

TCW STRATEGIC INCOME FUND INC
Form N-Q
May 09, 2018

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 811-04980

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, 2018

Date of reporting period: March 31, 2018

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

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2018 (UNAUDITED)

Issues	Maturity Date	Principal Amount	Value
FIXED INCOME SECURITIES 96.8% of Net Assets			
ASSET-BACKED SECURITIES 11.4%			
321 Henderson Receivables LLC (17-1A-A)			
3.99% ⁽¹⁾	08/16/60	\$ 251,917	\$ 258,435
A Voce CLO, Ltd. (14-1A-A1R)			
2.88% (3 mo. USD LIBOR + 1.160%) ⁽¹⁾⁽²⁾	07/15/26	1,400,000	1,401,536
AMMC CLO (16-19A-A)			
3.22% (3 mo. USD LIBOR + 1.500%) ⁽¹⁾⁽²⁾	10/15/28	1,370,000	1,378,794
AMUR Finance I LLC (13-1)			
10.00% ⁽³⁾	01/25/22	777,891	287,820
AMUR Finance I LLC (13-2)			
10.00% ⁽³⁾	03/20/24	529,571	185,350
Babson CLO, Ltd. (13-IA-AR)			
2.54% (3 mo. USD LIBOR + 0.800%) ⁽¹⁾⁽⁴⁾	01/20/28	640,000	640,635
Babson CLO, Ltd. (14-3A-AR)			
3.04% (3 mo. USD LIBOR + 1.320%) ⁽¹⁾⁽²⁾	01/15/26	710,000	710,900
Bayview Commercial Asset Trust (03-2-A)			
2.74% (1 mo. USD LIBOR + 0.870%) ⁽¹⁾⁽²⁾	12/25/33	579,372	558,847
Bayview Commercial Asset Trust (04-1-A)			
2.23% (1 mo. USD LIBOR + 0.540%) ⁽¹⁾⁽²⁾	04/25/34	462,468	463,929
Bayview Commercial Asset Trust (04-2-A)			
2.30% (1 mo. USD LIBOR + 0.645%) ⁽¹⁾⁽²⁾	08/25/34	496,637	489,010
Bayview Commercial Asset Trust (04-3-A1)			
2.24% (1 mo. USD LIBOR + 0.370%) ⁽¹⁾⁽²⁾	01/25/35	252,183	249,281
Blue Hill CLO, Ltd. (13-1A-AR)			
2.90% (3 mo. USD LIBOR + 1.180%) ⁽¹⁾⁽²⁾	01/15/26	1,079,040	1,080,479
Brazos Higher Education Authority, Inc. (10-1-A2)			
3.14% (3 mo. USD LIBOR + 1.200%) ⁽²⁾	02/25/35	2,200,000	2,248,349
CIT Education Loan Trust (07-1-A)			
2.38% (3 mo. USD LIBOR + 0.090%) ⁽¹⁾⁽²⁾	03/25/42	812,211	769,634
Education Loan Asset-Backed Trust I (13-1-A2)			
2.67% (1 mo. USD LIBOR + 0.800%) ⁽¹⁾⁽²⁾	04/26/32	1,260,000	1,238,727
EFS Volunteer No 2 LLC (12-1-A2)			
3.22% (1 mo. USD LIBOR + 1.350%) ⁽¹⁾⁽²⁾	03/25/36	1,500,000	1,527,842
GCO Education Loan Funding Master Trust II (06-2AR-A1RN)			
2.52% (1 mo. USD LIBOR + 0.650%) ⁽¹⁾⁽²⁾	08/27/46	2,295,229	2,262,999
GE Business Loan Trust (05-1A-A3)			
2.03% (1 mo. USD LIBOR + 0.250%) ⁽¹⁾⁽²⁾	06/15/33	203,912	200,365
Global SC Finance SRL (14-1A-A2)			
3.09% ⁽¹⁾	07/17/29	275,500	269,280
Goal Capital Funding Trust (06-1-B)			
2.39% (3 mo. USD LIBOR + 0.450%) ⁽²⁾	08/25/42	286,051	266,334

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Higher Education Funding I (14-1-A) 2.99% (3 mo. USD LIBOR + 1.050%)(1)(2)	05/25/34	518,200	522,361
Magnetite VII, Ltd. (12-7A-A1R2) 2.62%(1)(4)	01/15/28	410,000	410,408
Nelnet Student Loan Trust (14-4A-A2) 2.82% (1 mo. USD LIBOR + 0.950%)(1)(2)	11/25/48	575,000	581,114
North Carolina State Education Assistance Authority (11-1-A3) 2.65% (3 mo. USD LIBOR + 0.900%)(2)	10/25/41	2,200,000	2,222,278
Scholar Funding Trust (12-B-A2) 2.75% (1 mo. USD LIBOR + 1.100%)(1)(2)	03/28/46	883,820	891,484
SLC Student Loan Trust (04-1-B) 2.13% (3 mo. USD LIBOR + 0.290%)(2)	08/15/31	400,358	383,134
SLC Student Loan Trust (06-1-B) 2.33% (3 mo. USD LIBOR + 0.210%)(2)	03/15/55	505,021	480,053
SLM Student Loan Trust (04-2-B) 2.22% (3 mo. USD LIBOR + 0.470%)(2)	07/25/39	431,261	412,784
SLM Student Loan Trust (05-9-B) 2.04% (3 mo. USD LIBOR + 0.300%)(2)	01/25/41	514,549	491,845
SLM Student Loan Trust (06-2-A6) 1.92% (3 mo. USD LIBOR + 0.170%)(2)	01/25/41	1,400,000	1,366,102
SLM Student Loan Trust (06-8-A6) 1.91% (3 mo. USD LIBOR + 0.160%)(2)	01/25/41	1,400,000	1,363,560
SLM Student Loan Trust (07-6-B) 2.60% (3 mo. USD LIBOR + 0.850%)(2)	04/27/43	156,003	151,850
SLM Student Loan Trust (07-7-B) 2.50% (3 mo. USD LIBOR + 0.750%)(2)	10/27/70	150,000	144,246
SLM Student Loan Trust (08-2-B) 2.95% (3 mo. USD LIBOR + 1.200%)(2)	01/25/83	225,000	221,968
SLM Student Loan Trust (08-3-B) 2.95% (3 mo. USD LIBOR + 1.200%)(2)	04/26/83	225,000	222,643
SLM Student Loan Trust (08-4-B) 3.60% (3 mo. USD LIBOR + 1.850%)(2)	04/25/73	225,000	231,017
SLM Student Loan Trust (08-5-B) 3.60% (3 mo. USD LIBOR + 1.850%)(2)	07/25/73	225,000	232,650
SLM Student Loan Trust (08-6-B) 3.60% (3 mo. USD LIBOR + 1.850%)(2)	07/26/83	225,000	232,001
SLM Student Loan Trust (08-7-B) 3.60% (3 mo. USD LIBOR + 1.850%)(2)	07/26/83	225,000	231,536
SLM Student Loan Trust (08-8-B) 4.00% (3 mo. USD LIBOR + 2.250%)(2)	10/25/75	225,000	238,387
SLM Student Loan Trust (08-9-B) 4.00% (3 mo. USD LIBOR + 2.250%)(2)	10/25/83	225,000	238,031
Structured Receivables Finance LLC (10-A-B) 7.61%(1)	01/16/46	680,626	771,354
Structured Receivables Finance LLC (10-B-B) 7.97%(1)	08/15/36	402,848	459,893
Student Loan Consolidation Center (02-2-B2) 0.00% (28 day Auction Rate Security)(1)(2)(5)	07/01/42	1,400,000	1,114,824

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2018 (UNAUDITED) (CONT D)

Issues	Maturity Date	Principal Amount	Value
ASSET-BACKED SECURITIES (Continued)			
Vermont Student Assistance Corp. (12-1-A) 0.00% (1 mo. USD LIBOR + 0.70%)(4)(5)	07/28/34	\$ 300,924	\$ 301,062
Voya CLO, Ltd. (15-2A-A) 3.14% (3 mo. USD LIBOR + 1.400%)(1)(2)	07/23/27	1,405,000	1,408,882
Total Asset-backed Securities (Cost: \$31,426,655)			31,814,013
MORTGAGE-BACKED SECURITIES 51.9%			
COMMERCIAL MORTGAGE-BACKED SECURITIES AGENCY 2.5%			
Fannie Mae (11-M5-A2) (ACES) (I/O) 1.22%(4)	07/25/21	7,162,576	221,128
Fannie Mae (12-M11-FA) (ACES) 2.09% (1 mo. USD LIBOR + 0.500%)(2)	08/25/19	263,741	263,782
Fannie Mae (12-M14-X2) (I/O) 0.49%(4)	09/25/22	13,034,286	221,198
Fannie Mae (13-M13-FA) 2.22% (1 mo. USD LIBOR + 0.350%)(2)	05/25/18	108,455	108,475
Fannie Mae (16-M11-X2) (I/O) 2.71%(4)	07/25/39	6,865,998	416,728
Fannie Mae (16-M4-X2) (I/O) 2.73%(4)	01/25/39	2,047,401	193,039
Freddie Mac Multifamily Structured Pass-Through Certificates (J19F-A2) 3.50%	01/25/23	1,500,000	1,533,978
Freddie Mac Multifamily Structured Pass-Through Certificates (KP01-X) (I/O) 3.44%(4)	01/25/19	1,546,121	5,139
Freddie Mac Multifamily Structured Pass-Through Certificates (KS07-X) (I/O) 0.65%(4)	09/25/25	12,000,000	500,348
Freddie Mac Multifamily Structured Pass-Through Certificates (KSCT-A1) 3.19%	12/25/19	307,898	309,001
Freddie Mac Multifamily Structured Pass-Through Certificates (KSCT-AX) (I/O) 1.16%(4)	01/25/20	4,556,609	74,960
Ginnie Mae (08-92-E) 5.56%(4)	03/16/44	1,227,467	1,257,469
	10/16/49	8,728,094	57,048

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Ginnie Mae (09-114-IO) (I/O)			
0.00% ⁽⁴⁾⁽⁵⁾			
Ginnie Mae (11-10-IO) (I/O)			
0.06% ⁽⁴⁾	12/16/45	20,927,667	181,290
Ginnie Mae (11-105-IO) (I/O)			
0.00% ⁽⁴⁾⁽⁵⁾	09/16/51	11,184,581	106,813
Ginnie Mae (11-152-IO) (I/O)			
0.54% ⁽⁴⁾	08/16/51	4,723,283	79,996
Ginnie Mae (11-42-IO) (I/O)			
0.00% ⁽⁴⁾⁽⁵⁾	08/16/50	17,602,454	174,080
Ginnie Mae (12-4-IO) (I/O)			
0.24% ⁽⁴⁾	05/16/52	15,873,009	231,892
Ginnie Mae (14-103-IO) (I/O)			
0.62% ⁽⁴⁾	05/16/55	6,530,446	248,517
Ginnie Mae (14-125-IO) (I/O)			
0.97% ⁽⁴⁾	11/16/54	6,663,895	414,510
Ginnie Mae (14-88-IE) (I/O)			
0.33% ⁽⁴⁾	03/16/55	8,541,235	247,976
Ginnie Mae (16-22-IX) (I/O)			
1.38% ⁽⁴⁾	06/16/38	1,211,284	113,413
Total Commercial Mortgage-backed Securities Agency (Cost: \$8,523,714)			6,960,780

COMMERCIAL MORTGAGE-BACKED SECURITIES NON-AGENCY 3.9%

BAMLL Commercial Mortgage Securities Trust (14-520M-A)			
4.18% ⁽¹⁾⁽⁴⁾	08/15/46	260,000	269,824
Banc of America Commercial Mortgage Trust (07-3-C)			
5.58% ⁽⁴⁾	06/10/49	700,000	715,932
Banc of America Commercial Mortgage Trust (07-5-AJ)			
5.86% ⁽⁴⁾	02/10/51	611,556	629,713
CGRBS Commercial Mortgage Trust (13-VN05-A)			
3.37% ⁽¹⁾	03/13/35	190,000	190,671
Citigroup Commercial Mortgage Trust (12-GC8-XA) (I/O)			
1.81% ⁽¹⁾⁽³⁾⁽⁴⁾⁽⁶⁾	09/10/45	3,615,244	223,694
COMM Mortgage Trust (13-CR12-XA) (I/O)			
1.28% ⁽³⁾⁽⁴⁾	10/10/46	4,389,600	210,806
COMM Mortgage Trust (14-CR16-A2)			
3.04%	04/10/47	1,420,000	1,424,300
Four Times Square Trust Commercial Mortgage Pass-Through Certificates (06-4TS-A)			
5.40% ⁽¹⁾	12/13/28	266,746	281,994
GS Mortgage Securities Corp. Trust (12-ALOH-A)			
3.55% ⁽¹⁾	04/10/34	275,000	279,631
GS Mortgage Securities Corp. Trust (12-SHOP-A)			
2.93% ⁽¹⁾	06/05/31	270,000	270,775
GS Mortgage Securities Corp. Trust (17-GPTX-XCP) (I/O)			
0.79% ⁽¹⁾⁽³⁾⁽⁴⁾	05/10/34	11,500,000	193,566
GS Mortgage Securities Trust (11-GC3-X) (I/O)			
0.67% ⁽¹⁾⁽³⁾⁽⁴⁾	03/10/44	16,801,844	280,843

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GS Mortgage Securities Trust (12-GC6-XB) (I/O) 0.20% ⁽¹⁾⁽³⁾⁽⁴⁾	01/10/45	17,397,372	137,112
JPMorgan Chase Commercial Mortgage Securities Trust (09-IWST-XA) (I/O) 1.87% ⁽¹⁾⁽³⁾⁽⁴⁾⁽⁶⁾	12/05/27	12,030,621	351,933
JPMorgan Chase Commercial Mortgage Securities Trust (10-CNTR-A2) 4.31% ⁽¹⁾	08/05/32	173,656	176,839
JPMorgan Chase Commercial Mortgage Securities Trust (12-HSBC-A) 3.09% ⁽¹⁾	07/05/32	275,723	275,635
JPMorgan Chase Commercial Mortgage Securities Trust (12-HSBC-XA) (I/O) 1.43% ⁽¹⁾⁽³⁾⁽⁴⁾⁽⁶⁾	07/05/32	4,677,440	248,871
JPMorgan Chase Commercial Mortgage Securities Trust (13-LC11-XA) (I/O) 1.33% ⁽³⁾⁽⁴⁾	04/15/46	3,537,192	180,068
Morgan Stanley Bank of America Merrill Lynch Trust (13-C11-A2) 3.09%	08/15/46	624,318	624,826
Morgan Stanley Bank of America Merrill Lynch Trust (13-C7-XA) (I/O) 1.39% ⁽³⁾⁽⁴⁾	02/15/46	4,054,911	219,886
OBP Depositor LLC Trust (10-OBP-A) 4.65% ⁽¹⁾	07/15/45	255,000	263,245
UBS Commercial Mortgage Trust (12-C1-XA) (I/O) 2.08% ⁽¹⁾⁽³⁾⁽⁴⁾⁽⁶⁾	05/10/45	5,788,487	395,583
VNDO Mortgage Trust (12-6AVE-A) 3.00% ⁽¹⁾	11/15/30	280,000	277,421
Wachovia Bank Commercial Mortgage Trust (07-C31-AJ) 5.66% ⁽⁴⁾	04/15/47	1,112,293	1,136,277
WFRBS Commercial Mortgage Trust (12-C8-XA) (I/O) 1.85% ⁽¹⁾⁽³⁾⁽⁴⁾⁽⁶⁾	08/15/45	4,778,882	300,096
WFRBS Commercial Mortgage Trust (12-C9-XA) (I/O) 1.91% ⁽¹⁾⁽³⁾⁽⁴⁾	11/15/45	3,009,985	212,031
WFRBS Commercial Mortgage Trust (14-C23-XA) (I/O) 0.65% ⁽³⁾⁽⁴⁾	10/15/57	8,654,557	265,497

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2018 (UNAUDITED) (CONT D)

Issues	Maturity Date	Principal Amount	Value
COMMERCIAL MORTGAGE-BACKED SECURITIES NON-AGENCY (Continued)			
WFRBS Commercial Mortgage Trust (14-C24-XA) (I/O) 0.95% ⁽³⁾⁽⁴⁾	11/15/47	\$ 6,352,489	\$ 277,369
WFRBS Commercial Mortgage Trust (14-LC14-XA) (I/O) 1.30% ⁽³⁾⁽⁴⁾	03/15/47	13,895,752	658,735

Total Commercial Mortgage-backed Securities Non-agency (Cost: \$12,008,275) 10,973,173

RESIDENTIAL MORTGAGE-BACKED SECURITIES AGENCY 1.0%			
Fannie Mae (04-53-QV) (I/O) (I/F) 1.59% ⁽⁴⁾	02/25/34	1,802,519	48,842
Fannie Mae (07-42-SE) (I/O) (I/F) 4.24% (-1.00 x 1 mo. USD LIBOR + 6.110%) ⁽²⁾	05/25/37	177,978	19,846
Fannie Mae (07-48-SD) (I/O) (I/F) 4.23% (-1.00 x 1 mo. USD LIBOR + 6.100%) ⁽²⁾	05/25/37	2,239,891	260,248
Fannie Mae (09-69-CS) (I/O) (I/F) 4.88% (-1.00 x 1 mo. USD LIBOR + 6.750%) ⁽²⁾	09/25/39	385,340	57,519
Freddie Mac (1673-SD) (I/F) (PAC) 13.12% (-2.15 x T10Y + 19.391%) ⁽²⁾	02/15/24	121,788	146,896
Freddie Mac (1760-ZD) 2.41% (1 x T10Y - 0.500%) ⁽²⁾	02/15/24	262,975	260,598
Freddie Mac (2990-JK) (I/F) 14.90% (-4.00079 x 1 mo. USD LIBOR + 22.004%) ⁽²⁾	03/15/35	181,934	222,272
Freddie Mac (3122-SG) (I/O) (I/F) (TAC) (PAC) 3.85% (-1.00 x 1 mo. USD LIBOR + 5.630%) ⁽²⁾	03/15/36	2,981,468	417,353
Freddie Mac (3239-SI) (I/O) (I/F) (PAC) 4.87% (-1.00 x 1 mo. USD LIBOR + 6.650%) ⁽²⁾	11/15/36	825,338	140,108
Freddie Mac (3323-SA) (I/O) (I/F) 4.33% (-1.00 x 1 mo. USD LIBOR + 6.110%) ⁽²⁾	05/15/37	236,348	26,080
Freddie Mac (3459-JS) (I/O) (I/F) 4.47% (-1.00 x 1 mo. USD LIBOR + 6.250%) ⁽²⁾	06/15/38	320,238	45,667
Freddie Mac (4030-HS) (I/O) (I/F) 4.83% (-1.00 x 1 mo. USD LIBOR + 6.610%) ⁽²⁾	04/15/42	1,646,256	286,227
Ginnie Mae (06-35-SA) (I/O) (I/F) 4.78% (-1.00 x 1 mo. USD LIBOR + 6.600%) ⁽²⁾	07/20/36	2,353,133	352,096
Ginnie Mae (06-61-SA) (I/O) (I/F) (TAC) 2.93% (-1.00 x 1 mo. USD LIBOR + 4.750%) ⁽²⁾	11/20/36	3,914,067	250,256
	05/20/38	2,136,958	205,840

Ginnie Mae (08-58-TS) (I/O) (I/F) (TAC)
4.58% (-1.00 x 1 mo. USD LIBOR + 6.400%)⁽²⁾

Total Residential Mortgage-backed Securities Agency (Cost: \$1,791,010) 2,739,848

**RESIDENTIAL MORTGAGE-BACKED
SECURITIES NON-AGENCY 44.5%**

ACE Securities Corp. (04-IN1-A1) 2.51% (1 mo. USD LIBOR + 0.640%) ⁽²⁾	05/25/34	554,501	523,849
ACE Securities Corp. (07-ASP1-A2C) 2.13% (1 mo. USD LIBOR + 0.260%) ⁽²⁾	03/25/37	1,695,758	1,037,947
Adjustable Rate Mortgage Trust (05-4-6A22) 3.68% ⁽⁴⁾	08/25/35	917,226	574,196
Adjustable Rate Mortgage Trust (06-1-2A1) 3.87% ⁽⁴⁾	03/25/36	661,194	554,733
Alternative Loan Trust (06-8T1-1A2) (I/O) 3.63% (1 mo. USD LIBOR + 5.500%) ⁽²⁾⁽³⁾	04/25/36	7,588,771	974,723
Asset-Backed Funding Certificates (05-HE2-M2) 2.62% (1 mo. USD LIBOR + 0.750%) ⁽²⁾	06/25/35	85,723	87,429
Asset-Backed Funding Certificates (07-NC1-A2) 2.17% (1 mo. USD LIBOR + 0.300%) ⁽¹⁾⁽²⁾	05/25/37	1,600,000	1,503,786
Asset-Backed Securities Corp. Home Equity (06-HE1-A4) 2.17% (1 mo. USD LIBOR + 0.300%) ⁽²⁾	01/25/36	1,500,000	1,433,774
Asset-Backed Securities Corp. Home Equity (06-HE3-A5) 2.14% (1 mo. USD LIBOR + 0.270%) ⁽²⁾	03/25/36	3,000,000	2,893,153
Asset-Backed Securities Corp. Home Equity (07-HE1-A1B) 2.02% (1 mo. USD LIBOR + 0.150%) ⁽²⁾	12/25/36	840,821	819,363
Banc of America Alternative Loan Trust (05-10-1CB1) 2.27% (1 mo. USD LIBOR + 0.400%) ⁽²⁾	11/25/35	953,264	861,209
Banc of America Funding Corp. (15-R3-6A2) 1.79% ⁽¹⁾⁽⁴⁾	05/27/36	1,863,210	1,688,743
Banc of America Funding Trust (06-3-4A14) 6.00%	03/25/36	615,564	624,090
Banc of America Funding Trust (06-3-5A3) 5.50%	03/25/36	366,367	350,955
Banc of America Funding Trust (15-R4-2A1) 1.83% (1 mo. USD LIBOR + 0.205%) ⁽¹⁾⁽²⁾	02/25/37	1,360,350	1,327,576
BCAP LLC Trust (11-RR3-1A5) 3.68% ⁽¹⁾⁽⁴⁾	05/27/37	96,664	96,820
BCAP LLC Trust (11-RR3-5A3) 3.31% ⁽¹⁾⁽⁴⁾	11/27/37	482,494	482,093
BCAP LLC Trust (11-RR5-1A3) 3.21% ⁽¹⁾⁽⁴⁾	03/26/37	4,978	4,996
Bear Stearns Adjustable Rate Mortgage Trust (03-7-9A) 3.77% ⁽⁴⁾	10/25/33	574,659	580,182
Bear Stearns Adjustable Rate Mortgage Trust (05-9-A1) 3.52% (1 year Treasury Constant Maturity Rate + 2.300%) ⁽²⁾	10/25/35	549,671	562,800
Bear Stearns Adjustable Rate Mortgage Trust (07-4-22A1) 3.58% ⁽⁴⁾	06/25/47	1,061,882	1,048,427

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Bear Stearns ALT-A Trust (05-3-4A3) 3.45% ⁽⁴⁾	04/25/35	907,681	903,046
Bear Stearns Asset-Backed Securities Trust (05-AC6-1A3) 5.50% ⁽⁴⁾	09/25/35	678,832	680,666
Bear Stearns Asset-Backed Securities Trust (06-IM1-A1) 2.10% (1 mo. USD LIBOR + 0.230%) ⁽²⁾	04/25/36	452,776	519,717
Centex Home Equity Loan Trust (05-A-AF5) 5.78%	01/25/35	455,990	462,960
CIM Trust 3.60%	08/25/57	1,400,000	1,399,758

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2018 (UNAUDITED) (CONT D)

Issues	Maturity Date	Principal Amount	Value
RESIDENTIAL MORTGAGE-BACKED SECURITIES NON-AGENCY (Continued)			
CIM Trust (15-4AG-A1) 3.66% (1 mo. USD LIBOR + 2.000%)(1)(2)	10/25/57	\$ 937,696	\$ 948,942
CIM Trust (17-7-A) 3.00%(1)(4)	12/25/65	1,293,443	1,292,181
Citigroup Mortgage Loan Trust, Inc. (05-11-A2A) 3.63% (1 year Treasury Constant Maturity Rate + 2.400%)(2)	10/25/35	574,871	594,481
Citigroup Mortgage Loan Trust, Inc. (05-8-1A1A) 3.74%(4)	10/25/35	1,439,533	1,378,088
Citigroup Mortgage Loan Trust, Inc. (06-WFH3-A4) 2.11% (1 mo. USD LIBOR + 0.240%)(2)	10/25/36	102,102	102,332
Citigroup Mortgage Loan Trust, Inc. (14-10-2A2) 1.87% (1 mo. USD LIBOR + 0.250%)(1)(2)	07/25/37	2,117,124	2,031,954
CitiMortgage Alternative Loan Trust (06-A3-1A7) 6.00%	07/25/36	1,153,937	1,102,693
CitiMortgage Alternative Loan Trust (06-A5-1A8) 6.00%	10/25/36	641,957	625,829
COLT Mortgage Loan Trust (16-1-A1) 3.00%(1)	05/25/46	503,962	511,645
Conseco Finance Securitizations Corp. (01-4-A4) 7.36%(4)	08/01/32	126,213	131,150
Conseco Finance Securitizations Corp. (99-6-A1) 7.36%(1)(4)	06/01/30	1,689,352	1,165,257
Conseco Financial Corp. (96-6-M1) 7.95%(4)	09/15/27	317,097	343,330
Conseco Financial Corp. (96-7-M1) 7.70%(4)	09/15/26	362,877	388,320
Conseco Financial Corp. (98-3-A6) 6.76%(4)	03/01/30	244,242	258,946
Conseco Financial Corp. (98-4-A5) 6.18%	04/01/30	308,080	324,662
Conseco Financial Corp. (98-4-A6) 6.53%(4)	04/01/30	263,447	280,089
Conseco Financial Corp. (98-4-A7) 6.87%(4)	04/01/30	278,959	298,489
Countryplace Manufactured Housing Contract Trust (07-1-A4) 5.85%(1)(4)	07/15/37	1,033,197	1,050,647
Countrywide Alternative Loan Trust (05-20CB-4A1) 5.25%	07/25/20	210,924	209,108
Countrywide Asset-Backed Certificates (07-13-2A1) 2.77% (1 mo. USD LIBOR + 0.900%)(2)	10/25/47	842,207	838,526
	09/20/34	983,795	236,270

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Countrywide Home Loans (04-HYB4-B1)			
3.54% ⁽⁴⁾⁽⁷⁾			
Countrywide Home Loans (06-14-X) (I/O)	09/25/36	27,445,716	171,906
0.20% ⁽³⁾⁽⁴⁾			
Countrywide Home Loans (06-HYB2-1A1)	04/20/36	1,535,716	1,213,666
3.80% ⁽⁴⁾			
Credit Suisse First Boston Mortgage Securities Corp. (04-AR5-11A2)	06/25/34	437,064	430,912
2.61% (1 mo. USD LIBOR + 0.740%) ⁽²⁾			
Credit Suisse First Boston Mortgage Securities Corp. (05-12-1A1)	01/25/36	1,473,249	1,005,834
6.50%			
Credit Suisse Mortgage Capital Certificates (06-6-1A8)	07/25/36	788,326	665,617
6.00%			
Credit Suisse Mortgage Trust (12-2R-1A2)	05/27/35	1,066,226	1,127,871
3.63% ⁽¹⁾⁽⁴⁾			
Credit-Based Asset Servicing and Securitization LLC (03-CB3-AF1)	12/25/32	618,642	614,331
3.38%			
Credit-Based Asset Servicing and Securitization LLC (05-CB4-M2)	07/25/35	1,290,000	1,295,044
2.32% (1 mo. USD LIBOR + 0.450%) ⁽²⁾			
Credit-Based Asset Servicing and Securitization LLC (06-CB1-AF2)	01/25/36	1,543,267	1,328,578
3.44%			
Credit-Based Asset Servicing and Securitization LLC (06-CB2-AF2)	12/25/36	2,836,281	2,138,980
3.46%			
Credit-Based Asset Servicing and Securitization LLC (07-CB2-A2B)	02/25/37	1,347,713	1,054,326
4.23%			
Credit-Based Asset Servicing and Securitization LLC (07-CB2-A2C)	02/25/37	1,324,144	1,035,767
4.23%			
Credit-Based Asset Servicing and Securitization LLC (07-CB3-A3)	03/25/37	1,587,679	905,074
3.88%			
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust (06-AB2-A2)	06/25/36	2,113,478	1,910,040
5.63% ⁽⁴⁾			
Deutsche Alt-A Securities, Inc. Mortgage Loan Trust (06-AR6-A6)	02/25/37	864,554	788,308
2.06% (1 mo. USD LIBOR + 0.190%) ⁽²⁾			
DSL A Mortgage Loan Trust (06-AR2-2A1A)	10/19/36	550,645	500,355
2.01% (1 mo. USD LIBOR + 0.200%) ⁽²⁾			
First Franklin Mortgage Loan Asset-Backed Certificates (06-FF13-A2C)	10/25/36	1,087,176	827,158
2.03% (1 mo. USD LIBOR + 0.160%) ⁽²⁾			
First Franklin Mortgage Loan Asset-Backed Certificates (06-FF18-A2D)	12/25/37	1,323,352	987,590
2.08% (1 mo. USD LIBOR + 0.210%) ⁽²⁾			
First Franklin Mortgage Loan Trust (06-FF11-2A3)	08/25/36	1,724,440	1,425,724
2.02% (1 mo. USD LIBOR + 0.150%) ⁽²⁾			
First Horizon Alternative Mortgage Securities Trust (05-AA10-2A1)	12/25/35	564,509	515,148
3.15%			
Greenpoint Manufactured Housing (00-1-A4)	03/20/30	857,395	890,435
8.14% ⁽⁴⁾			
GSAA Home Equity Trust (06-13-AF6)	07/25/36	1,650,293	953,284
6.04%			
GSC Capital Corp. Mortgage Trust (06-2-A1)	05/25/36	504,499	449,196
2.05% (1 mo. USD LIBOR + 0.180%) ⁽²⁾			
GSR Mortgage Loan Trust (05-AR3-6A1)	05/25/35	450,097	435,428
3.63% ⁽⁴⁾			
	09/25/37	624,926	572,564

HSI Asset Loan Obligation Trust (07-2-2A12)			
6.00%			
Indymac INDX Mortgage Loan Trust (04-AR6-5A1)			
3.68% ⁽⁴⁾	10/25/34	666,818	676,956
Indymac INDX Mortgage Loan Trust (05-AR19-A1)			
3.45% ⁽⁴⁾	10/25/35	771,044	667,382
Indymac INDX Mortgage Loan Trust (06-AR13-A4X) (I/O)			
1.26% ⁽³⁾⁽⁴⁾	07/25/36	392,772	2,757

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2018 (UNAUDITED) (CONT D)

Issues	Maturity Date	Principal Amount	Value
RESIDENTIAL MORTGAGE-BACKED SECURITIES NON-AGENCY (Continued)			
Indymac INDX Mortgage Loan Trust (06-AR9-1A1) 3.72% ⁽⁴⁾	06/25/36	\$ 1,002,541	\$ 876,492
Indymac INDX Mortgage Loan Trust (07-AR5-2A1) 3.49% ⁽⁴⁾	05/25/37	1,304,993	1,215,394
Indymac INDX Mortgage Loan Trust (07-FLX2-A1C) 2.06% (1 mo. USD LIBOR + 0.190%) ⁽²⁾	04/25/37	2,051,990	1,841,341
Indymac Manufactured Housing Contract (98-2-A4) 6.64% ⁽⁴⁾	08/25/29	15,163	15,185
JPMorgan Alternative Loan Trust (06-A2-5A1) 3.51% ⁽⁴⁾⁽⁷⁾	05/25/36	893,714	770,646
JPMorgan Mortgage Acquisition Corp. (05-FRE1-A2F3) 3.39%	10/25/35	956,064	949,722
JPMorgan Mortgage Acquisition Trust (07-CH4-A4) 2.03% (1 mo. USD LIBOR + 0.160%) ⁽²⁾	01/25/36	424,126	422,392
JPMorgan Mortgage Trust (04-A6-5A1) 3.43% ⁽⁴⁾	12/25/34	334,271	324,441
JPMorgan Mortgage Trust (07-S2-1A1) 5.00%	06/25/37	227,963	177,126
JPMorgan Resecuritization Trust (15-4-1A5) 1.81% (1 mo. USD LIBOR + 0.190%) ⁽¹⁾⁽²⁾	06/26/47	1,863,000	1,679,519
JPMorgan Resecuritization Trust (15-4-2A2) 3.82% ⁽¹⁾⁽⁴⁾	06/26/47	4,309,761	1,605,371
Lehman ABS Manufactured Housing Contract Trust (01-B-A6) 6.47% ⁽⁴⁾	04/15/40	88,625	90,438
Lehman XS Trust (06-10N-1A3A) 2.08% (1 mo. USD LIBOR + 0.210%) ⁽²⁾	07/25/46	1,106,832	1,074,182
Lehman XS Trust (06-12N-A31A) 2.07% (1 mo. USD LIBOR + 0.200%) ⁽²⁾	08/25/46	1,611,100	1,375,836
Long Beach Mortgage Loan Trust (04-4-M1) 2.77% (1 mo. USD LIBOR + 0.900%) ⁽²⁾	10/25/34	1,267,240	1,271,859
MASTR Alternative Loans Trust (07-HF1-4A1) 7.00% ⁽⁷⁾	10/25/47	1,188,629	957,625
MASTR Asset-Backed Securities Trust (06-NC1-A4) 2.47% (1 mo. USD LIBOR + 0.300%) ⁽²⁾	01/25/36	337,780	335,469
MASTR Asset-Backed Securities Trust (07-HE1-A4) 2.15% (1 mo. USD LIBOR + 0.280%) ⁽²⁾	05/25/37	2,000,000	1,447,872
Merrill Lynch Alternative Note Asset Trust (07-OAR2-A2) 2.08% (1 mo. USD LIBOR + 0.210%) ⁽²⁾	04/25/37	1,401,398	1,185,097
Merrill Lynch First Franklin Mortgage Loan Trust (07-3-A2B) 2.00% (1 mo. USD LIBOR + 0.130%) ⁽²⁾	06/25/37	787,973	610,384
	06/25/37	1,609,024	1,251,930

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Merrill Lynch First Franklin Mortgage Loan Trust (07-3-A2C) 2.05% (1 mo. USD LIBOR + 0.180%)(2)			
Merrill Lynch Mortgage-Backed Securities Trust (07-2-1A1) 4.48% (1 year Treasury Constant Maturity Rate + 2.400%)(2)	08/25/36	428,740	420,647
Mid-State Trust (04-1-B) 8.90%	08/15/37	412,166	468,133
Mid-State Trust (04-1-M1) 6.50%	08/15/37	412,166	438,335
Morgan Stanley ABS Capital I, Inc. Trust (05-HE3-M3) 2.67% (1 mo. USD LIBOR + 0.795%)(2)	07/25/35	431,495	434,094
Morgan Stanley ABS Capital I, Inc. Trust (06-HE3-A1) 2.01% (1 mo. USD LIBOR + 0.140%)(2)	04/25/36	937,984	900,302
Morgan Stanley ABS Capital I, Inc. Trust (07-15AR-4A1) 3.09%(4)	11/25/37	714,989	589,179
Morgan Stanley Home Equity Loan Trust (06-2-A4) 2.15% (1 mo. USD LIBOR + 0.280%)(2)	02/25/36	1,059,565	1,041,793
MortgageIT Trust (05-5-A1) 2.13% (1 mo. USD LIBOR + 0.260%)(2)	12/25/35	618,058	615,749
Nationstar Home Equity Loan Trust (07-B-2AV3) 2.12% (1 mo. USD LIBOR + 0.250%)(2)	04/25/37	2,602,390	2,600,001
New Century Home Equity Loan Trust (05-B-A2D) 2.27% (1 mo. USD LIBOR + 0.400%)(2)	10/25/35	929,855	935,330
New Century Home Equity Loan Trust (06-C-A2D) 2.21% (1 mo. USD LIBOR + 0.340%)(2)	12/25/35	1,700,000	1,669,933
Nomura Asset Acceptance Corp. (06-AR1-1A) 4.71%(4)	02/25/36	1,291,808	1,166,788
Oakwood Mortgage Investors, Inc. (00-A-A4) 8.15%(4)	09/15/29	1,896,284	1,174,760
Oakwood Mortgage Investors, Inc. (00-D-A4) 7.40%(4)	07/15/30	755,830	428,304
Oakwood Mortgage Investors, Inc. (01-C-A3) 6.61%(4)	06/15/31	1,386,546	455,285
Oakwood Mortgage Investors, Inc. (01-D-A3) 5.90%(4)	09/15/22	967,869	802,420
Oakwood Mortgage Investors, Inc. (01-D-A4) 6.93%(4)	09/15/31	560,762	500,434
Oakwood Mortgage Investors, Inc. (02-A-A3) 6.03%(4)	05/15/24	316,309	329,826
Oakwood Mortgage Investors, Inc. (98-A-M) 6.83%(4)	05/15/28	301,017	308,814
Oakwood Mortgage Investors, Inc. (98-D-A) 6.40%	01/15/29	33,001	33,078
Oakwood Mortgage Investors, Inc. (99-B-A4) 6.99%	12/15/26	313,119	326,373
Oakwood Mortgage Investors, Inc. (99-E-A1) 7.61%(4)	03/15/30	1,076,113	1,004,959
Park Place Securities, Inc. (05-WCW1-M1) 2.32% (1 mo. USD LIBOR + 0.450%)(2)	09/25/35	350,661	352,039
Park Place Securities, Inc. (05-WHQ2-M1) 2.50% (1 mo. USD LIBOR + 0.630%)(2)	05/25/35	11,651	11,682
	01/25/36	611,000	608,923

Popular ABS Mortgage Pass-Through Trust (05-6-A4)			
3.93%			
RALI Series Trust (06-QS7-A2)			
6.00%	06/25/36	837,010	771,990
RASC Series Trust (05-KS11-M1)			
2.27% (1 mo. USD LIBOR + 0.400%)(²)	12/25/35	834,900	837,698
RBSSP Resecuritization Trust (12-6-4A2)			
1.95% (1 mo. USD LIBOR + 0.330%)(¹)(²)	01/26/36	2,184,798	2,148,321

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2018 (UNAUDITED) (CONT D)

Issues	Maturity Date	Principal Amount	Value
RESIDENTIAL MORTGAGE-BACKED SECURITIES NON-AGENCY (Continued)			
Residential Accredit Loans, Inc. (05-QA7-A1) 3.70% ⁽⁴⁾	07/25/35	\$ 1,474,213	\$ 1,232,519
Residential Accredit Loans, Inc. (05-QA8-CB21) 4.10% ⁽⁴⁾	07/25/35	802,668	660,821
Residential Accredit Loans, Inc. (06-QA10-A2) 2.05% (1 mo. USD LIBOR + 0.180%) ⁽²⁾	12/25/36	997,177	895,381
Residential Accredit Loans, Inc. (06-QS1-A3) (PAC) 5.75%	01/25/36	643,212	623,733
Residential Accredit Loans, Inc. (06-QS11-AV) (I/O) 0.35% ⁽³⁾⁽⁴⁾	08/25/36	15,143,526	203,967
Residential Accredit Loans, Inc. (06-QS6-1AV) (I/O) 0.75% ⁽³⁾⁽⁴⁾	06/25/36	6,805,496	178,022
Residential Accredit Loans, Inc. (06-QS8-A3) 6.00%	08/25/36	1,413,690	1,304,151
Residential Accredit Loans, Inc. (07-QS2-AV) (I/O) 0.33% ⁽³⁾⁽⁴⁾	01/25/37	16,637,595	217,648
Residential Accredit Loans, Inc. (07-QS3-AV) (I/O) 0.36% ⁽³⁾⁽⁴⁾	02/25/37	17,535,047	236,777
Residential Accredit Loans, Inc. (07-QS6-A62) (TAC) 5.50%	04/25/37	407,546	380,191
Residential Asset Mortgage Products, Inc. (06-RZ3-A3) 2.16% (1 mo. USD LIBOR + 0.290%) ⁽²⁾	08/25/36	850,461	850,421
Residential Asset Securitization Trust (05-A15-4A1) 6.00%	02/25/36	1,167,367	838,261
Residential Asset Securitization Trust (07-A5-AX) (I/O) 6.00% ⁽³⁾	05/25/37	2,831,906	447,310
Residential Funding Mortgage Securities (06-S9-AV) (I/O) 0.32% ⁽³⁾⁽⁴⁾	09/25/36	44,325,092	406,521
Residential Funding Mortgage Securities II (01-HI3-AI7) 7.56%	07/25/26	25,275	25,609
Saxon Asset Securities Trust (07-3-2A4) 2.36% (1 mo. USD LIBOR + 0.490%) ⁽²⁾	09/25/47	2,926,000	2,378,463
Securitized Asset-Backed Receivables LLC Trust (07-NC2-A2C) 2.09% (1 mo. USD LIBOR + 0.220%) ⁽²⁾	01/25/37	4,614,000	3,223,040
Soundview Home Loan Trust (06-1-A4) 2.17% (1 mo. USD LIBOR + 0.300%) ⁽²⁾	02/25/36	1,106,871	1,132,099
Structured Adjustable Rate Mortgage Loan Trust (05-20-1A1) 3.77% ⁽⁴⁾	10/25/35	409,401	390,221
Structured Adjustable Rate Mortgage Loan Trust (07-9-2A1) 3.74% ⁽⁴⁾	10/25/47	515,683	462,191

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Structured Asset Investment Loan Trust (05-3-M2) 2.53% (1 mo. USD LIBOR + 0.660%)(2)	04/25/35	645,831	647,946
Structured Asset Securities Corp. (05-WF4-M2) 2.30% (1 mo. USD LIBOR + 0.430%)(2)	11/25/35	485,270	487,263
Structured Asset Securities Corp. (06-GEL4-A3) 2.17% (1 mo. USD LIBOR + 0.300%)(1)(2)	10/25/36	992,387	982,683
WAMU Asset-Backed Certificates (07-HE1-2A3) 2.02% (1 mo. USD LIBOR + 0.150%)(2)	01/25/37	2,333,129	1,524,734
Wells Fargo Alternative Loan Trust (07-PA2-2A2) (I/O) 4.20% (-1.00 x 1 mo. USD LIBOR + 6.070%)(2)(3)	06/25/37	4,980,016	626,303
Wells Fargo Home Equity Trust (06-2-A3) 2.08% (1 mo. USD LIBOR + 0.210%)(2)	01/25/37	730,000	655,995
Wells Fargo Home Equity Trust (06-2-A4) 2.12% (1 mo. USD LIBOR + 0.250%)(2)	07/25/36	667,763	663,961
Wells Fargo Mortgage-Backed Securities Trust (06-AR10-5A1) 3.50%(4)	07/25/36	507,061	513,243
Wells Fargo Mortgage-Backed Securities Trust (07-AR3-A4) 4.05%(4)	04/25/37	449,974	439,768
Wells Fargo Mortgage-Backed Securities Trust (08-1-4A1) 5.75%	02/25/38	191,793	202,363

Total Residential Mortgage-backed Securities Non-agency
(Cost: \$109,507,089) 124,385,277

Total Mortgage-backed Securities (Cost: \$131,830,088) 145,059,078

CORPORATE BONDS 31.1%

Aerospace/Defense 0.8%

L3 Technologies, Inc. 5.20%	10/15/19	750,000	772,840
Northrop Grumman Corp. 3.25%	01/15/28	435,000	416,081
United Technologies Corp. 1.78%	05/04/18	1,000,000	999,166
			2,188,087

Agriculture 0.3%

BAT International Finance PLC (United Kingdom) 1.85%(1)	06/15/18	825,000	823,851
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Airlines 0.7%

America West Airlines, Inc. Pass-Through Certificates, (01-1) (EETC) 7.10%	10/02/22	289,179	311,041
Continental Airlines, Inc. Pass-Through Certificates, (00-2-A1) (EETC) 7.71%	10/02/22	484,106	510,566
Delta Air Lines, Inc. Pass-Through Certificates (02-1G1) (EETC) 6.72%	07/02/24	410,462	447,026

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US Airways Group, Inc. Pass-Through Certificates (10-1A) (EETC)			
6.25%	10/22/24	522,329	568,367
			1,837,000

Auto Manufacturers 0.6%

Ford Motor Credit Co. LLC			
2.94%	01/08/19	900,000	900,027
General Motors Co.			
3.50%	10/02/18	500,000	500,794
4.88%	10/02/23	150,000	156,715
			1,557,536

Auto Parts & Equipment 0.0%

Goodyear Tire & Rubber Co. (The)			
4.88%	03/15/27	66,000	63,655

Banks 10.3%

Bank of America Corp.			
2.74% ⁽⁴⁾	01/23/22	705,000	695,366

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2018 (UNAUDITED) (CONT D)

Issues	Maturity Date	Principal Amount	Value
Banks (Continued)			
3.42% (3 mo. USD LIBOR + 1.040%)(1)(4)	12/20/28	\$ 1,916,000	\$ 1,837,577
4.00%	04/01/24	406,000	415,204
5.65%	05/01/18	1,665,000	1,668,879
6.88%	04/25/18	1,250,000	1,253,401
Bank of New York Mellon Corp. (The)			
2.60%	02/07/22	835,000	816,878
Citigroup, Inc.			
2.05%	12/07/18	1,000,000	995,939
2.05%	06/07/19	500,000	495,543
2.50%	09/26/18	600,000	600,014
8.50%	05/22/19	1,500,000	1,595,128
Goldman Sachs Group, Inc. (The)			
2.30%	12/13/19	810,000	802,149
3.27% (3 mo. USD LIBOR + 1.200%)(4)	09/29/25	430,000	414,278
3.69% (3 mo. USD LIBOR + 1.510%)(2)	06/05/28	590,000	574,612
3.75%	05/22/25	750,000	741,502
6.15%	04/01/18	1,150,000	1,150,000
7.50%	02/15/19	1,000,000	1,040,454
JPMorgan Chase & Co.			
3.22% (3 mo. USD LIBOR + 1.155%)(2)	03/01/25	380,000	370,634
3.54% (3 mo. USD LIBOR + 1.380%)(2)	05/01/28	690,000	675,836
3.90%	07/15/25	1,000,000	1,010,118
JPMorgan Chase Bank NA			
2.07%(4)	02/13/20	1,130,000	1,130,170
2.60%(4)	02/01/21	1,130,000	1,124,942
Lloyds Bank PLC (United Kingdom)			
5.80%(1)	01/13/20	650,000	681,222
Lloyds Banking Group PLC (United Kingdom)			
2.91% (3 mo. USD LIBOR + 0.814%)(4)	11/07/23	285,000	275,307
Morgan Stanley			
2.63% (3 mo. USD LIBOR + 0.800%)(2)	02/14/20	380,000	381,201
3.63%	01/20/27	550,000	538,949
3.88%	04/29/24	400,000	403,808
6.63%	04/01/18	2,000,000	2,000,000
7.30%	05/13/19	750,000	786,099
Santander UK Group Holdings PLC			
3.37%(4)	01/05/24	435,000	426,937
UBS AG / Stamford CT (Switzerland)			
2.38%	08/14/19	750,000	744,885
Wells Fargo & Co.			
3.00%	04/22/26	450,000	422,552
3.00%	10/23/26	750,000	703,124
3.58% (3 mo. USD LIBOR + 1.310%)(2)	05/22/28	1,250,000	1,221,777

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Wells Fargo Bank N.A. 2.40%	01/15/20	850,000	842,874
			28,837,359

Beverages 0.2%

Anheuser-Busch InBev Finance, Inc. 4.90%	02/01/46	469,000	504,841
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Biotechnology 0.5%

Amgen, Inc. 4.66%	06/15/51	690,000	713,447
Baxalta, Inc. 2.88%	06/23/20	300,000	298,050
Celgene Corp. 4.63%	05/15/44	500,000	500,515
			1,512,012

Chemicals 0.2%

Axalta Coating Systems LLC 4.88% ⁽¹⁾	08/15/24	200,000	201,750
Valvoline, Inc. 5.50%	07/15/24	210,000	216,300
			418,050

Commercial Services 0.1%

IHS Markit, Ltd. 4.00% ⁽¹⁾	03/01/26	73,000	70,445
5.00% ⁽¹⁾	11/01/22	121,000	126,143
Matthews International Corp. 5.25% ⁽¹⁾	12/01/25	130,000	127,887
			324,475

Computers 0.1%

Apple, Inc. 3.00%	11/13/27	400,000	383,573
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Cosmetics/Personal Care 0.1%

First Quality Finance Co., Inc. 5.00% ⁽¹⁾	07/01/25	294,000	282,240
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Diversified Financial Services 0.5%

AerCap Ireland Capital DAC / AerCap Global Aviation Trust (Ireland) 4.50%	05/15/21	300,000	307,500
International Lease Finance Corp.	09/01/18	250,000	253,813

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7.13% ⁽¹⁾			
Raymond James Financial, Inc.			
5.63%	04/01/24	650,000	719,185
			1,280,498

Electric 0.5%

FirstEnergy Transmission LLC			
4.35% ⁽¹⁾	01/15/25	750,000	771,842
NextEra Energy Operating Partners LP			
4.50% ⁽¹⁾	09/15/27	150,000	142,500
Puget Energy, Inc.			
6.00%	09/01/21	500,000	542,814
			1,457,156

Engineering & Construction 0.3%

Heathrow Funding, Ltd. (United Kingdom)			
4.88% ⁽¹⁾	07/15/21	700,000	739,609

Entertainment 0.1%

GLP Capital LP / GLP Financing II, Inc.			
5.38%	04/15/26	140,000	142,450
Rivers Pittsburgh Borrower LP / Rivers Pittsburgh Finance Corp.			
6.13% ⁽¹⁾	08/15/21	125,000	120,938
			263,388

Environmental Control 0.1%

Clean Harbors, Inc.			
5.13%	06/01/21	135,000	137,025
GFL Environmental, Inc.			
5.38% ⁽¹⁾	03/01/23	160,000	157,600
			294,625

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2018 (UNAUDITED)

Issues	Maturity Date	Principal Amount	Value
Food 0.9%			
Conagra Brands, Inc. 2.20% (3 mo. USD LIBOR + 0.500%)(4)	10/09/20	\$ 650,000	\$ 650,708
Kraft Heinz Foods Co. 3.00%	06/01/26	400,000	369,872
6.38%	07/15/28	210,000	243,444
Lamb Weston Holdings, Inc. 4.63%(1)	11/01/24	120,000	119,550
Mondelez International Holdings Netherlands BV 1.63%(1)	10/28/19	900,000	881,419
Post Holdings, Inc. 5.63%(1)	01/15/28	154,000	147,648
5.75%(1)	03/01/27	130,000	129,675
			2,542,316
Forest Products & Paper 0.3%			
Georgia-Pacific LLC 2.54%(1)	11/15/19	800,000	794,469
Healthcare-Products 0.1%			
Hill-Rom Holdings, Inc. 5.75%(1)	09/01/23	130,000	135,037
Hologic, Inc. 4.63%(1)	02/01/28	70,000	67,113
			202,150
Healthcare-Services 1.8%			
Anthem, Inc. 3.65%	12/01/27	430,000	415,695
Centene Corp. 4.75%	01/15/25	270,000	263,925
CHS / Community Health Systems, Inc. 6.25%	03/31/23	150,000	138,938
Cigna Corp. 3.05%	10/15/27	430,000	393,086
DaVita, Inc. 5.00%	05/01/25	131,000	127,083
5.13%	07/15/24	11,000	10,759

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Fresenius Medical Care US Finance, Inc. 6.50% ⁽¹⁾	09/15/18	700,000	710,586
HCA, Inc. 4.75%	05/01/23	300,000	303,750
5.00%	03/15/24	350,000	354,375
Humana, Inc. 2.90%	12/15/22	435,000	425,616
Molina Healthcare, Inc. 4.88% ⁽¹⁾	06/15/25	140,000	131,250
5.38%	11/15/22	50,000	49,625
MPH Acquisition Holdings LLC 7.13% ⁽¹⁾	06/01/24	130,000	134,550
NYU Hospitals Center 4.43%	07/01/42	700,000	728,670
SP Finco LLC 6.75% ⁽¹⁾	07/01/25	90,000	87,750
Tenet Healthcare Corp. 4.63% ⁽¹⁾	07/15/24	114,000	110,010
4.75%	06/01/20	50,000	50,500
Universal Health Services, Inc. 3.75% ⁽¹⁾	08/01/19	500,000	500,313
WellCare Health Plans, Inc. 5.25%	04/01/25	115,000	115,719

5,052,200

Household Products/Wares 0.1%

Central Garden & Pet Co. 5.13%	02/01/28	100,000	95,005
6.13%	11/15/23	200,000	209,750
Spectrum Brands, Inc. 6.13%	12/15/24	75,000	77,812

382,567

Insurance 0.8%

Farmers Exchange Capital 7.05% ⁽¹⁾	07/15/28	500,000	602,266
MetLife, Inc. 6.40%	12/15/66	600,000	660,750
Nationwide Mutual Insurance Co. 4.41% (3 mo. USD LIBOR + 2.290%) ⁽¹⁾⁽²⁾	12/15/24	1,000,000	988,750

2,251,766

Internet 0.1%

Zayo Group LLC / Zayo Capital, Inc. 5.75% ⁽¹⁾	01/15/27	140,000	137,200
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Machinery-Diversified 0.1%

Titan Acquisition, Ltd. / Titan Co-Borrower LLC 7.75% ⁽¹⁾	04/15/26	140,000	139,559
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Media 0.7%

Altice US Finance I Corp. (Luxembourg) 5.50% ⁽¹⁾	05/15/26	200,000	196,000
CCO Holdings LLC / CCO Holdings Capital Corp. 5.00% ⁽¹⁾	02/01/28	86,000	81,163
5.13% ⁽¹⁾	05/01/27	290,000	275,048
Charter Communications Operating LLC / Charter Communications Operating Capital 4.46%	07/23/22	800,000	819,447
6.48%	10/23/45	150,000	165,922
DISH DBS Corp. 5.13%	05/01/20	150,000	150,562
Sirius XM Radio, Inc. 3.88% ⁽¹⁾	08/01/22	130,000	125,353

1,813,495

Miscellaneous Manufacturers 0.6%

General Electric Capital Corp. 2.32% (3 mo. USD LIBOR + 0.480%) ⁽²⁾	08/15/36	2,000,000	1,702,420
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Oil & Gas 0.3%

Antero Resources Corp. 5.13%	12/01/22	40,000	40,550
Centennial Resource Production LLC 5.38% ⁽¹⁾	01/15/26	130,000	127,887
CrownRock LP / CrownRock Finance, Inc. 5.63% ⁽¹⁾	10/15/25	145,000	143,369
Diamondback Energy, Inc. 4.75%	11/01/24	73,000	72,544
Endeavor Energy Resources LP / EER Finance, Inc. 5.50% ⁽¹⁾	01/30/26	140,000	139,650
Gulfport Energy Corp. 6.38%	05/15/25	35,000	33,644
Newfield Exploration Co. 5.63%	07/01/24	55,000	58,163
5.75%	01/30/22	135,000	141,750
Parsley Energy LLC / Parsley Finance Corp. 5.25% ⁽¹⁾	08/15/25	130,000	129,512
5.63% ⁽¹⁾	10/15/27	65,000	64,837

951,906

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2018 (UNAUDITED) (CONT D)

Issues	Maturity Date	Principal Amount	Value
Oil & Gas Services 0.1%			
Transocean Proteus, Ltd. 6.25% ⁽¹⁾	12/01/24	\$ 175,500	\$ 179,229
USA Compression Partners LP / USA Compression Finance Corp. 6.88% ⁽¹⁾	04/01/26	142,000	144,485
			323,714
Packaging & Containers 0.6%			
Amcors Finance USA, Inc. 3.63% ⁽¹⁾	04/28/26	400,000	384,670
Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc. (Ireland) 4.63% ⁽¹⁾	05/15/23	300,000	301,890
Ball Corp. 4.88%	03/15/26	90,000	90,459
Crown Americas LLC / Crown Americas Capital Corp. V 4.25%	09/30/26	200,000	185,500
Graphic Packaging International, Inc. 4.13%	08/15/24	280,000	276,500
OI European Group BV (Netherlands) 4.00% ⁽¹⁾	03/15/23	150,000	143,250
Reynolds Group Issuer, Inc. / Reynolds Group Issuer LLC / Reynolds Group Issuer S.A. (Luxembourg) 5.75%	10/15/20	397,334	402,301
			1,784,570
Pharmaceuticals 1.3%			
Actavis Funding SCS (Luxembourg) 3.80%	03/15/25	500,000	491,935
AstraZeneca PLC (United Kingdom) 3.13%	06/12/27	417,000	400,674
CVS Health Corp. 2.25%	08/12/19	750,000	742,744
5.05%	03/25/48	705,000	744,412
Shire Acquisitions Investments Ireland DAC (Ireland) 1.90%	09/23/19	500,000	491,925
Teva Pharmaceutical Finance IV LLC (Israel) 2.25%	03/18/20	300,000	285,354
Valeant Pharmaceuticals International, Inc. (Canada) 5.50% ⁽¹⁾	11/01/25	124,000	121,179
5.88% ⁽¹⁾	05/15/23	11,000	9,776

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6.13% ⁽¹⁾	04/15/25	420,000	363,300
9.25% ⁽¹⁾	04/01/26	43,000	43,054
			3,694,353

Pipelines 1.6%

Cheniere Corpus Christi Holdings LLC			
5.13%	06/30/27	90,000	89,663
Enbridge Energy Partners LP			
5.88%	10/15/25	50,000	55,226
EQT Midstream Partners LP			
4.13%	12/01/26	500,000	479,390
Kinder Morgan, Inc.			
5.63% ⁽¹⁾	11/15/23	500,000	535,586
NGPL PipeCo LLC			
4.38% ⁽¹⁾	08/15/22	190,000	189,525
Pipeline Funding Co. LLC			
7.50% ⁽¹⁾	01/15/30	478,600	571,052
Plains All American Pipeline LP / PAA Finance Corp.			
4.65%	10/15/25	500,000	503,438
Rockies Express Pipeline LLC			
5.63% ⁽¹⁾	04/15/20	255,000	265,203
6.00% ⁽¹⁾	01/15/19	95,000	96,781
Sabine Pass Liquefaction LLC			
5.63%	03/01/25	400,000	430,375
Sunoco Logistics Partners Operations LP			
5.40%	10/01/47	500,000	476,059
Texas Eastern Transmission LP			
2.80% ⁽¹⁾	10/15/22	300,000	288,597
TransMontaigne Partners LP / TLP Finance Corp.			
6.13%	02/15/26	140,000	141,050
Williams Partners LP			
6.30%	04/15/40	400,000	460,307
			4,582,252

REIT 3.3%

Alexandria Real Estate Equities, Inc.			
2.75%	01/15/20	1,000,000	995,855
American Tower Corp.			
3.00%	06/15/23	435,000	420,632
Boston Properties LP			
3.20%	01/15/25	290,000	280,515
CC Holdings GS V LLC / Crown Castle GS III Corp.			
3.85%	04/15/23	500,000	503,875
Education Realty Operating Partnership LP			
4.60%	12/01/24	750,000	761,627
HCP, Inc.			
3.75%	02/01/19	500,000	503,808
4.25%	11/15/23	630,000	647,449

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Healthcare Trust of America Holdings LP 2.95%	07/01/22	710,000	694,123
MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer, Inc. 5.63%	05/01/24	135,000	139,725
Piedmont Operating Partnership LP 3.40%	06/01/23	425,000	415,462
SBA Communications Corp. 4.00% ⁽¹⁾	10/01/22	344,000	331,100
SL Green Realty Corp. 5.00%	08/15/18	950,000	954,153
Ventas Realty LP / Ventas Capital Corp. 2.70%	04/01/20	750,000	744,237
VEREIT Operating Partnership LP 3.00%	02/06/19	280,000	280,007
WEA Finance LLC / Westfield UK & Europe Finance PLC 2.70% ⁽¹⁾	09/17/19	650,000	647,052
Welltower, Inc. 4.13%	04/01/19	1,000,000	1,010,850
			9,330,470
Retail 0.5%			
1011778 BC ULC / New Red Finance, Inc. (Canada) 4.25% ⁽¹⁾	05/15/24	230,000	220,570
Cumberland Farms, Inc. 6.75% ⁽¹⁾	05/01/25	175,000	182,656
KFC Holding Co. / Pizza Hut Holdings LLC / Taco Bell of America LLC 5.00% ⁽¹⁾	06/01/24	50,000	49,813
Rite Aid Corp. 6.13% ⁽¹⁾	04/01/23	80,000	80,900
Walgreens Boots Alliance, Inc. 3.45%	06/01/26	755,000	714,653
4.80%	11/18/44	225,000	222,663
			1,471,255
Semiconductors 0.3%			
Broadcom Corp. / Broadcom Cayman Finance, Ltd. 2.38%	01/15/20	575,000	567,228

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2018 (UNAUDITED) (CONT D)

Issues	Maturity Date	Principal Amount	Value
Semiconductors (Continued)			
NXP BV / NXP Funding LLC (Netherlands)			
4.13% ⁽¹⁾	06/01/21	\$ 200,000	\$ 202,500
			769,728
Software 0.1%			
Change Healthcare Holdings LLC / Change Healthcare Finance, Inc.			
5.75% ⁽¹⁾	03/01/25	82,000	81,461
First Data Corp.			
5.00% ⁽¹⁾	01/15/24	181,000	181,679
MSCI, Inc.			
4.75% ⁽¹⁾	08/01/26	67,000	66,581
			329,721
Telecommunications 2.1%			
AT&T, Inc.			
4.35%	06/15/45	400,000	364,900
4.75%	05/15/46	675,000	658,094
5.25%	03/01/37	705,000	747,453
Intelsat Jackson Holdings S.A. (Luxembourg)			
5.50%	08/01/23	311,000	251,132
9.75% ⁽¹⁾	07/15/25	100,000	93,625
Level 3 Financing, Inc.			
5.313%	05/01/23	50,000	49,188
5.38%	01/15/24	136,000	132,858