

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

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

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

Investment Company Act file number 811-4980

TCW Strategic Income Fund, Inc.

(Exact name of registrant as specified in charter)

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

(Address of principal executive offices) (Zip code)

Patrick W. Dennis, Esq.

Assistant Secretary

865 South Figueroa Street, Suite 1800

Los Angeles, CA 90017

(Name and address of agent for service)

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

Date of fiscal year end: December 31, 2014

Date of reporting period: March 31, 2014

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

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TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2014 (UNAUDITED)

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

See accompanying Notes to Schedule of Investments.

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TCW Strategic Income Fund, Inc.

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

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

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

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

Principal Amount	Fixed Income Securities	Value
Asset-Backed Securities (Continued)		
\$ 616,925	Trinity Rail Leasing LP, (06-1A-A1), (144A), 5.9%, due 05/14/36 ⁽¹⁾	\$ 675,088
117,448	Triton Container Finance LLC, (07-1A-NOTE), (144A), 0.29%, due 02/26/19 ⁽¹⁾⁽²⁾	116,993
623,290	Vermont Student Assistance Corp., (12-1-A), 0.855%, due 07/28/34 ⁽²⁾⁽³⁾	622,426
Total Asset-Backed Securities (Cost: \$80,027,037)		77,121,590
Collateralized Mortgage Obligations (53.8%)		
Commercial Mortgage-Backed Securities Non-Agency (0.7%)		
1,972,403	DBRR Trust, (11-LC2-AC4), (144A), 4.537%, due 07/12/44 ⁽¹⁾⁽²⁾	2,085,181
Residential Mortgage-Backed Securities Agency (3.0%)		
351,389	Federal Home Loan Mortgage Corp., (1673-SD), 13.509%, due 02/15/24(I/F) (PAC) ⁽²⁾	440,329
758,752	Federal Home Loan Mortgage Corp., (1760-ZD), 2.23%, due 02/15/24 ⁽²⁾⁽³⁾	768,809
235,424	Federal Home Loan Mortgage Corp., (2990-JK), 21.384%, due 03/15/35(I/F) (PAC) ⁽²⁾⁽³⁾	331,779
6,204,024	Federal Home Loan Mortgage Corp., (3122-SG), 5.475%, due 03/15/36(I/O) (I/F) (TAC) (PAC) ⁽²⁾⁽³⁾	986,328
2,336,170	Federal Home Loan Mortgage Corp., (3239-SI), 6.495%, due 11/15/36(I/O) (PAC) ⁽²⁾⁽³⁾	373,224
1,422,819	Federal Home Loan Mortgage Corp., (3323-SA), 5.955%, due 05/15/37(I/O) (I/F) ⁽²⁾⁽³⁾	