

TCW STRATEGIC INCOME FUND INC
Form N-Q
November 12, 2013

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, 18th Floor, Los Angeles, CA 90017

(Address of principal executive offices) (Zip code)

Patrick W. Dennis, Esq.

Assistant Secretary

865 South Figueroa Street, 18th Floor

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, 2013

Date of reporting period: September 30, 2013

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

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2013 (UNAUDITED)

Principal Amount	Fixed Income Securities	Value
	Asset-Backed Securities (29.4% of Net Assets)	
\$ 1,015,833	AABS, Ltd., (13-1-B), 6.875%, due 01/10/38 ⁽¹⁾	\$ 1,019,709
865,153	Aircastle Pass-Through Trust, (07-1A-G1), (144A), 0.492%, due 06/14/37 ⁽¹⁾⁽²⁾	781,753
805,317	AMUR Finance I LLC, (2012-1-A), 14%, due 10/15/16	805,562
881,149	AMUR Finance I LLC, (2012-B), 11%, due 11/21/17	881,157
2,264,827	AMUR Finance I LLC, (2013-1), 8%, due 02/27/22	2,264,850
1,150,000	AMUR Finance I LLC, (2013-1), 10%, due 01/25/22	1,150,011
1,150,000	AMUR Finance I LLC, (2013-2), 10%, due 03/20/24	1,150,011
700,000	ARES XXVI CLO, Ltd., (13-26A-E), (144A), 5.291%, due 04/15/25 ⁽¹⁾⁽²⁾	623,809
625,000	Avalon IV Capital, Ltd., (12-1A-C), (144A), 3.868%, due 04/17/23 ⁽¹⁾⁽²⁾	628,175
250,000	Axis Equipment Finance Receivables LLC, (12-11-D), 5.5%, due 11/20/15	241,326
275,000	Axis Equipment Finance Receivables LLC, (12-11-E1), 6.25%, due 04/20/16	247,583
425,000	Axis Equipment Finance Receivables LLC, (12-11-E2), 7%, due 03/20/17	361,379
1,493,256	Bayview Commercial Asset Trust, (03-2-A), (144A), 0.759%, due 12/25/33 ⁽¹⁾⁽²⁾	1,375,868
1,262,381	Bayview Commercial Asset Trust, (04-1-A), (144A), 0.539%, due 04/25/34 ⁽¹⁾⁽²⁾	1,141,210
1,157,888	Bayview Commercial Asset Trust, (04-2-A), (144A), 0.609%, due 08/25/34 ⁽¹⁾⁽²⁾	1,069,668
534,929	Bayview Commercial Asset Trust, (04-3-A1), (144A), 0.549%, due 01/25/35 ⁽¹⁾⁽²⁾	487,982
1,791,013	Bayview Commercial Asset Trust, (05-2A-A1), (144A), 0.489%, due 08/25/35 ⁽¹⁾⁽²⁾	1,474,446
1,948,492	Bayview Commercial Asset Trust, (05-4A-A1), (144A), 0.479%, due 01/25/36 ⁽¹⁾⁽²⁾	1,604,258
1,545,220	Bayview Commercial Asset Trust, (06-4A-A1), (144A), 0.409%, due 12/25/36 ⁽¹⁾⁽²⁾	1,256,823
1,000,000	Bayview Commercial Asset Trust, (06-SP1-M1), (144A), 0.629%, due 04/25/36 ⁽¹⁾⁽²⁾	818,688
1,083,188	Bayview Commercial Asset Trust, (07-2A-A1), (144A), 0.449%, due 07/25/37 ⁽¹⁾⁽²⁾	853,172
720,703	Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.419%, due 07/25/37 ⁽¹⁾⁽²⁾	586,828
690,000	Bayview Commercial Asset Trust, (08-4-A3), (144A), 2.929%, due 07/25/38 ⁽¹⁾⁽²⁾	621,655
2,200,000	Brazos Higher Education Authority, Inc., (10-1-A2), 1.462%, due 02/25/35 ⁽¹⁾	2,192,512
610,000	CIFC Funding, Ltd., (12-2A-A3L), (144A), 3.26%, due 12/05/24 ⁽¹⁾⁽²⁾	601,324
1,374,933	CIT Education Loan Trust, (07-1-A), (144A), 0.341%, due 03/25/42 ⁽¹⁾⁽²⁾	1,260,463
281,667	Cronos Containers Program, Ltd., (12-1A-A), (144A), 4.21%, due 05/18/27 ⁽²⁾	285,873
360,000	Cronos Containers Program, Ltd., (12-2A-A), (144A), 3.81%, due 09/18/27 ⁽²⁾	366,033
675,000	EFS Volunteer LLC, (10-1-A2), (144A), 1.116%, due 10/25/35 ⁽¹⁾⁽²⁾	663,415
1,500,000	EFS Volunteer No 2 LLC, (12-1-A2), (144A), 1.534%, due 03/25/36 ⁽¹⁾⁽²⁾	1,520,680
500,000	Galaxy CLO XIV, Ltd., (12-14A-SUBA), (144A), 0%, due 11/15/24 ⁽²⁾⁽³⁾	450,000
3,000,000	GCO Education Loan Funding Trust, (06-2AR-A1RN), (144A), 0.829%, due 08/27/46 ⁽¹⁾⁽²⁾	2,835,040
781,198	GE Business Loan Trust, (03-2A-A), (144A), 0.552%, due 11/15/31 ⁽¹⁾⁽²⁾	751,165
284,072	GE Business Loan Trust, (03-2A-B), (144A), 1.182%, due 11/15/31 ⁽¹⁾⁽²⁾	247,307
492,564	GE Business Loan Trust, (04-1-A), (144A), 0.472%, due 05/15/32 ⁽¹⁾⁽²⁾	473,623
447,785	GE Business Loan Trust, (04-1-B), (144A), 0.882%, due 05/15/32 ⁽¹⁾⁽²⁾	412,351
512,314	GE Business Loan Trust, (04-2A-A), (144A), 0.402%, due 12/15/32 ⁽¹⁾⁽²⁾	483,130
883,555	GE Business Loan Trust, (05-1A-A3), (144A), 0.432%, due 06/15/33 ⁽¹⁾⁽²⁾	827,237
572,606	GE Business Loan Trust, (05-1A-C), (144A), 0.882%, due 06/15/33 ⁽¹⁾⁽²⁾	472,751
776,368	GE Business Loan Trust, (05-2A-A), (144A), 0.422%, due 11/15/33 ⁽¹⁾⁽²⁾	715,386
528,362	GE Business Loan Trust, (05-2A-B), (144A), 0.682%, due 11/15/33 ⁽¹⁾⁽²⁾	456,655
58,333	GE SeaCo Finance SRL, (04-1A-A), (144A), 0.48%, due 04/17/19 ⁽¹⁾⁽²⁾	57,998
595,834	GE SeaCo Finance SRL, (05-1A-A), (144A), 0.43%, due 11/17/20 ⁽¹⁾⁽²⁾	590,162
474,790	Goal Capital Funding Trust, (06-1-B), 0.712%, due 08/25/42 ⁽¹⁾	423,904
630,000	Halcyon Loan Advisors Funding, Ltd., (12-2A-C), (144A), 3.103%, due 12/20/24 ⁽¹⁾⁽²⁾	602,717
610,000	Hewett s Island CLO, Ltd., (06-5A-D), (144A), 1.71%, due 12/05/18 ⁽²⁾	581,732

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2013 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities Asset-Backed Securities (Continued)	Value
\$ 479,145	Highland Loan Funding V, Ltd., (1A-A2A), (144A), 0.945%, due 08/01/14 ⁽¹⁾⁽²⁾	\$ 476,102
1,016,600	KKR Financial CLO, Ltd., (05-1A-B), (144A), 0.714%, due 04/26/17 ⁽¹⁾⁽²⁾	991,781
542,250	Leaf II Receivables Funding LLC, (13-1-E2), (144A), 6%, due 09/15/21 ⁽²⁾	498,883
620,000	Lightpoint CLO, Ltd., (05-3X-C), (Reg. S), 2.154%, due 09/15/17 ⁽¹⁾⁽⁴⁾	601,151
1,109,092	MAPS CLO Fund II, Ltd., (07-2A-A1), (144A), 0.506%, due 07/20/22 ⁽¹⁾⁽²⁾	1,071,790
600,000	MSIM Peconic Bay, Ltd., (07-1A-C), (144A), 2.266%, due 07/20/19 ⁽¹⁾⁽²⁾	599,547
2,300,000	National Collegiate Master Student Loan Trust I, (02-2-AR10), (144A), 3.682%, due 11/01/42 ⁽¹⁾⁽²⁾	2,288,500
1,174,392	National Collegiate Student Loan Trust, (06-3-A3), 0.329%, due 10/25/27 ⁽¹⁾	1,117,273
1,600,000	National Collegiate Student Loan Trust, (06-3-A4), 0.449%, due 03/26/29 ⁽¹⁾	1,312,396
3,400,000	National Collegiate Student Loan Trust, (07-1-A3), 0.419%, due 07/25/30 ⁽¹⁾	2,750,767
1,975,000	National Collegiate Student Loan Trust, (07-3-A2A3), 3.68%, due 12/26/25 ⁽¹⁾	1,780,873
1,625,000	National Collegiate Student Loan Trust, (07-4-A2A3), 3.679%, due 12/26/25 ⁽¹⁾	1,623,993
866,567	Navigator CDO, Ltd., (05-1X-C1), (Reg. S), 2.066%, due 10/21/17 ⁽¹⁾⁽⁴⁾	864,971
2,200,000	North Carolina State Education Assistance Authority, (11-1-A3), 1.166%, due 10/25/41 ⁽¹⁾⁽⁵⁾	2,113,958
1,194,608	Peachtree Finance Co. LLC, (2005-B-A), (144A), 4.71%, due 04/15/48 ⁽²⁾	1,243,348
1,000,000	Scholar Funding Trust, (12-B-A2), (144A), 1.279%, due 03/28/46 ⁽¹⁾⁽²⁾	998,082
669,002	SLC Student Loan Trust, (04-1-B), 0.554%, due 08/15/31 ⁽¹⁾	592,627
542,915	SLC Student Loan Trust, (05-2-B), 0.534%, due 03/15/40 ⁽¹⁾	472,421
768,296	SLC Student Loan Trust, (06-1-B), 0.464%, due 03/15/39 ⁽¹⁾	662,725
1,000,000	SLC Student Loan Trust, (06-2-A5), 0.354%, due 09/15/26 ⁽¹⁾⁽⁵⁾	977,195
2,600,000	SLM Private Credit Student Loan Trust, (04-A-A3), 0.654%, due 06/15/33 ⁽¹⁾⁽⁵⁾	2,324,683
2,500,000	SLM Private Credit Student Loan Trust, (04-B-A3), 0.584%, due 03/15/24 ⁽¹⁾⁽⁵⁾	2,173,987
2,300,000	SLM Student Loan Trust, (03-11-A6), (144A), 0.544%, due 12/15/25 ⁽¹⁾⁽²⁾	2,277,250
676,683	SLM Student Loan Trust, (04-2-B), 0.736%, due 07/25/39 ⁽¹⁾	609,555
698,860	SLM Student Loan Trust, (05-4-B), 0.446%, due 07/25/40 ⁽¹⁾	605,438
756,871	SLM Student Loan Trust, (05-9-B), 0.566%, due 01/25/41 ⁽¹⁾	658,623
1,400,000	SLM Student Loan Trust, (06-2-A6), 0.436%, due 01/25/41 ⁽¹⁾	1,219,541
1,400,000	SLM Student Loan Trust, (06-8-A6), 0.426%, due 01/25/41 ⁽¹⁾	1,219,562
675,000	Sound Point CLO, Ltd., (12-1A-C), (144A), 3.566%, due 10/20/23 ⁽¹⁾⁽²⁾	672,021
920,000	Structured Receivables Finance LLC, (10-A-B), (144A), 7.614%, due 01/16/46 ⁽²⁾	1,084,501
500,000	Structured Receivables Finance LLC, (10-B-B), (144A), 7.97%, due 08/15/36 ⁽²⁾	596,818
1,500,000	Student Loan Consolidation Center, (02-2-B2), (144A), 1.039%, due 07/01/42 ⁽¹⁾⁽²⁾⁽³⁾	1,144,620
700,000	Symphony CLO, Ltd., (12-9A-C), (144A), 3.518%, due 04/16/22 ⁽¹⁾⁽²⁾	702,592
361,667	TAL Advantage I LLC, (06-1A-NOTE), (144A), 0.37%, due 04/20/21 ⁽¹⁾⁽²⁾	356,634
460,417	TAL Advantage I LLC, (10-2A-A), (144A), 4.3%, due 10/20/25 ⁽²⁾	462,090
183,333	TAL Advantage I LLC, (11-1A-A), (144A), 4.6%, due 01/20/26 ⁽²⁾	185,819
250,000	Textainer Marine Containers, Ltd., (05-1A-A), (144A), 0.43%, due 05/15/20 ⁽¹⁾⁽²⁾	247,356
637,565	Trinity Rail Leasing LP, (06-1A-A1), (144A), 5.9%, due 05/14/36 ⁽²⁾	706,549
435,417	Triton Container Finance LLC, (06-1A-NOTE), (144A), 0.35%, due 11/26/21 ⁽¹⁾⁽²⁾	427,389
181,511	Triton Container Finance LLC, (07-1A-NOTE), (144A), 0.32%, due 02/26/19 ⁽¹⁾⁽²⁾	179,916
669,233	Vermont Student Assistance Corp., (12-1-A), 0.884%, due 07/28/34 ⁽¹⁾⁽⁵⁾	658,869
	Total Asset-Backed Securities (Cost: \$78,094,963)	80,269,577
	Collateralized Mortgage Obligations (58.5%)	
	Commercial Mortgage-Backed Securities Non-Agency (0.8%)	
1,972,403	DBRR Trust, (11-LC2-AC4), (144A), 4.537%, due 07/12/44 ⁽¹⁾⁽²⁾	2,083,855

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2013 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	Collateralized Mortgage Obligations (Continued)	
	Residential Mortgage-Backed Securities Agency (3.6%)	
\$ 389,853	Federal Home Loan Mortgage Corp., (1673-SD), 13.229%, due 02/15/24(I/F) (PAC) ⁽¹⁾⁽⁵⁾	\$ 495,427
841,807	Federal Home Loan Mortgage Corp., (1760-ZD), 2.36%, due 02/15/24 ⁽¹⁾⁽⁵⁾	853,249
237,040	Federal Home Loan Mortgage Corp., (2990-JK), 21.275%, due 03/15/35(I/F) ⁽¹⁾⁽⁵⁾	330,734
6,884,394	Federal Home Loan Mortgage Corp., (3122-SG), 5.448%, due 03/15/36(I/O) (I/F) (TAC) (PAC) ⁽¹⁾⁽⁵⁾	988,317
2,775,314	Federal Home Loan Mortgage Corp., (3239-SI), 6.468%, due 11/15/36(I/O) (PAC) ⁽¹⁾⁽⁵⁾	398,084
1,529,896	Federal Home Loan Mortgage Corp., (3323-SA), 5.928%, due 05/15/37(I/O) (I/F) ⁽¹⁾⁽⁵⁾	158,079
1,242,105	Federal Home Loan Mortgage Corp., (3459-JS), 6.068%, due 06/15/38(I/O) (I/F) ⁽¹⁾⁽⁵⁾	143,471
5,063,153	Federal Home Loan Mortgage Corp., (4030-HS), 6.428%, due 04/15/42(I/O) ⁽¹⁾⁽⁵⁾	788,656
7,909,799	Federal National Mortgage Association, (04-53-QV), 1.59%, due 02/25/34(I/O) (I/F) ⁽¹⁾⁽⁵⁾	255,781
1,138,544	Federal National Mortgage Association, (07-42-SE), 5.931%, due 05/25/37(I/O) (I/F) ⁽¹⁾⁽⁵⁾	118,161
7,676,582	Federal National Mortgage Association, (07-48-SD), 5.921%, due 05/25/37(I/O) (I/F) ⁽¹⁾⁽⁵⁾	1,064,272
1,625,609	Federal National Mortgage Association, (09-69-CS), 6.571%, due 09/25/39(I/O) (I/F) ⁽¹⁾⁽⁵⁾	236,019
2,200,036	Federal National Mortgage Association, (10-112-PI), 6%, due 10/25/40(I/O) ⁽⁵⁾	315,482
1,835,353	Federal National Mortgage Association, (10-99-NI), 6%, due 09/25/40(I/O) ⁽⁵⁾	236,100
7,344,656	Government National Mortgage Association, (06-35-SA), 6.42%, due 07/20/36(I/O) (I/F) ⁽¹⁾⁽⁵⁾	1,144,543
13,298,644	Government National Mortgage Association, (06-61-SA), 4.57%, due 11/20/36(I/O) (I/F) (TAC) ⁽¹⁾⁽⁵⁾	1,195,934
8,090,238	Government National Mortgage Association, (08-58-TS), 6.22%, due 05/20/38(I/O) (I/F) (TAC) ⁽¹⁾⁽⁵⁾	1,230,984
	Total Residential Mortgage-Backed Securities Agency	9,953,293
	Residential Mortgage-Backed Securities Non-Agency (54.1%)	
2,198,377	ACE Securities Corp., (06-ASP3-A2C), 0.329%, due 06/25/36 ⁽¹⁾	1,486,957
2,055,066	ACE Securities Corp., (07-ASP1-A2C), 0.439%, due 03/25/37 ⁽¹⁾	1,146,323
2,047,842	Adjustable Rate Mortgage Trust, (05-4-6A22), 2.803%, due 08/25/35 ⁽¹⁾	863,564
1,136,058	Adjustable Rate Mortgage Trust, (06-1-2A1), 3.149%, due 03/25/36 ⁽¹⁾⁽⁶⁾	754,495
2,200,000	Asset-Backed Funding Certificates, (05-HE2-M2), 0.929%, due 06/25/35 ⁽¹⁾	2,140,796
3,000,000	Asset-Backed Securities Corp. Home Equity, (06-HE3-A5), 0.449%, due 03/25/36 ⁽¹⁾	1,666,200
3,100,000	Asset-Backed Securities Corp. Home Equity, (07-HE1-A4), 0.319%, due 12/25/36 ⁽¹⁾	2,183,101
1,576,616	Banc of America Funding Trust, (06-3-4A14), 6%, due 03/25/36	1,563,524
1,134,886	Banc of America Funding Trust, (06-3-4A14), 5.5%, due 03/25/36	1,085,344
1,094,615	BCAP LLC Trust, (09-RR4-1A1), (144A), 9.5%, due 06/26/37 ⁽²⁾	1,141,430
1,464,058	BCAP LLC Trust, (10-RR11-3A2), (144A), 3.004%, due 06/27/36 ⁽¹⁾⁽²⁾	1,473,507
1,246,617	BCAP LLC Trust, (11-RR3-1A5), (144A), 2.859%, due 05/27/37 ⁽¹⁾⁽²⁾	1,250,233
1,797,918	BCAP LLC Trust, (11-RR3-5A3), (144A), 5.094%, due 11/27/37 ⁽¹⁾⁽²⁾	1,746,185
879,208	BCAP LLC Trust, (11-RR4-1A3), (144A), 2.868%, due 03/26/36 ⁽¹⁾⁽²⁾	862,667
1,037,695	BCAP LLC Trust, (11-RR5-1A3), (144A), 2.714%, due 03/26/37 ⁽¹⁾⁽²⁾	1,030,116
664,515	BCAP LLC Trust, (11-RR5-2A3), (144A), 2.842%, due 06/26/37 ⁽¹⁾⁽²⁾	663,405
1,653,244	Bear Stearns Adjustable Rate Mortgage Trust, (07-4-22A1), 5.201%, due 06/25/47 ⁽¹⁾⁽⁶⁾	1,451,907
1,147,248	Bear Stearns Asset-Backed Securities Trust, (05-AC6-1A3), 5.5%, due 09/25/35 ⁽¹⁾	1,185,371
964,352	Bear Stearns Asset-Backed Securities Trust, (06-IM1-A1), 0.409%, due 04/25/36 ⁽¹⁾⁽⁶⁾	654,985
455,990	Centex Home Equity Loan Trust, (05-A-AF5), 5.28%, due 01/25/35	484,216
3,100,000	Centex Home Equity Loan Trust, (06-A-AV4), 0.429%, due 06/25/36 ⁽¹⁾	2,683,403
3,277,745	Citigroup Mortgage Loan Trust, Inc., (05-8-1A1A), 2.604%, due 10/25/35 ⁽¹⁾	2,718,293
2,371,995	CitiMortgage Alternative Loan Trust, (06-A3-1A7), 6%, due 07/25/36 ⁽⁶⁾	2,134,060
1,391,345	CitiMortgage Alternative Loan Trust, (06-A5-1A8), 6%, due 10/25/36 ⁽⁶⁾	1,143,577

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570,541 Conseco Finance Securitizations Corp., (01-4-A4), 7.36%, due 08/01/32
See accompanying Notes to Schedule of Investments.

612,396

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TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2013 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities Collateralized Mortgage Obligations (Continued)	Value
Residential Mortgage-Backed Securities Non-Agency (Continued)		
\$ 1,200,000	Countryplace Manufactured Housing Contract Trust, (07-1-A4), (144A), 5.846%, due 07/15/37 ⁽¹⁾⁽²⁾	\$ 1,210,624
1,562,824	Countrywide Asset-Backed Certificates, (07-13-2A1), 1.079%, due 10/25/47 ⁽¹⁾	1,322,836
2,023,733	Countrywide Home Loans, (04-HYB4-B1), 2.523%, due 09/20/34 ⁽¹⁾	167,344
77,972,907	Countrywide Home Loans, (06-14-X), 0.286%, due 09/25/36(I/O) ⁽¹⁾⁽⁵⁾⁽⁷⁾	805,733
2,669,884	Countrywide Home Loans, (06-HYB2-1A1), 2.943%, due 04/20/36 ⁽¹⁾⁽⁶⁾	1,841,147
656,983	Credit Suisse First Boston Mortgage Securities Corp., (04-AR5-11A2), 0.919%, due 06/25/34 ⁽¹⁾	636,842
2,250,783	Credit Suisse First Boston Mortgage Securities Corp., (05-12-1A1), 6.5%, due 01/25/36 ⁽⁶⁾	1,714,567
1,530,804	Credit Suisse Mortgage Capital Certificates, (06-6-1A8), 6%, due 07/25/36 ⁽⁶⁾	1,160,545
1,186,192	Credit-Based Asset Servicing and Securitization LLC, (03-CB3-AF1), 3.379%, due 12/25/32	1,148,843
2,018,955	Credit-Based Asset Servicing and Securitization LLC, (06-CB1-AF2), 3.761%, due 01/25/36	1,464,363
3,281,585	Credit-Based Asset Servicing and Securitization LLC, (06-CB2-AF2), 3.971%, due 12/25/36	2,152,631
1,279,697	Credit-Based Asset Servicing and Securitization LLC, (07-CB2-A2B), 5.056%, due 02/25/37	934,562
1,954,490	Credit-Based Asset Servicing and Securitization LLC, (07-CB3-A3), 4.427%, due 03/25/37	1,114,921
4,233,962	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AB2-A2), 6.16%, due 06/25/36 ⁽¹⁾⁽⁶⁾	3,226,626
1,694,575	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AR6-A6), 0.369%, due 02/25/37 ⁽¹⁾⁽⁶⁾	1,139,319
426,106	DSL A Mortgage Loan Trust, (06-AR2-2A1A), 0.462%, due 10/19/36 ⁽¹⁾	345,465
1,902,057	First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF13-A2C), 0.339%, due 10/25/36 ⁽¹⁾	1,368,408
2,276,054	First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF18-A2D), 0.389%, due 12/25/37 ⁽¹⁾	1,335,008
1,892,033	Green Tree, (08-MH1-A2), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾	2,110,799
804,135	Green Tree, (08-MH1-A3), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾	887,477
732,098	Green Tree Financial Corp., (96-6-M1), 7.95%, due 09/15/27	821,563
1,039,075	Green Tree Financial Corp., (96-7-M1), 7.7%, due 09/15/26 ⁽¹⁾	1,125,855
748,008	Green Tree Financial Corp., (97-3-A5), 7.14%, due 03/15/28	811,443
310,096	Green Tree Financial Corp., (97-3-A7), 7.64%, due 03/15/28 ⁽¹⁾	339,889
699,105	Green Tree Financial Corp., (98-3-A6), 6.76%, due 03/01/30 ⁽¹⁾	748,670
796,014	Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30	826,589
680,693	Green Tree Financial Corp., (98-4-A6), 6.53%, due 04/01/30 ⁽¹⁾	714,880
720,773	Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽¹⁾	772,060
653,452	Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due 12/15/29 ⁽¹⁾	681,225
287,673	Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.619%, due 07/25/30 ⁽¹⁾	282,965
2,430,072	GSAA Home Equity Trust, (06-13-AF6), 6.04%, due 07/25/36	1,609,427
1,649,389	GSAMP Trust, (06-FM3-A2C), 0.379%, due 11/25/36 ⁽¹⁾	865,881
1,100,804	GSC Capital Corp. Mortgage Trust, (06-2-A1), 0.359%, due 05/25/36 ⁽¹⁾⁽⁶⁾	778,886
1,046,830	GSR Mortgage Loan Trust, (05-AR3-6A1), 2.786%, due 05/25/35 ⁽¹⁾	916,427
172,972	HSBC Home Equity Loan Trust USA, (05-2-M1), 0.64%, due 01/20/35 ⁽¹⁾	171,453
1,237,092	HSI Asset Loan Obligation Trust, (07-2-2A12), 6%, due 09/25/37	1,200,994
1,000,000	HSI Asset Securitization Corp. Trust, (06-OPT2-2A4), 0.469%, due 01/25/36 ⁽¹⁾	932,440
1,699,457	Indymac Index Mortgage Loan Trust, (05-AR19-A1), 4.876%, due 10/25/35 ⁽¹⁾⁽⁶⁾	1,499,251
3,741,538	Indymac Index Mortgage Loan Trust, (06-AR13-A4X), 4.174%, due 07/25/36(I/O) ⁽¹⁾⁽⁷⁾	151,795
2,326,589	Indymac Index Mortgage Loan Trust, (07-AR5-2A1), 2.743%, due 05/25/37 ⁽¹⁾⁽⁶⁾	1,655,666
2,051,624	Indymac Index Mortgage Loan Trust, (07-FLX2-A1C), 0.369%, due 04/25/37 ⁽¹⁾	1,325,460
493,268	Indymac Manufactured Housing Contract, (98-2-A4), 6.64%, due 08/25/29 ⁽¹⁾	491,951
1,175,149	JPMorgan Alternative Loan Trust, (06-A2-5A1), 5.127%, due 05/25/36 ⁽¹⁾⁽⁶⁾	875,799
629,081	JPMorgan Mortgage Trust, (07-S2-1A1), 5%, due 06/25/37 ⁽⁶⁾	500,572
617,605	Lehman ABS Manufactured Housing Contract Trust, (01-B-A6), 6.467%, due 04/15/40 ⁽¹⁾	671,789

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2013 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities Collateralized Mortgage Obligations (Continued)	Value
	Residential Mortgage-Backed Securities Non-Agency (Continued)	
\$ 2,165,367	Lehman XS Trust, (06-10N-1A3A), 0.389%, due 07/25/46 ⁽¹⁾⁽⁶⁾	\$ 1,596,389
3,154,564	Lehman XS Trust, (06-12N-A31A), 0.379%, due 08/25/46 ⁽¹⁾⁽⁶⁾	2,092,621
1,700,000	Long Beach Mortgage Loan Trust, (04-4-M1), 1.079%, due 10/25/34 ⁽¹⁾⁽⁵⁾	1,576,495
1,997,831	MASTR Alternative Loans Trust, (07-HF1-4A1), 7%, due 10/25/47 ⁽⁶⁾	1,558,930
2,000,000	MASTR Asset-Backed Securities Trust, (07-HE1-A4), 0.459%, due 05/25/37 ⁽¹⁾	1,210,510
1,345,475	Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2B), 0.309%, due 06/25/37 ⁽¹⁾	938,880
2,450,000	Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2C), 0.359%, due 06/25/37 ⁽¹⁾	1,420,013
2,996,827	Merrill Lynch First Franklin Mortgage Loan Trust, (07-5-2A2), 1.179%, due 10/25/37 ⁽¹⁾	2,316,760
1,102,913	Merrill Lynch Mortgage-Backed Securities Trust, (07-2-1A1), 2.563%, due 08/25/36 ⁽¹⁾⁽⁶⁾	940,037
657,288	Mid-State Trust, (04-1-B), 8.9%, due 08/15/37	819,914
657,289	Mid-State Trust, (04-1-M1), 6.497%, due 08/15/37	765,617
311,114	Mid-State Trust, (6-A1), 7.34%, due 07/01/35	340,800
488,021	Mid-State Trust, (6-A3), 7.54%, due 07/01/35	531,007
1,364,168	Morgan Stanley ABS Capital I, Inc. Trust, (03-NC6-M1), 1.379%, due 06/25/33 ⁽¹⁾	1,316,864
228,230	Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M2), 0.699%, due 07/25/35 ⁽¹⁾	222,096
1,500,000	Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 0.709%, due 07/25/35 ⁽¹⁾	1,376,539
1,756,294	Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4.556%, due 11/25/37 ⁽¹⁾⁽⁶⁾	1,287,237
1,337,269	MortgageIT Trust, (05-5-A1), 0.439%, due 12/25/35 ⁽¹⁾	1,194,402
3,000,000	Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.429%, due 04/25/37 ⁽¹⁾	1,931,496
1,280,000	New Century Home Equity Loan Trust, (05-3-M1), 0.659%, due 07/25/35 ⁽¹⁾	1,264,051
2,510,082	Nomura Asset Acceptance Corp., (06-AR1-1A), 3.409%, due 02/25/36 ⁽¹⁾⁽⁶⁾	1,757,800
2,824,591	Novastar Home Equity Loan, (06-2-A2C), 0.329%, due 06/25/36 ⁽¹⁾	1,467,508
523,884	Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/22 ⁽¹⁾	459,134
856,672	Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31 ⁽¹⁾	801,732
680,178	Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/24 ⁽¹⁾	701,462
988,942	Oakwood Mortgage Investors, Inc., (98-A-M), 6.825%, due 05/15/28 ⁽¹⁾	1,087,166
382,314	Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29	393,454
722,344	Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26	773,942
807,567	Origen Manufactured Housing Contract Trust, (04-A-M2), 6.64%, due 01/15/35 ⁽¹⁾	893,707
670,100	Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 06/15/36 ⁽¹⁾	707,367
1,810,000	Park Place Securities, Inc., (05-WCW1-M1), 0.629%, due 09/25/35 ⁽¹⁾	1,692,265
984,796	Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35 ⁽¹⁾	1,012,004
2,248,126	Residential Accredit Loans, Inc., (05-QA7-A1), 3.218%, due 07/25/35 ⁽¹⁾⁽⁶⁾	1,696,893
1,583,188	Residential Accredit Loans, Inc., (05-QA8-CB21), 3.326%, due 07/25/35 ⁽¹⁾	1,285,011
1,210,358	Residential Accredit Loans, Inc., (06-Q07-2A1), 1.003%, due 09/25/46 ⁽¹⁾⁽⁶⁾	781,242
1,362,726	Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC) ⁽⁶⁾	1,165,721
31,576,957	Residential Accredit Loans, Inc., (06-QS11-AV), 0.331%, due 08/25/36(I/O) ⁽¹⁾⁽⁷⁾	450,540
15,405,425	Residential Accredit Loans, Inc., (06-QS6-1AV), 0.735%, due 06/25/36(I/O) ⁽¹⁾⁽⁷⁾	492,427
2,977,661	Residential Accredit Loans, Inc., (06-QS8-A3), 6%, due 08/25/36 ⁽⁶⁾	