruments. Corporate bonds are generally categorized in Level 2 of the fair value hierarchy; in instances where prices, spreads, or any of the other aforementioned key inputs are unobservable, they are categorized in Level 3 of the hierarchy.

Equity securities and Closed-end funds. Securities are generally valued based on quoted prices from the applicable exchange. To the extent these securities are actively traded and valuation adjustments are not applied, they are generally categorized in Level 1 of the fair value hierarchy. Restricted securities issued by publicly held companies are generally categorized in Level 2 of the fair value hierarchy. If a discount is applied and significant, they are categorized in Level 3. Restricted securities held in non-public entities are included in Level 3 of the fair value hierarchy because they trade infrequently, and therefore, the inputs would be unobservable.

Futures contracts. Futures contracts are generally valued at the settlement prices established at the close of business each day by the exchange on which they are traded. The value of futures contracts is marked daily and an appropriate payable or receivable for the change in value (variation margin) is recorded by the Fund. As such they are categorized in Level 1.

Municipal bonds. Municipal bonds are fair valued based on pricing models that take into account, among other factors, information received from market makers and broker-dealers, current trades, bid wants lists, offerings, market movements, the callability of the bond, state of issuance, benchmark yield curves, and bond insurance. To the extent that these inputs are observable and timely, the fair values of municipal bonds are categorized in Level 2; otherwise the fair values are categorized in Level 3.

Restricted securities. Restricted securities, including illiquid Rule 144A securities, issued by non-public entities are included in Level 3 of the fair value hierarchy because they trade infrequently, and, therefore, the inputs are unobservable. Any other restricted securities valued similar to publicly traded securities may be categorized in Level 2 or 3 of the fair value hierarchy depending on whether a discount is applied and significant to the fair value.

U.S. Government and agency securities. U.S. government and agency securities are normally valued using a model that incorporates market observable data such as reported sales of similar securities, broker quotes, yields, bids, offers, quoted market prices, and reference data. Accordingly, U.S. government and agency securities are normally categorized in Level 1 or 2 of the fair value hierarchy depending on the liquidity and transparency of the market.

The following is a summary of the inputs used as of March 31, 2014 in valuing the Fund's investments:

Description	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
Fixed Income Securities				
Asset-Backed Securities	\$	\$ 73,411,486	\$ 3,710,104	\$ 77,121,590
Collateralized Mortgage Obligations				
Commercial Mortgage-Backed Securities Non Agency		2,085,181		2,085,181
Residential Mortgage-Backed Securities Agency		8,286,352		8,286,352
Residential Mortgage-Backed Securities Non Agency		135,739,639	4,734,978	140,474,617
Total Collateralized Mortgage Obligations		146,111,172	4,734,978	150,846,150
Bank Loans*		1,668,092		1,668,092
Corporate Bonds*		25,031,942	0	25,031,942
Municipal Bonds		6,755,865		6,755,865
Total Fixed Income Securities		252,978,557	8,445,082	261,423,639
Convertible Preferred Stock*	843,150			843,150
Common Stock*	4,294,900			4,294,900
Closed-end Funds	1,608,130			1,608,130
Short-Term Investments*		15,834,289		15,834,289
Total Investments	\$ 6,746,180	\$ 268,812,846	\$ 8,445,082	\$ 284,004,108
Liability Derivatives				
Futures				
Equity Risk	\$ (55,374)	\$	\$	\$ (55,374)
Total	\$ (55,374)	\$	\$	\$ (55,374)

* See Schedule of Investments for corresponding industries.

The Fund did not have any transfers in and out of Level 1 and Level 2 of the fair value hierarchy during the period ended March 31, 2014.

The following is a reconciliation of investments in which significant unobservable inputs (Level 3) were used in determining value:

	Balance as of 12/31/13	Accrued Discounts (Premiums)	Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Purchases	Sales	Transfers into Level 3	Transfers (out) of Level 3	Balance as of 03/31/14	Net Change in Unrealized Appreciation (Depreciation) from Investments Still Held as of 03/31/14
Asset-Backed Securities	\$ 3,869,947	\$	\$	\$ (99)	\$	\$ (159,744)	\$	\$	\$ 3,710,104	\$ (99)
Residential Mortgage-Backed Securities Non-Agency	4,973,477		(143,879)	(94,620)					4,734,978	(94,620)
Corporate Bonds	0								0	
Total	\$ 8,843,424	\$	\$ (143,879)	\$ (94,719)	\$	\$ (159,744)	\$	\$	\$ 8,445,082	\$ (94,719)

Significant unobservable valuations inputs for Level 3 investments as of March 31, 2014, are as follows:

Edgar Filing: TCW STRATEGIC INCOME FUND INC - Form N-Q

Description	Fair Value at 3/31/14	Valuation Techniques*	Unobservable Input	Range
Asset-Backed Securities	\$ 3,710,104	Third-party Broker	Broker Quotes	\$ 99.99 to 100
Residential Mortgage-Backed Securities - Non-Agency (Interest Only, Collateral Strip Rate Securities)	\$ 3,586,474	Third-party Vendor	Vendor Prices	\$ 1.03 to 3.741
Residential Mortgage-Backed Securities - Non-Agency (Interest Only Securities)	\$ 1,148,504	Third-party Vendor	Vendor Prices	\$ 21.271

* The valuation technique employed on the Level 3 securities involves the use of third-party broker quotes and vendor prices. The Advisor monitors the third-party brokers and vendors using the valuation process described above.

Level 3 Valuation Process: Investments classified within Level 3 of the fair value hierarchy may be fair valued by the Advisor with consent from the Pricing Committee in accordance with procedures established by the Board of Directors, and under the general oversight of the Board of Directors. The Pricing Committee employs various methods to determine fair valuations including a regular review of key inputs and assumptions and review of any related market activity. The Pricing Committee reports to the Board of Directors at their regularly scheduled meetings. It is possible that fair value prices will be used by the Fund to a significant extent. The value determined for an investment using the Fund's fair value procedures may differ from recent market prices for the investment and may be significantly different from the value realized upon the sale of such investment. The Advisor, as part of the daily process, conducts back-testing of prices based on daily trade activities.

The Pricing Committee consists of the Fund's President, Chief Compliance Officer and members of TCW Mutual Fund Administration, Legal and Compliance Departments as well as alternate members as may be designated from time to time. The Pricing Committee reviews and makes recommendations concerning the fair valuation of portfolio securities and the Fund's pricing procedures in general.

Derivative Instruments: Derivatives are financial instruments whose values are based on the values of one or more indicators, such as a security, asset, currency, interest rate, or index. Derivative transactions can create investment leverage and may be highly volatile. It is possible that a derivative transaction will result in a loss greater than the principal amount invested. The Fund may not be able to close out a derivative transaction at a favorable time or price.

At March 31, 2014, the Fund had the following derivatives and transactions in derivatives, grouped in the following risk categories:

	Equity Risk
Liability Derivatives	
Futures Contracts	\$ (55,374)
Number of Contracts	
Futures Contracts	200

Futures Contracts: The Fund may seek to manage a variety of different risks through the use of futures contracts, such as interest rate risk, equity price risk, and currency risk. The Fund may use index futures to hedge against broad market risks to its portfolio or to gain broad market exposure when it holds uninvested cash or as an inexpensive substitute for cash investments directly in securities or other assets. Securities index futures contracts are contracts to buy or sell units of a securities index at a specified future date at a price agreed upon when the contract is made and are settled in cash. Positions in futures may be closed out only on an exchange or board of trade which provides a secondary market for such futures. Because futures contracts are exchange-traded, they typically have minimal exposure to counterparty risk. Parties to a futures contract are not required to post the entire notional amount of the contract, but rather a small percentage of that amount (by way of margin), both at the time they enter into futures transactions, and then on a daily basis if their positions decline in value; as a result, futures contracts are highly leveraged. Such payments are known as variation margin and are recorded by the Fund as unrealized gains or losses. Because futures markets are highly leveraged, they can be extremely volatile, and there can be no assurance that the pricing of a futures contract will correlate precisely with the pricing of the asset or index underlying it or the asset or liability of the Fund that is the subject of the hedge. It may not always be possible for the Fund to enter into a closing transaction with respect to a futures contract it has entered into, at a favorable time or price. When the Fund enters into a futures transaction, it is subject to the risk that the value of the futures contract will move in a direction unfavorable to it.

When the Fund uses futures contracts for hedging purposes, it is likely that the Fund will have an asset or liability that will offset any loss (or gain) on the transactions, at least in part. When a futures contract is closed, the Fund records a realized gain or loss equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed. The Fund used the S&P Futures to gain exposure to the equity market. Futures contracts outstanding at March 31, 2014 are listed in the Fund's Schedule of Investments.

Swap Agreements: The Fund may enter into swap agreements. Swap agreements are typically two-party contracts entered into primarily by institutional investors. In a standard swap transaction, the parties agree to exchange the returns (or differentials in rates of return) earned or realized on particular predetermined investments or instruments, which may be adjusted for an interest factor. The gross returns to be exchanged or swapped between the parties are generally calculated with respect to a notional amount (i.e., the return on or increase in value of a particular dollar amount invested at a particular interest rate or in a basket of securities representing a particular index).

The Fund may enter into credit default swap transactions, as a buyer or seller of credit protection. In a credit default swap, one party provides what is in effect insurance against a default or other adverse credit event affecting an issuer of debt securities (typically referred to as a reference entity). In general, the buyer of credit protection is obligated to pay the protection seller an upfront amount or a periodic stream of payments over the term of the swap. If a credit event occurs, the buyer has the right to deliver to the seller bonds or other obligations of the reference entity (with a value up to the full notional value of the swap), and to receive a payment equal to the par value of the bonds or other obligations. Credit events that would trigger a request that the seller make payment are specific to each credit default swap agreement, but generally include bankruptcy, failure to pay, restructuring, obligation acceleration,

obligation default, or repudiation/moratorium. When the Fund buys protection, it may or may not own securities of the reference entity. When the Fund sells protection under a credit default swap, the position may have the effect of creating leverage in the Fund's portfolio through the Fund's indirect long exposure to the issuer or securities on which the swap is written. When the Fund sells protection, it may do so either to earn additional income or to create such a synthetic long position.

During the term of a swap transaction, changes in the value of the swap are recognized as unrealized gains or losses by marking to market the value of the swap. When the swap is terminated, the Fund will record a realized gain or loss equal to the difference, if any, between the proceeds from (or cost of) the closing transaction and the Fund's basis in the agreement. Upfront swap premium payments paid or received by the Fund, if any, are recorded within the value of the open swap agreement and represent payments paid or received upon entering into the swap agreement to compensate for differences between stated terms of the swap agreement and prevailing market conditions (credit spreads, currency exchange rates, and other relevant factors). These upfront payments are recorded as realized gain or loss by the Fund upon termination or maturity of the swap agreement.

During the term of a swap transaction, the periodic net payments can be made for a set period of time or may be triggered by a predetermined credit event. The net periodic payments may be based on a fixed or variable interest rate, the change in market value of a specified security, basket of securities or index, or the return generated by a security. These periodic payments received or made by the Fund are recorded as realized gains and losses, respectively. During the period ended March 31, 2014, the Fund did not enter into such agreements.

Mortgage-Backed Securities: The Fund may invest in mortgage pass-through securities which represent interests in pools of mortgages in which payments of both principal and interest on the securities are generally made monthly, in effect passing through monthly payments made by borrowers on the residential or commercial mortgage loans which underlie the securities (net of any fees paid to the issuer or guarantor of the securities). Mortgage pass-through securities differ from other forms of debt securities, which normally provide for periodic payment of interest in fixed amounts with principal payments at maturity or specified call dates. The Fund may also invest in Collateralized Mortgage Obligations (CMOs). CMOs are debt obligations collateralized by residential or commercial mortgage loans or residential or commercial mortgage pass-through securities. Interest and principal are generally paid monthly. CMOs may be collateralized by whole mortgage loans or private mortgage pass-through securities but are more typically collateralized by portfolios of mortgage pass-through securities guaranteed by Ginnie Mae, Freddie Mac or Fannie Mae. The issuer of a series of CMOs may elect to be treated for tax purposes as a Real Estate Mortgage Investment Conduit (REMIC). CMOs are structured into multiple classes, each bearing a different stated maturity. Monthly payment of principal received from the pool of underlying mortgages, including prepayments, is first returned to investors holding the shortest maturity class. Investors holding the longer maturity classes usually receive principal only after shorter classes have been retired. An investor may be partially protected against a sooner than desired return of principal because of the sequential payments. The Fund may invest in stripped mortgage backed securities. Stripped mortgage-backed securities are usually structured with two classes that receive different proportions of the interest and principal distributions on a pool of mortgage assets. In certain cases, one class will receive all of the interest (the interest-only or IO class), while the other class will receive all of the principal (the principal-only or PO class). The yield to maturity on IOs is sensitive to the rate of principal repayments.

When-Issued, Delayed-Delivery, and Forward Commitment Transactions: The Fund may enter into when-issued, delayed-delivery, or forward commitment transactions in order to lock in the purchase price of the underlying security, or in order to adjust the interest rate exposure of the Fund's existing portfolio. In when-issued, delayed-delivery, or forward commitment transactions, the Fund commits to purchase or sell particular securities, with payment and delivery to take place at a future date. Although the Fund does not pay for the securities or start earning interest on them until they are delivered, it immediately assumes the risks of ownership, including the risk of price fluctuation. If the Fund's counterparty fails to deliver a security purchased on a when-issued, delayed-delivery, or forward commitment basis, there may be a loss, and the Fund may have missed an opportunity to make an alternative investment.

Prior to settlement of these transactions, the value of the subject securities will fluctuate, reflecting interest rate changes. In addition, because the Fund is not required to pay for when-issued, delayed-delivery, or forward commitment securities until the delivery date, they may result in a form of leverage to the extent the Fund does not maintain liquid assets equal to the face amount of the contract. To guard against the deemed leverage, the Fund segregates cash or securities in the amount or value at least equal to the amount of these transactions.

Repurchase Agreements: The Fund may enter into repurchase agreements, under the terms of a Master Repurchase Agreements (MRA). The MRA permits the Fund, under certain circumstances including an event of default (such as bankruptcy or insolvency), to offset payables and/or receivables under the MRA with collateral held and/or posted to the counterparty and create one single net payment due to or from the Fund. However, bankruptcy or insolvency laws of a particular jurisdiction may impose restrictions on or prohibitions against such a right of offset in the event of a MRA counterparty s bankruptcy or insolvency. Pursuant to the terms of the MRA, the Fund receives securities as collateral with a market value in excess of the repurchase price to be received by the Fund upon the maturity of the repurchase transaction. Upon a bankruptcy or insolvency of the MRA counterparty, the Fund recognizes a liability with respect to such excess collateral to reflect the Fund s obligation under bankruptcy law to return the excess to the counterparty. Repurchase agreements outstanding at the end of the period are listed in the Fund s Schedule of Investments.

Security Lending: The Fund may lend its portfolio securities to qualified brokers. The loans must be collateralized at all times primarily with cash although the Fund can accept money market instruments or U.S. Government securities with a market value at least equal to the market value of the securities on loan. As with any extensions of credit, the Fund may bear the risk of delay in recovery or even loss of rights in the collateral if the borrowers of the securities fail financially. The Fund earns additional income for lending its securities by investing the cash collateral in short-term investments. The Fund did not lend securities any time during the period ended March 31, 2014.

Note 2 Federal Income Taxes:

It is the policy of the Fund to comply with the requirements of the Internal Revenue Code applicable to regulated investment companies and distribute all of its net taxable income, including any net realized gains on investments, to its shareholders. Therefore, no federal income tax provision is required.

At March 31, 2014, net unrealized appreciation on investments for federal income tax purposes was as follows:

Unrealized Appreciation	\$ 33,199,887
Unrealized (Depreciation)	(10,066,896)
Net Unrealized Appreciation	\$ 23,132,991
 Cost of Investments for Federal Income Tax Purposes	 \$ 260,871,117

Note 3 Restricted Securities:

The Fund is permitted to invest in securities that are subject to legal or contractual restrictions on resale. Disposal of these securities may involve time consuming negotiations and expense, and prompt sale at an acceptable price may be difficult. There were no restricted securities at March 31, 2014.

Note 4 Recently Issued Accounting Pronouncement

On June 7, 2013, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update No. 2013-08, Financial Services Investment Companies (Topic 946): *Amendments to the Scope, Measurement, and Disclosure Requirements* (ASU 2013-08). ASU No. 2013-08 sets forth a new approach for determining whether a public or private entity is an investment company and sets certain measurement and disclosure requirements for an investment company. ASU No. 2013-08 is effective in annual reporting periods beginning on or after December 15, 2013, and for interim periods within those annual reporting periods. Management is currently evaluating the implications of these changes and their impact on the financial statements.

Item 2. Controls and Procedures.

(a) The Registrant's Chief Executive Officer and Chief Financial Officer concluded that the Registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) are effective as of a date within 90 days prior to the filing date of this report (the Evaluation Date), based on their evaluation of the effectiveness of the Registrant's disclosure controls and procedures as of the Evaluation Date.

(b) There were no changes in the Registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 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.

Item 3. Exhibits.

(a) Certification of Chief Executive Officer and Chief Financial Officer of the Registrant as required by Rule 30a-2(a) under the Investment Company Act of 1940 (17 CFR 270.30a-2(a)) is attached hereto as Exhibit 99CERT.

SIGNATURES

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) TCW Strategic Income Fund, Inc.

By (Signature and Title) /s/ David S. DeVito

David S. DeVito

President and Chief Executive Officer

Date May 13, 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/ David S. DeVito

David S. DeVito

President and Chief Executive Officer

Date May 13, 2014

By (Signature and Title) /s/ Richard M. Villa

Richard M. Villa

Treasurer and Chief Financial Officer

Date May 13, 2014