

TCW STRATEGIC INCOME FUND INC  
Form N-Q  
November 09, 2016

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

**FORM N-Q**

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS**

**OF REGISTERED MANAGEMENT INVESTMENT COMPANY**

Investment Company Act file number 811-04980

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, 2016

Date of reporting period: September 30, 2016

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

## TCW Strategic Income Fund, Inc.

## SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2016 (UNAUDITED)

Principal Amount	Fixed Income Securities	Value
	<b>Asset-Backed Securities (13.4% of Net Assets)</b>	
\$ 1,150,000	A Voce CLO, Ltd., (14-1A-A1B), (144A), 2.14%, due 07/15/26 <sup>(1)(2)</sup>	\$ 1,148,234
777,891	AMUR Finance I LLC, (13-1), 10%, due 01/25/22	661,214
529,571	AMUR Finance I LLC, (13-2), 10%, due 03/20/24	439,548
565,000	BA Credit Card Trust, (07-A11-A11), 0.594%, due 12/15/19 <sup>(1)</sup>	564,830
817,147	Bayview Commercial Asset Trust, (03-2-A), (144A), 1.395%, due 12/25/33 <sup>(1)(2)</sup>	764,011
668,047	Bayview Commercial Asset Trust, (04-1-A), (144A), 0.885%, due 04/25/34 <sup>(1)(2)</sup>	618,018
653,584	Bayview Commercial Asset Trust, (04-2-A), (144A), 0.955%, due 08/25/34 <sup>(1)(2)</sup>	596,175
323,580	Bayview Commercial Asset Trust, (04-3-A1), (144A), 0.895%, due 01/25/35 <sup>(1)(2)</sup>	299,185
932,829	Bayview Commercial Asset Trust, (06-4A-A1), (144A), 0.755%, due 12/25/36 <sup>(1)(2)</sup>	811,214
458,466	Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.765%, due 07/25/37 <sup>(1)(2)</sup>	382,945
2,200,000	Brazos Higher Education Authority, Inc., (10-1-A2), 2.025%, due 02/25/35 <sup>(1)</sup>	2,149,147
565,000	Chase Issuance Trust, (12-A2-A2), 0.794%, due 05/15/19 <sup>(1)</sup>	565,465
968,151	CIT Education Loan Trust, (07-1-A), (144A), 0.947%, due 03/25/42 <sup>(1)(2)</sup>	900,584
700,000	Citibank Credit Card Issuance Trust, (08-A7-A7), 1.907%, due 05/20/20 <sup>(1)</sup>	713,878
640,000	Dryden Senior Loan Fund, (15-37A A), (144A), 2.18%, due 04/15/27 <sup>(1)(2)</sup>	641,688
1,260,000	Education Loan Asset-Backed Trust I, (13-1-A2), (144A), 1.325%, due 04/26/32 <sup>(1)(2)</sup>	1,205,550
675,000	EFS Volunteer LLC, (10-1-A2), (144A), 1.565%, due 10/25/35 <sup>(1)(2)</sup>	655,469
1,500,000	EFS Volunteer No 2 LLC, (12-1-A2), (144A), 1.875%, due 03/25/36 <sup>(1)(2)</sup>	1,484,903
2,350,738	GCO Education Loan Funding Master Trust II, (06-2AR-A1RN), (144A), 1.174%, due 08/27/46 <sup>(1)(2)</sup>	2,125,725
283,124	GE Business Loan Trust, (05-1A-A3), (144A), 0.774%, due 06/15/33 <sup>(1)(2)</sup>	264,029
601,893	GE Business Loan Trust, (05-2A-A), (144A), 0.764%, due 11/15/33 <sup>(1)(2)</sup>	574,621
340,750	Global SC Finance SRL, (14-1A-A2), (144A), 3.09%, due 07/17/29 <sup>(2)</sup>	329,867
342,012	Goal Capital Funding Trust, (06-1-B), 1.275%, due 08/25/42 <sup>(1)</sup>	298,423
518,200	Higher Education Funding I, (14-1-A), (144A), 1.875%, due 05/25/34 <sup>(1)(2)</sup>	499,131
235,320	Honda Auto Receivables Owner Trust, (14-2-A3), 0.77%, due 03/19/18	235,195
338,319	Honda Auto Receivables Owner Trust, (15-1-A3), 1.05%, due 10/15/18	338,128
270,000	ING Investment Management CLO, Ltd., (14-1A-A1), (144A), 2.179%, due 04/18/26 <sup>(1)(2)</sup>	270,004
542,250	Leaf II Receivables Funding LLC, (13-1-E2), (144A), 6%, due 09/15/21 <sup>(2)</sup>	543,768
69,547	National Collegiate Student Loan Trust, (06-3-A3), 0.675%, due 10/25/27 <sup>(1)</sup>	69,450
575,000	Nelnet Student Loan Trust, (14-4A-A2), (144A), 1.475%, due 11/25/43 <sup>(1)(2)</sup>	533,101
183,772	Nissan Auto Receivables Owner Trust, (13-C-A3), 0.67%, due 08/15/18	183,320
2,200,000	North Carolina State Education Assistance Authority, (11-1-A3), 1.615%, due 10/25/41 <sup>(1)</sup>	2,157,218
317,534	Peachtree Finance Co. LLC, (2005-B-A), (144A), 4.71%, due 04/15/48 <sup>(2)</sup>	320,524
1,000,000	Scholar Funding Trust, (12-B-A2), (144A), 1.624%, due 03/28/46 <sup>(1)(2)</sup>	975,634
480,511	SLC Student Loan Trust, (04-1-B), 1.107%, due 08/15/31 <sup>(1)</sup>	413,070
417,029	SLC Student Loan Trust, (05-2-B), 1.13%, due 03/15/40 <sup>(1)</sup>	352,873
590,293	SLC Student Loan Trust, (06-1-B), 1.06%, due 03/15/39 <sup>(1)</sup>	493,837

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985,145	SLC Student Loan Trust, (06-2-A5), 0.95%, due 09/15/26 <sup>(1)</sup>	963,077
2,300,000	SLM Student Loan Trust, (03-11-A6), (144A), 1.6%, due 12/15/25 <sup>(1)(2)</sup>	2,263,125
509,067	SLM Student Loan Trust, (04-2-B), 1.185%, due 07/25/39 <sup>(1)</sup>	440,394
536,769	SLM Student Loan Trust, (05-4-B), 0.895%, due 07/25/40 <sup>(1)</sup>	455,101
586,732	SLM Student Loan Trust, (05-9-B), 1.015%, due 01/25/41 <sup>(1)</sup>	500,529
1,400,000	SLM Student Loan Trust, (06-2-A6), 0.885%, due 01/25/41 <sup>(1)</sup>	1,272,968
1,400,000	SLM Student Loan Trust, (06-8-A6), 0.875%, due 01/25/41 <sup>(1)</sup>	1,244,788
178,699	SLM Student Loan Trust, (07-6-B), 1.565%, due 04/27/43 <sup>(1)</sup>	156,644

See accompanying Notes to Schedule of Investments.

## TCW Strategic Income Fund, Inc.

## SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2016 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
<b>Asset-Backed Securities (Continued)</b>		
\$ 150,000	SLM Student Loan Trust, (07-7-B), 1.465%, due 10/27/70 <sup>(1)</sup>	\$ 120,964
112,114	SLM Student Loan Trust, (07-8-B), 1.715%, due 04/27/43 <sup>(1)</sup>	97,225
225,000	SLM Student Loan Trust, (08-2-B), 1.915%, due 01/25/83 <sup>(1)</sup>	196,366
225,000	SLM Student Loan Trust, (08-3-B), 1.915%, due 04/26/83 <sup>(1)</sup>	190,596
225,000	SLM Student Loan Trust, (08-4-B), 2.565%, due 04/25/29 <sup>(1)</sup>	208,734
225,000	SLM Student Loan Trust, (08-5-B), 2.565%, due 07/25/29 <sup>(1)</sup>	209,688
225,000	SLM Student Loan Trust, (08-6-B), 2.565%, due 07/26/83 <sup>(1)</sup>	210,121
225,000	SLM Student Loan Trust, (08-7-B), 2.565%, due 07/26/83 <sup>(1)</sup>	208,223
225,000	SLM Student Loan Trust, (08-8-B), 2.965%, due 10/25/29 <sup>(1)</sup>	215,971
225,000	SLM Student Loan Trust, (08-9-B), 2.965%, due 10/25/83 <sup>(1)</sup>	218,083
756,715	Structured Receivables Finance LLC, (10-A-B), (144A), 7.614%, due 01/16/46 <sup>(2)</sup>	870,908
442,350	Structured Receivables Finance LLC, (10-B-B), (144A), 7.97%, due 08/15/36 <sup>(2)</sup>	550,585
1,450,000	Student Loan Consolidation Center, (02-2-B2), (144A), 1.92%, due 07/01/42 <sup>(1)(2)</sup>	1,122,213
151,814	Toyota Auto Receivables Owner Trust, (14-A-A3), 0.67%, due 12/15/17	151,737
393,977	Vermont Student Assistance Corp., (12-1-A), 1.224%, due 07/28/34 <sup>(1)</sup>	383,906
<b>Total Asset-Backed Securities (Cost: \$37,932,547)</b>		<b>37,831,922</b>
<b>Collateralized Mortgage Obligations (55.2%)</b>		
<b>Commercial Mortgage-Backed Securities Agency (1.1%)</b>		
11,708,206	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, (K702-X1), 1.617%, due 02/25/18(I/O) <sup>(1)</sup>	187,302
6,273,880	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, (KP01-X), 3.264%, due 01/25/19(I/O) <sup>(1)</sup>	293,512
548,216	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, (KSCT-A1), 3.194%, due 12/25/19	562,614
4,992,233	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, (KSCT-AX), 1.235%, due 01/25/20(I/O) <sup>(1)</sup>	153,363
7,856,354	Federal National Mortgage Association, (11-M5-A2), 1.357%, due 07/25/21(ACES)(I/O) <sup>(1)</sup>	376,235
453,127	Federal National Mortgage Association, (12-M11-FA), 1.016%, due 08/25/19(ACES) <sup>(1)</sup>	451,628
15,505,510	Government National Mortgage Association, (09-114-IO), 0.015%, due 10/16/49(I/O) <sup>(1)</sup>	167,216
6,700,196	Government National Mortgage Association, (11-152-IO), 0.926%, due 08/16/51(I/O) <sup>(1)</sup>	218,661
7,237,541	Government National Mortgage Association, (14-125-IO), 1.009%, due 11/01/54(I/O) <sup>(1)</sup>	558,370
<b>Total Commercial Mortgage-Backed Securities Agency</b>		<b>2,968,901</b>
<b>Commercial Mortgage-Backed Securities Non-Agency (1.2%)</b>		
260,000	BAMLL Commercial Mortgage Securities Trust, (14-520M-A), (144A), 4.325%, due 08/15/46 <sup>(1)(2)</sup>	300,764

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8,186,521	Citigroup Commercial Mortgage Trust, (12-GC8-XA), (144A), 2.306%, due 09/10/45(I/O) <sup>(1)(2)(3)</sup>	564,127
775,000	Credit Suisse Mortgage Trust, (10-RR2-1B), (144A), 5.509%, due 04/15/47 <sup>(1)(2)</sup>	780,983
1,710	JPMorgan Chase Commercial Mortgage Securities Trust, (06-CB17-A4), 5.429%, due 12/12/43	1,712
235,872	JPMorgan Chase Commercial Mortgage Securities Trust, (10-CNTR-A1), (144A), 3.3%, due 08/05/32 <sup>(2)</sup>	242,464
240,000	JPMorgan Chase Commercial Mortgage Securities Trust, (10-CNTR-A2), (144A), 4.311%, due 08/05/32 <sup>(2)</sup>	258,361
961,771	Morgan Stanley Bank of America Merrill Lynch Trust, (13-C11-A2), 3.085%, due 08/15/46	976,510
255,000	OBP Depositor LLC Trust, (10-OBP-A), (144A), 4.646%, due 07/15/45 <sup>(2)</sup>	278,179
	<b>Total Commercial Mortgage-Backed Securities Non-Agency</b>	<b>3,403,100</b>

See accompanying Notes to Schedule of Investments.

## TCW Strategic Income Fund, Inc.

## SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2016 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	<b>Residential Mortgage-Backed Securities Agency (1.8%)</b>	
\$ 192,050	Federal Home Loan Mortgage Corp., (1673-SD), 16.03%, due 02/15/24(I/F) (PAC) <sup>(1)</sup>	\$ 245,061
414,692	Federal Home Loan Mortgage Corp., (1760-ZD), 1.06%, due 02/15/24 <sup>(1)</sup>	406,779
220,776	Federal Home Loan Mortgage Corp., (2990-JK), 19.907%, due 03/15/35(I/F) <sup>(1)</sup>	318,232
3,814,943	Federal Home Loan Mortgage Corp., (3122-SG), 5.106%, due 03/15/36(I/O) (I/F) (TAC) (PAC) <sup>(1)</sup>	708,273
1,154,192	Federal Home Loan Mortgage Corp., (3239-SI), 6.126%, due 11/15/36(I/O) (I/F) (PAC) <sup>(1)</sup>	214,282
501,213	Federal Home Loan Mortgage Corp., (3323-SA), 5.586%, due 05/15/37(I/O) (I/F) <sup>(1)</sup>	67,871
454,287	Federal Home Loan Mortgage Corp., (3459-JS), 5.726%, due 06/15/38(I/O) (I/F) <sup>(1)</sup>	77,175
2,326,165	Federal Home Loan Mortgage Corp., (4030-HS), 6.086%, due 04/15/42(I/O) (I/F) <sup>(1)</sup>	447,180
3,101,153	Federal National Mortgage Association, (04-53-QV), 1.59%, due 02/25/34(I/O) (I/F) <sup>(1)</sup>	87,098
436,743	Federal National Mortgage Association, (07-42-SE), 5.585%, due 05/25/37(I/O) (I/F) <sup>(1)</sup>	65,556
3,007,296	Federal National Mortgage Association, (07-48-SD), 5.575%, due 05/25/37(I/O) (I/F) <sup>(1)</sup>	538,223
604,575	Federal National Mortgage Association, (09-69-CS), 6.225%, due 09/25/39(I/O) (I/F) <sup>(1)</sup>	116,826
3,314,661	Government National Mortgage Association, (06-35-SA), 6.068%, due 07/20/36(I/O) (I/F) <sup>(1)</sup>	573,217
5,709,011	Government National Mortgage Association, (06-61-SA), 4.218%, due 11/20/36(I/O) (I/F) (TAC) <sup>(1)</sup>	606,144
3,362,847	Government National Mortgage Association, (08-58-TS), 5.868%, due 05/20/38(I/O) (I/F) (TAC) <sup>(1)</sup>	446,856
	<b>Total Residential Mortgage-Backed Securities Agency</b>	<b>4,918,773</b>
	<b>Residential Mortgage-Backed Securities Non-Agency (51.1%)</b>	
614,188	ACE Securities Corp., (04-IN1-A1), 1.165%, due 05/25/34 <sup>(1)</sup>	552,650
1,911,156	ACE Securities Corp., (07-ASP1-A2C), 0.785%, due 03/25/37 <sup>(1)</sup>	1,182,035
1,380,539	Adjustable Rate Mortgage Trust, (05-4-6A22), 3.168%, due 08/25/35 <sup>(1)</sup>	418,515
801,934	Adjustable Rate Mortgage Trust, (06-1-2A1), 3.383%, due 03/25/36 <sup>(1)(4)</sup>	589,876
746,448	Asset-Backed Funding Certificates, (05-HE2-M2), 1.275%, due 06/25/35 <sup>(1)</sup>	742,786
1,600,000	Asset-Backed Funding Certificates, (07-NC1-A2), (144A), 0.825%, due 05/25/37 <sup>(1)(2)</sup>	1,248,561
1,500,000	Asset-Backed Securities Corp. Home Equity, (06-HE1-A4), 0.825%, due 01/25/36 <sup>(1)</sup>	1,340,849
3,000,000	Asset-Backed Securities Corp. Home Equity, (06-HE3-A5), 0.795%, due 03/25/36 <sup>(1)</sup>	2,355,151
1,045,392	Asset-Backed Securities Corp. Home Equity, (07-HE1-A1B), 0.675%, due 12/25/36 <sup>(1)</sup>	977,012
1,384,537	Banc of America Alternative Loan Trust, (05-10-1CB1), 0.925%, due 11/25/35 <sup>(1)(4)</sup>	1,078,934
1,828,695	Banc of America Funding Corp., (15-R3-6A2), (144A), 0.694%, due 05/28/36 <sup>(2)</sup>	1,316,451
815,882	Banc of America Funding Trust, (06-3-4A14), 6%, due 03/25/36	825,952
540,820	Banc of America Funding Trust, (06-3-5A3), 5.5%, due 03/25/36 <sup>(4)</sup>	508,213
183,901	BCAP LLC Trust, (09-RR4-1A1), (144A), 9.5%, due 06/26/37 <sup>(2)</sup>	188,581
644,078	BCAP LLC Trust, (11-RR3-1A5), (144A), 3.192%, due 05/27/37 <sup>(1)(2)</sup>	642,347
1,172,011	BCAP LLC Trust, (11-RR3-5A3), (144A), 5.094%, due 11/27/37 <sup>(1)(2)</sup>	1,146,107
480,983	BCAP LLC Trust, (11-RR5-1A3), (144A), 2.685%, due 03/26/37 <sup>(1)(2)</sup>	473,321
852,416	Bear Stearns Adjustable Rate Mortgage Trust, (03-7-9A), 2.886%, due 10/25/33 <sup>(1)</sup>	845,774
780,933	Bear Stearns Adjustable Rate Mortgage Trust, (05-9-A1), 2.83%, due 10/25/35 <sup>(1)</sup>	756,307
891,722	Bear Stearns Adjustable Rate Mortgage Trust, (07-4-22A1), 4.691%, due 06/25/47 <sup>(1)(4)</sup>	817,968
935,998	Bear Stearns Asset-Backed Securities Trust, (05-AC6-1A3), 5.5%, due 09/25/35 <sup>(1)</sup>	949,938

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580,567	Bear Stearns Asset-Backed Securities Trust, (06-IM1-A1), 0.755%, due 04/25/36 <sup>(1)</sup>	551,685
455,990	Centex Home Equity Loan Trust, (05-A-AF5), 5.78%, due 01/25/35	473,536
2,866,244	Centex Home Equity Loan Trust, (06-A-AV4), 0.775%, due 06/25/36 <sup>(1)</sup>	2,814,688
1,334,661	CIM Trust, (15-4AG-A1), (144A), 2.523%, due 10/25/57 <sup>(1)(2)</sup>	1,305,932
744,559	Citigroup Mortgage Loan Trust, Inc., (05-11-A2A), 2.93%, due 10/25/35 <sup>(1)</sup>	740,943
2,475,553	Citigroup Mortgage Loan Trust, Inc., (05-8-1A1A), 3.082%, due 10/25/35 <sup>(1)(4)</sup>	2,111,767

See accompanying Notes to Schedule of Investments.



## TCW Strategic Income Fund, Inc.

## SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2016 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	<b>Residential Mortgage-Backed Securities Non-Agency (Continued)</b>	
\$ 956,305	Citigroup Mortgage Loan Trust, Inc., (06-WFH3-A4), 0.765%, due 10/25/36 <sup>(1)</sup>	\$ 943,786
2,195,207	Citigroup Mortgage Loan Trust, Inc., (14-10-2A2), (144A), 0.774%, due 07/25/37 <sup>(1)(2)</sup>	1,922,337
1,469,216	CitiMortgage Alternative Loan Trust, (06-A3-1A7), 6%, due 07/25/36 <sup>(4)</sup>	1,371,230
831,447	CitiMortgage Alternative Loan Trust, (06-A5-1A8), 6%, due 10/25/36 <sup>(4)</sup>	739,098
256,630	Conseco Finance Securitizations Corp., (01-4-A4), 7.36%, due 08/01/32	274,919
1,843,216	Conseco Finance Securitizations Corp., (99-6-A1), (144A), 7.36%, due 06/01/30 <sup>(2)</sup>	1,365,261
1,200,000	Countryplace Manufactured Housing Contract Trust, (07-1-A4), (144A), 5.846%, due 07/15/37 <sup>(1)(2)</sup>	1,206,976
462,430	Countrywide Alternative Loan Trust, (05-20CB-4A1), 5.25%, due 07/25/20 <sup>(4)</sup>	453,168
1,006,580	Countrywide Asset-Backed Certificates, (07-13-2A1), 1.425%, due 10/25/47 <sup>(1)</sup>	923,050
1,528,107	Countrywide Home Loans, (04-HYB4-B1), 3.084%, due 09/20/34 <sup>(1)(4)</sup>	343,954
36,764,622	Countrywide Home Loans, (06-14-X), 0.228%, due 09/25/36(I/O) <sup>(1)</sup>	312,834
1,961,729	Countrywide Home Loans, (06-HYB2-1A1), 2.988%, due 04/20/36 <sup>(1)</sup>	1,550,141
656,983	Credit Suisse First Boston Mortgage Securities Corp., (04-AR5-11A2), 1.265%, due 06/25/34 <sup>(1)</sup>	635,437
1,706,338	Credit Suisse First Boston Mortgage Securities Corp., (05-12-1A1), 6.5%, due 01/25/36	1,253,545
975,053	Credit Suisse Mortgage Capital Certificates, (06-6-1A8), 6%, due 07/25/36 <sup>(4)</sup>	748,738
1,066,227	Credit Suisse Mortgage Trust, (12-2R-1A2), (144A), 3.037%, due 05/27/35 <sup>(1)(2)</sup>	851,041
813,570	Credit-Based Asset Servicing and Securitization LLC, (03-CB3-AF1), 3.379%, due 12/25/32 <sup>(1)</sup>	802,216
1,290,000	Credit-Based Asset Servicing and Securitization LLC, (05-CB4-M2), 0.974%, due 07/25/35 <sup>(1)</sup>	1,220,319
1,704,500	Credit-Based Asset Servicing and Securitization LLC, (06-CB1-AF2), 3.392%, due 01/25/36 <sup>(1)</sup>	1,267,211
3,070,316	Credit-Based Asset Servicing and Securitization LLC, (06-CB2-AF2), 3.487%, due 12/25/36 <sup>(1)</sup>	2,160,928
1,562,538	Credit-Based Asset Servicing and Securitization LLC, (07-CB2-A2B), 4.444%, due 02/25/37 <sup>(1)</sup>	1,164,706
1,535,212	Credit-Based Asset Servicing and Securitization LLC, (07-CB2-A2C), 4.444%, due 02/25/37 <sup>(1)</sup>	1,144,192
1,728,452	Credit-Based Asset Servicing and Securitization LLC, (07-CB3-A3), 3.957%, due 03/25/37 <sup>(1)</sup>	979,975
1,116,262	CSMC Trust, (14-CIM1-A1), (144A), 2.244%, due 01/25/58 <sup>(1)(2)</sup>	1,119,895
2,740,730	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AB2-A2), 5.881%, due 06/25/36 <sup>(1)(4)</sup>	2,371,778
1,168,878	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AR6-A6), 0.715%, due 02/25/37 <sup>(1)(4)</sup>	944,222
660,333	DSL A Mortgage Loan Trust, (06-AR2-2A1A), 0.462%, due 10/19/36 <sup>(1)</sup>	559,669
1,249,964	First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF13-A2C), 0.685%, due 10/25/36 <sup>(1)</sup>	911,383
1,778,907	First Franklin Mortgage Loan Asset-Backed Certificates, (06-FF18-A2D), 0.735%, due 12/25/37 <sup>(1)</sup>	1,130,828
875,053	First Horizon Alternative Mortgage Securities Trust, (05-AA10-2A1), 2.713%, due 12/25/35 <sup>(1)(4)</sup>	759,316
78,213	Green Tree, (08-MH1-A2), (144A), 8.97%, due 04/25/38 <sup>(1)(2)</sup>	78,532
33,242	Green Tree, (08-MH1-A3), (144A), 8.97%, due 04/25/38 <sup>(1)(2)</sup>	33,376
425,092	Green Tree Financial Corp., (96-6-M1), 7.95%, due 09/15/27	466,992
545,357	Green Tree Financial Corp., (96-7-M1), 7.7%, due 09/15/26 <sup>(1)</sup>	596,862
218,303	Green Tree Financial Corp., (97-3-A5), 7.14%, due 03/15/28	226,517
90,500	Green Tree Financial Corp., (97-3-A7), 7.64%, due 03/15/28 <sup>(1)</sup>	94,302
377,783	Green Tree Financial Corp., (98-3-A6), 6.76%, due 03/01/30 <sup>(1)</sup>	404,806
455,145	Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30	469,815
389,207	Green Tree Financial Corp., (98-4-A6), 6.53%, due 04/01/30 <sup>(1)</sup>	415,858
412,124	Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 <sup>(1)</sup>	443,899
975,069	Greenpoint Manufactured Housing, (00-1-A4), 8.14%, due 03/20/30 <sup>(1)</sup>	1,041,567

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1,863,125	GSAA Home Equity Trust, (06-13-AF6), 6.04%, due 07/25/36	1,126,945
731,006	GSC Capital Corp. Mortgage Trust, (06-2-A1), 0.705%, due 05/25/36 <sup>(1)(4)</sup>	567,138
583,040	GSR Mortgage Loan Trust, (05-AR3-6A1), 3.098%, due 05/25/35 <sup>(1)</sup>	544,574
740,158	HSI Asset Loan Obligation Trust, (07-2-2A12), 6%, due 09/25/37	681,034

See accompanying Notes to Schedule of Investments.

## TCW Strategic Income Fund, Inc.

## SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2016 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	<b>Residential Mortgage-Backed Securities Non-Agency (Continued)</b>	
\$ 1,000,000	HSI Asset Securitization Corp. Trust, (06-OPT2-2A4), 0.815%, due 01/25/36 <sup>(1)</sup>	\$ 993,711
882,581	Indymac INDX Mortgage Loan Trust, (04-AR6-5A1), 3.036%, due 10/25/34 <sup>(1)</sup>	867,649
1,029,080	Indymac INDX Mortgage Loan Trust, (05-AR19-A1), 3.017%, due 10/25/35 <sup>(1)</sup>	872,879
1,401,819	Indymac INDX Mortgage Loan Trust, (06-AR13-A4X), 2.15%, due 07/25/36(I/O) <sup>(1)</sup>	15,309
1,153,170	Indymac INDX Mortgage Loan Trust, (06-AR9-1A1), 3.256%, due 06/25/36 <sup>(1)(4)</sup>	848,813
1,797,874	Indymac INDX Mortgage Loan Trust, (07-AR5-2A1), 3.139%, due 05/25/37 <sup>(1)(4)</sup>	1,447,697
2,051,990	Indymac INDX Mortgage Loan Trust, (07-FLX2-A1C), 0.715%, due 04/25/37 <sup>(1)</sup>	1,435,589
146,277	Indymac Manufactured Housing Contract, (98-2-A4), 6.64%, due 08/25/29 <sup>(1)</sup>	145,760
1,113,981	JPMorgan Alternative Loan Trust, (06-A2-5A1), 2.952%, due 05/25/36 <sup>(1)(4)</sup>	771,103
4,616	JPMorgan Chase Commercial Mortgage Securities Trust, (11-C3-A2), (144A), 3.673%, due 02/15/46 <sup>(2)</sup>	4,614
1,200,000	JPMorgan Mortgage Acquisition Trust, (07-CH1-MV1), 0.754%, due 11/25/36 <sup>(1)</sup>	1,149,413
780,000	JPMorgan Mortgage Acquisition Trust, (07-CH4-A4), 0.685%, due 01/25/36 <sup>(1)</sup>	734,259
734,014	JPMorgan Mortgage Trust, (04-A6-5A1), 2.773%, due 12/25/34 <sup>(1)</sup>	705,782
234,784	JPMorgan Mortgage Trust, (07-S2-1A1), 5%, due 06/25/37	173,164
235,682	Lehman ABS Manufactured Housing Contract Trust, (01-B-A6), 6.467%, due 04/15/40 <sup>(1)</sup>	247,108
1,446,694	Lehman XS Trust, (06-10N-1A3A), 0.735%, due 07/25/46 <sup>(1)(4)</sup>	1,162,815
2,093,996	Lehman XS Trust, (06-12N-A31A), 0.725%, due 08/25/46 <sup>(1)(4)</sup>	1,625,682
1,619,092	Long Beach Mortgage Loan Trust, (04-4-M1), 1.425%, due 10/25/34 <sup>(1)</sup>	1,494,993
1,390,278	MASTR Alternative Loans Trust, (07-HF1-4A1), 7%, due 10/25/47 <sup>(4)</sup>	1,018,429
601,083	MASTR Asset-Backed Securities Trust, (06-NC1-A4), 0.825%, due 01/25/36 <sup>(1)</sup>	571,480
2,000,000	MASTR Asset-Backed Securities Trust, (07-HE1-A4), 0.805%, due 05/25/37 <sup>(1)</sup>	1,257,134
914,416	Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2B), 0.655%, due 06/25/37 <sup>(1)</sup>	656,792
1,867,216	Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2C), 0.705%, due 06/25/37 <sup>(1)</sup>	1,280,028
624,111	Merrill Lynch Mortgage-Backed Securities Trust, (07-2-1A1), 3.01%, due 08/25/36 <sup>(1)</sup>	577,274
503,878	Mid-State Trust, (04-1-B), 8.9%, due 08/15/37	577,784
503,878	Mid-State Trust, (04-1-M1), 6.497%, due 08/15/37	538,173
343,286	Mid-State Trust, (6-A1), 7.34%, due 07/01/35	366,189
307,584	Mid-State Trust, (6-A3), 7.54%, due 07/01/35	325,822
853,824	Morgan Stanley ABS Capital I, Inc. Trust, (03-NC6-M1), 1.725%, due 06/25/33 <sup>(1)</sup>	833,741
1,373,359	Morgan Stanley ABS Capital I, Inc. Trust, (05-HE3-M3), 1.32%, due 07/25/35 <sup>(1)</sup>	1,352,854
1,286,249	Morgan Stanley ABS Capital I, Inc. Trust, (06-HE3-A1), 0.665%, due 04/25/36 <sup>(1)</sup>	1,196,128
1,021,806	Morgan Stanley ABS Capital I, Inc. Trust, (07-15AR-4A1), 4.343%, due 11/25/37 <sup>(1)</sup>	728,032
1,374,224	Morgan Stanley Home Equity Loan Trust, (06-2-A4), 0.805%, due 02/25/36 <sup>(1)</sup>	1,308,158
897,083	MortgageIT Trust, (05-5-A1), 0.785%, due 12/25/35 <sup>(1)</sup>	806,090
3,000,000	Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.775%, due 04/25/37 <sup>(1)</sup>	2,824,650

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50,982	New Century Home Equity Loan Trust, (05-3-M1), 1.005%, due 07/25/35 <sup>(1)</sup>	51,085
1,344,434	New Century Home Equity Loan Trust, (05-B-A2D), 0.925%, due 10/25/35 <sup>(1)</sup>	1,274,887
1,700,000	New Century Home Equity Loan Trust, (06-C-A2D), 0.865%, due 12/25/35 <sup>(1)</sup>	1,495,486
1,706,637	Nomura Asset Acceptance Corp., (06-AR1-1A), 4.149%, due 02/25/36 <sup>(1)</sup>	1,298,757
2,036,948	Oakwood Mortgage Investors, Inc., (00-A-A4), 8.15%, due 09/15/29 <sup>(1)</sup>	1,426,606
793,406	Oakwood Mortgage Investors, Inc., (00-D-A4), 7.4%, due 07/15/30 <sup>(1)</sup>	507,245
1,418,504	Oakwood Mortgage Investors, Inc., (01-C-A3), 6.61%, due 06/15/31 <sup>(1)</sup>	559,929
1,130,115	Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/22 <sup>(1)</sup>	957,312
654,764	Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31 <sup>(1)</sup>	604,523

See accompanying Notes to Schedule of Investments.

## TCW Strategic Income Fund, Inc.

## SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2016 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	<b>Residential Mortgage-Backed Securities Non-Agency (Continued)</b>	
\$ 432,787	Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/24 <sup>(1)</sup>	\$ 455,271
485,670	Oakwood Mortgage Investors, Inc., (98-A-M), 6.825%, due 05/15/28 <sup>(1)</sup>	498,700
140,265	Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29	141,491
447,973	Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26	473,999
1,284,388	Oakwood Mortgage Investors, Inc., (99-E-A1), 7.608%, due 03/15/30 <sup>(1)</sup>	1,137,769
405,317	Origen Manufactured Housing Contract Trust, (05-A-M1), 5.46%, due 06/15/36 <sup>(1)</sup>	427,115
1,015,435	Park Place Securities, Inc., (05-WCW1-M1), 0.975%, due 09/25/35 <sup>(1)</sup>	1,010,802
589,168	Park Place Securities, Inc., (05-WHQ2-M1), 1.155%, due 05/25/35 <sup>(1)</sup>	588,111
611,000	Popular ABS Mortgage Pass-Through Trust, (05-6-A4), 4.189%, due 01/25/36	555,555
1,121,673	RALI Series Trust, (06-QS7-A2), 6%, due 06/25/36 <sup>(4)</sup>	950,569
1,140,000	RASC Series Trust, (05-KS11-M1), 0.925%, due 12/25/35 <sup>(1)</sup>	1,108,585
2,139,134	RBSSP Resecuritization Trust, (12-6-4A2), (144A), 0.854%, due 01/26/36 <sup>(1)(2)</sup>	1,919,360
1,779,482	Residential Accredit Loans, Inc., (05-QA7-A1), 3.543%, due 07/25/35 <sup>(1)(4)</sup>	1,398,368
1,083,635	Residential Accredit Loans, Inc., (05-QA8-CB21), 3.684%, due 07/25/35 <sup>(1)(4)</sup>	890,210
1,319,946	Residential Accredit Loans, Inc., (06-QA10-A2), 0.705%, due 12/25/36 <sup>(1)</sup>	1,122,069
807,471	Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC) <sup>(4)</sup>	736,418
19,991,051	Residential Accredit Loans, Inc., (06-QS11-AV), 0.344%, due 08/25/36(I/O) <sup>(1)</sup>	299,810
9,345,407	Residential Accredit Loans, Inc., (06-QS6-1AV), 0.753%, due 06/25/36(I/O) <sup>(1)</sup>	286,167
1,887,444	Residential Accredit Loans, Inc., (06-QS8-A3), 6%, due 08/25/36 <sup>(4)</sup>	1,625,769
22,931,266	Residential Accredit Loans, Inc., (07-QS2-AV), 0.333%, due 01/25/37(I/O) <sup>(1)</sup>	319,137
22,774,975	Residential Accredit Loans, Inc., (07-QS3-AV), 0.339%, due 02/25/37(I/O) <sup>(1)</sup>	350,174
547,227	Residential Accredit Loans, Inc., (07-QS6-A62), 5.5%, due 04/25/37(TAC) <sup>(4)</sup>	454,412
1,250,000	Residential Asset Mortgage Products, Inc., (06-RZ3-A3), 0.815%, due 08/25/36 <sup>(1)</sup>	1,179,259
1,270,683	Residential Asset Securitization Trust, (05-A15-4A1), 6%, due 02/25/36 <sup>(4)</sup>	986,110
3,640,190	Residential Asset Securitization Trust, (07-A5-AX), 6%, due 05/25/37(I/O)	715,271
57,813,323	Residential Funding Mortgage Securities, (06-S9-AV), 0.309%, due 09/25/36(I/O) <sup>(1)</sup>	517,897
99,608	Residential Funding Mortgage Securities II, (01-HI3-AI7), 7.56%, due 07/25/26	100,844
496,484	Restructured Asset Backed Securities Trust, (04-1A-A2), (144A), 5.7%, due 12/15/30 <sup>(2)</sup>	505,798
2,926,000	Saxon Asset Securities Trust, (07-3-2A4), 1.015%, due 09/25/47 <sup>(1)</sup>	1,786,353
4,614,000	Securitized Asset-Backed Receivables LLC Trust, (07-NC2-A2C), 0.745%, due 01/25/37 <sup>(1)</sup>	2,825,429
1,400,000	Soundview Home Loan Trust, (06-1-A4), 0.825%, due 02/25/36 <sup>(1)</sup>	1,298,008
1,500,000	Soundview Home Loan Trust, (06-EQ1-A4), 0.775%, due 10/25/36 <sup>(1)</sup>	1,110,359
608,569	Structured Adjustable Rate Mortgage Loan Trust, (05-20-1A1), 2.964%, due 10/25/35 <sup>(1)</sup>	459,417
728,262	Structured Adjustable Rate Mortgage Loan Trust, (07-9-2A1), 5.981%, due 10/25/47 <sup>(1)</sup>	591,755
1,059,206	Structured Asset Investment Loan Trust, (05-3-M2), 1.185%, due 04/25/35 <sup>(1)</sup>	1,044,745
1,000,000	Structured Asset Securities Corp., (05-WF4-M2), 0.955%, due 11/25/35 <sup>(1)</sup>	984,537

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1,600,000	Structured Asset Securities Corp., (06-GEL4-A3), (144A), 0.825%, due 10/25/36 <sup>(1)(2)</sup>	1,503,428
10,048	UCFC Manufactured Housing Contract, (97-4-A4), 6.995%, due 04/15/29 <sup>(1)</sup>	10,015
168,647	Vanderbilt Acquisition Loan Trust, (02-1-A4), 6.57%, due 05/07/27 <sup>(1)</sup>	171,787
261,521	Vanderbilt Acquisition Loan Trust, (02-1-M1), 7.33%, due 05/07/32 <sup>(1)</sup>	281,034
2,757,589	WAMU Asset-Backed Certificates, (07-HE1-2A3), 0.675%, due 01/25/37 <sup>(1)</sup>	1,606,136
7,651,930	Wells Fargo Alternative Loan Trust, (07-PA2-2A2), 5.545%, due 06/25/37(I/O) <sup>(1)</sup>	1,227,921
730,000	Wells Fargo Home Equity Trust, (06-2-A3), 0.735%, due 01/25/37 <sup>(1)</sup>	568,771
1,300,759	Wells Fargo Home Equity Trust, (06-2-A4), 0.775%, due 07/25/36 <sup>(1)</sup>	1,286,582
839,712	Wells Fargo Mortgage-Backed Securities Trust, (06-AR10-5A1), 3.08%, due 07/25/36 <sup>(1)(4)</sup>	827,049

See accompanying Notes to Schedule of Investments.

## TCW Strategic Income Fund, Inc.

## SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2016 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	<b>Residential Mortgage-Backed Securities Non-Agency (Continued)</b>	
\$ 627,763	Wells Fargo Mortgage-Backed Securities Trust, (07-AR3-A4), 5.895%, due 04/25/37 <sup>(1)(4)</sup>	\$ 586,401
356,316	Wells Fargo Mortgage-Backed Securities Trust, (08-1-4A1), 5.75%, due 02/25/38	374,816
	<b>Total Residential Mortgage-Backed Securities Non-Agency</b>	143,970,760
	<b>Total Collateralized Mortgage Obligations (Cost: \$142,994,828)</b>	155,261,534
	<b>Corporate Bonds (18.4%)</b>	
	<b>Aerospace/Defense (0.1%)</b>	
280,000	TransDigm, Inc., (144A), 6.375%, due 06/15/26 <sup>(2)</sup>	290,500
	<b>Airlines (1.3%)</b>	
365,687	America West Airlines, Inc. Pass-Through Certificates, (01-1), 7.1%, due 10/02/22(EETC)	401,817
1,055,525	Continental Airlines, Inc. Pass-Through Certificates, (00-2-A1), 7.707%, due 10/02/22(EETC)	1,150,192
457,823	Delta Air Lines, Inc. Pass-Through Certificates, (02-1G1), 6.718%, due 07/02/24(EETC)	528,786
1,000,000	JetBlue Airways Corp. Pass-Through Trust, (04-2-G2), 1.267%, due 05/15/18(EETC) <sup>(1)</sup>	996,400
609,485	US Airways Group, Inc. Pass-Through Certificates, (10-1A), 6.25%, due 10/22/24(EETC)	694,813
	<b>Total Airlines</b>	3,772,008
	<b>Auto Manufacturers (0.2%)</b>	
450,000	Ford Motor Credit Co. LLC, 3%, due 06/12/17	454,683
200,000	General Motors Financial Co., Inc., 3.2%, due 07/06/21	202,960
	<b>Total Auto Manufacturers</b>	657,643
	<b>Banks (3.7%)</b>	
1,000,000	Bank of America Corp., 3.875%, due 08/01/25	1,070,321
650,000	Bank of America Corp., 5.75%, due 12/01/17	681,225

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500,000	Capital One NA, 2.4%, due 09/05/19	508,127
2,000,000	Citigroup, Inc., 1.375%, due 08/25/36 <sup>(1)</sup>	1,481,722
500,000	Discover Bank / Greenwood DE, 2%, due 02/21/18	502,052
1,900,000	JPMorgan Chase Capital XXI, 1.709%, due 01/15/87 <sup>(1)</sup>	1,530,931
1,000,000	JPMorgan Chase Capital XXIII, 1.817%, due 05/15/77 <sup>(1)</sup>	767,500
650,000	Lloyds Bank PLC (United Kingdom), (144A), 5.8%, due 01/13/20 <sup>(2)</sup>	726,538
1,110,000	Lloyds Banking Group PLC (United Kingdom), 4.65%, due 03/24/26	1,149,430
908,000	Macquarie Bank, Ltd. (Australia), (144A), 6.625%, due 04/07/21 <sup>(2)</sup>	1,046,661
400,000	Morgan Stanley, 3.875%, due 04/29/24	428,500
450,000	Wells Fargo & Co., 3%, due 04/22/26	454,420

<b>Total Banks</b>		10,347,427
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**Beverages (0.5%)**

211,000	Anheuser-Busch InBev Finance, Inc., 3.65%, due 02/01/26	226,310
389,000	Anheuser-Busch InBev Finance, Inc., 4.9%, due 02/01/46	463,377
263,000	Constellation Brands, Inc., 6%, due 05/01/22	303,436
275,000	DS Services of America, Inc., (144A), 10%, due 09/01/21 <sup>(2)</sup>	308,000

<b>Total Beverages</b>		1,301,123
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**Biotechnology (0.7%)**

690,000	Amgen, Inc., (144A), 4.663%, due 06/15/51 <sup>(2)</sup>	740,218
500,000	Biogen, Inc., 5.2%, due 09/15/45	589,737

See accompanying Notes to Schedule of Investments.



## TCW Strategic Income Fund, Inc.

## SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2016 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	<b>Biotechnology (Continued)</b>	
\$500,000	Celgene Corp., 4.625%, due 05/15/44	\$ 529,113
	<b>Total Biotechnology</b>	<b>1,859,068</b>
	<b>Chemicals (0.1%)</b>	
180,000	Valvoline, Inc., (144A), 5.5%, due 07/15/24 <sup>(2)</sup>	188,550
	<b>Commercial Services (0.1%)</b>	
280,000	IHS Markit, Ltd., (144A), 5%, due 11/01/22 <sup>(2)</sup>	297,668
	<b>Computers (0.3%)</b>	
670,000	Apple, Inc., 4.65%, due 02/23/46	769,444
	<b>Diversified Financial Services (0.3%)</b>	
250,000	International Lease Finance Corp., (144A), 7.125%, due 09/01/18 <sup>(2)</sup>	273,281
490,050	Pipeline Funding Co. LLC, (144A), 7.5%, due 01/15/30 <sup>(2)</sup>	580,812
	<b>Total Diversified Financial Services</b>	<b>854,093</b>
	<b>Electric (1.0%)</b>	
360,000	Cleco Corporate Holdings LLC, (144A), 3.743%, due 05/01/26 <sup>(2)</sup>	373,336
275,000	Dominion Resources, Inc., 4.104%, due 04/01/21	294,833
62,000	Dynegy, Inc., 5.875%, due 06/01/23	55,803
750,000	FirstEnergy Transmission LLC, (144A), 4.35%, due 01/15/25 <sup>(2)</sup>	808,664
910,965	Mirant Mid-Atlantic LLC, Pass-Through Certificates, Series C, 10.06%, due 12/30/28(EETC)	715,108
500,000	Puget Energy, Inc., 6%, due 09/01/21	578,523

<b>Total Electric</b>	2,826,267
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**Engineering & Construction (0.4%)**

700,000	Heathrow Funding, Ltd. (United Kingdom), (144A), 4.875%, due 07/15/23 <sup>(2)</sup>	765,640
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279,000	SBA Communications Corp., (144A), 4.875%, due 09/01/24 <sup>(2)</sup>	282,488
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<b>Total Engineering &amp; Construction</b>	1,048,128
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**Entertainment (0.1%)**

275,000	Churchill Downs, Inc., (144A), 5.375%, due 12/15/21 <sup>(2)</sup>	286,000
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**Environmental Control (0.0%)**

135,000	Clean Harbors, Inc., 5.125%, due 06/01/21	139,050
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**Food Service (0.0%)**

130,000	Aramark Services, Inc., (144A), 5.125%, due 01/15/24 <sup>(2)</sup>	135,525
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**Healthcare-Products (0.0%)**

130,000	Hill-Rom Holdings, Inc., (144A), 5.75%, due 09/01/23 <sup>(2)</sup>	139,237
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