

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      |
|--|---------------|------------------|------------|
| <b>FIXED INCOME SECURITIES 96.8% of Net Assets</b>       |               |                  |            |
| <b>ASSET-BACKED SECURITIES 11.4%</b>                     |               |                  |            |
| 321 Henderson Receivables LLC (17-1A-A)                  |               |                  |            |
| 3.99% <sup>(1)</sup>                                     | 08/16/60      | \$ 251,917       | \$ 258,435 |
| A Voce CLO, Ltd. (14-1A-A1R)                             |               |                  |            |
| 2.88% (3 mo. USD LIBOR + 1.160%) <sup>(1)(2)</sup>       | 07/15/26      | 1,400,000        | 1,401,536  |
| AMMC CLO (16-19A-A)                                      |               |                  |            |
| 3.22% (3 mo. USD LIBOR + 1.500%) <sup>(1)(2)</sup>       | 10/15/28      | 1,370,000        | 1,378,794  |
| AMUR Finance I LLC (13-1)                                |               |                  |            |
| 10.00% <sup>(3)</sup>                                    | 01/25/22      | 777,891          | 287,820    |
| AMUR Finance I LLC (13-2)                                |               |                  |            |
| 10.00% <sup>(3)</sup>                                    | 03/20/24      | 529,571          | 185,350    |
| Babson CLO, Ltd. (13-IA-AR)                              |               |                  |            |
| 2.54% (3 mo. USD LIBOR + 0.800%) <sup>(1)(4)</sup>       | 01/20/28      | 640,000          | 640,635    |
| Babson CLO, Ltd. (14-3A-AR)                              |               |                  |            |
| 3.04% (3 mo. USD LIBOR + 1.320%) <sup>(1)(2)</sup>       | 01/15/26      | 710,000          | 710,900    |
| Bayview Commercial Asset Trust (03-2-A)                  |               |                  |            |
| 2.74% (1 mo. USD LIBOR + 0.870%) <sup>(1)(2)</sup>       | 12/25/33      | 579,372          | 558,847    |
| Bayview Commercial Asset Trust (04-1-A)                  |               |                  |            |
| 2.23% (1 mo. USD LIBOR + 0.540%) <sup>(1)(2)</sup>       | 04/25/34      | 462,468          | 463,929    |
| Bayview Commercial Asset Trust (04-2-A)                  |               |                  |            |
| 2.30% (1 mo. USD LIBOR + 0.645%) <sup>(1)(2)</sup>       | 08/25/34      | 496,637          | 489,010    |
| Bayview Commercial Asset Trust (04-3-A1)                 |               |                  |            |
| 2.24% (1 mo. USD LIBOR + 0.370%) <sup>(1)(2)</sup>       | 01/25/35      | 252,183          | 249,281    |
| Blue Hill CLO, Ltd. (13-1A-AR)                           |               |                  |            |
| 2.90% (3 mo. USD LIBOR + 1.180%) <sup>(1)(2)</sup>       | 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%) <sup>(2)</sup>          | 02/25/35      | 2,200,000        | 2,248,349  |
| CIT Education Loan Trust (07-1-A)                        |               |                  |            |
| 2.38% (3 mo. USD LIBOR + 0.090%) <sup>(1)(2)</sup>       | 03/25/42      | 812,211          | 769,634    |
| Education Loan Asset-Backed Trust I (13-1-A2)            |               |                  |            |
| 2.67% (1 mo. USD LIBOR + 0.800%) <sup>(1)(2)</sup>       | 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%) <sup>(1)(2)</sup>       | 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%) <sup>(1)(2)</sup>       | 08/27/46      | 2,295,229        | 2,262,999  |
| GE Business Loan Trust (05-1A-A3)                        |               |                  |            |
| 2.03% (1 mo. USD LIBOR + 0.250%) <sup>(1)(2)</sup>       | 06/15/33      | 203,912          | 200,365    |
| Global SC Finance SRL (14-1A-A2)                         |               |                  |            |
| 3.09% <sup>(1)</sup>                                     | 07/17/29      | 275,500          | 269,280    |
| Goal Capital Funding Trust (06-1-B)                      |               |                  |            |
| 2.39% (3 mo. USD LIBOR + 0.450%) <sup>(2)</sup>          | 08/25/42      | 286,051          | 266,334    |

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|  |          |           |           |
|--|----------|-----------|-----------|
| Higher Education Funding I (14-1-A)<br>2.99% (3 mo. USD LIBOR + 1.050%)(1)(2)                        | 05/25/34 | 518,200   | 522,361   |
| Magnetite VII, Ltd. (12-7A-A1R2)<br>2.62%(1)(4)  | 01/15/28 | 410,000   | 410,408   |
| Nelnet Student Loan Trust (14-4A-A2)<br>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)<br>2.65% (3 mo. USD LIBOR + 0.900%)(2) | 10/25/41 | 2,200,000 | 2,222,278 |
| Scholar Funding Trust (12-B-A2)<br>2.75% (1 mo. USD LIBOR + 1.100%)(1)(2)                            | 03/28/46 | 883,820   | 891,484   |
| SLC Student Loan Trust (04-1-B)<br>2.13% (3 mo. USD LIBOR + 0.290%)(2)                               | 08/15/31 | 400,358   | 383,134   |
| SLC Student Loan Trust (06-1-B)<br>2.33% (3 mo. USD LIBOR + 0.210%)(2)                               | 03/15/55 | 505,021   | 480,053   |
| SLM Student Loan Trust (04-2-B)<br>2.22% (3 mo. USD LIBOR + 0.470%)(2)                               | 07/25/39 | 431,261   | 412,784   |
| SLM Student Loan Trust (05-9-B)<br>2.04% (3 mo. USD LIBOR + 0.300%)(2)                               | 01/25/41 | 514,549   | 491,845   |
| SLM Student Loan Trust (06-2-A6)<br>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)<br>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)<br>2.60% (3 mo. USD LIBOR + 0.850%)(2)                               | 04/27/43 | 156,003   | 151,850   |
| SLM Student Loan Trust (07-7-B)<br>2.50% (3 mo. USD LIBOR + 0.750%)(2)                               | 10/27/70 | 150,000   | 144,246   |
| SLM Student Loan Trust (08-2-B)<br>2.95% (3 mo. USD LIBOR + 1.200%)(2)                               | 01/25/83 | 225,000   | 221,968   |
| SLM Student Loan Trust (08-3-B)<br>2.95% (3 mo. USD LIBOR + 1.200%)(2)                               | 04/26/83 | 225,000   | 222,643   |
| SLM Student Loan Trust (08-4-B)<br>3.60% (3 mo. USD LIBOR + 1.850%)(2)                               | 04/25/73 | 225,000   | 231,017   |
| SLM Student Loan Trust (08-5-B)<br>3.60% (3 mo. USD LIBOR + 1.850%)(2)                               | 07/25/73 | 225,000   | 232,650   |
| SLM Student Loan Trust (08-6-B)<br>3.60% (3 mo. USD LIBOR + 1.850%)(2)                               | 07/26/83 | 225,000   | 232,001   |
| SLM Student Loan Trust (08-7-B)<br>3.60% (3 mo. USD LIBOR + 1.850%)(2)                               | 07/26/83 | 225,000   | 231,536   |
| SLM Student Loan Trust (08-8-B)<br>4.00% (3 mo. USD LIBOR + 2.250%)(2)                               | 10/25/75 | 225,000   | 238,387   |
| SLM Student Loan Trust (08-9-B)<br>4.00% (3 mo. USD LIBOR + 2.250%)(2)                               | 10/25/83 | 225,000   | 238,031   |
| Structured Receivables Finance LLC (10-A-B)<br>7.61%(1)  | 01/16/46 | 680,626   | 771,354   |
| Structured Receivables Finance LLC (10-B-B)<br>7.97%(1)  | 08/15/36 | 402,848   | 459,893   |
| Student Loan Consolidation Center (02-2-B2)<br>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      |
|--|---------------|------------------|------------|
| <b>ASSET-BACKED SECURITIES (Continued)</b>   |               |                  |            |
| Vermont Student Assistance Corp. (12-1-A)<br>0.00% (1 mo. USD LIBOR + 0.70%)(4)(5)         | 07/28/34      | \$ 300,924       | \$ 301,062 |
| Voya CLO, Ltd. (15-2A-A)<br>3.14% (3 mo. USD LIBOR + 1.400%)(1)(2)                         | 07/23/27      | 1,405,000        | 1,408,882  |
| <b>Total Asset-backed Securities (Cost: \$31,426,655)</b>                                  |               |                  | 31,814,013 |
| <b>MORTGAGE-BACKED SECURITIES 51.9%</b>  |               |                  |            |
| <b>COMMERCIAL MORTGAGE-BACKED SECURITIES AGENCY 2.5%</b>                                   |               |                  |            |
| Fannie Mae (11-M5-A2) (ACES) (I/O)<br>1.22%(4)   | 07/25/21      | 7,162,576        | 221,128    |
| Fannie Mae (12-M11-FA) (ACES)<br>2.09% (1 mo. USD LIBOR + 0.500%)(2)                       | 08/25/19      | 263,741          | 263,782    |
| Fannie Mae (12-M14-X2) (I/O)<br>0.49%(4)   | 09/25/22      | 13,034,286       | 221,198    |
| Fannie Mae (13-M13-FA)<br>2.22% (1 mo. USD LIBOR + 0.350%)(2)                              | 05/25/18      | 108,455          | 108,475    |
| Fannie Mae (16-M11-X2) (I/O)<br>2.71%(4)   | 07/25/39      | 6,865,998        | 416,728    |
| Fannie Mae (16-M4-X2) (I/O)<br>2.73%(4)  | 01/25/39      | 2,047,401        | 193,039    |
| Freddie Mac Multifamily Structured Pass-Through Certificates (J19F-A2)<br>3.50%            | 01/25/23      | 1,500,000        | 1,533,978  |
| Freddie Mac Multifamily Structured Pass-Through Certificates (KP01-X)<br>(I/O)<br>3.44%(4) | 01/25/19      | 1,546,121        | 5,139      |
| Freddie Mac Multifamily Structured Pass-Through Certificates (KS07-X)<br>(I/O)<br>0.65%(4) | 09/25/25      | 12,000,000       | 500,348    |
| Freddie Mac Multifamily Structured Pass-Through Certificates (KSCT-A1)<br>3.19%            | 12/25/19      | 307,898          | 309,001    |
| Freddie Mac Multifamily Structured Pass-Through Certificates (KSCT-AX) (I/O)<br>1.16%(4)   | 01/25/20      | 4,556,609        | 74,960     |
| Ginnie Mae (08-92-E)<br>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% <sup>(4)(5)</sup>   |          |            |                  |
| Ginnie Mae (11-10-IO) (I/O)   |          |            |                  |
| 0.06% <sup>(4)</sup>  | 12/16/45 | 20,927,667 | 181,290          |
| Ginnie Mae (11-105-IO) (I/O)  |          |            |                  |
| 0.00% <sup>(4)(5)</sup>   | 09/16/51 | 11,184,581 | 106,813          |
| Ginnie Mae (11-152-IO) (I/O)  |          |            |                  |
| 0.54% <sup>(4)</sup>  | 08/16/51 | 4,723,283  | 79,996           |
| Ginnie Mae (11-42-IO) (I/O)   |          |            |                  |
| 0.00% <sup>(4)(5)</sup>   | 08/16/50 | 17,602,454 | 174,080          |
| Ginnie Mae (12-4-IO) (I/O)  |          |            |                  |
| 0.24% <sup>(4)</sup>  | 05/16/52 | 15,873,009 | 231,892          |
| Ginnie Mae (14-103-IO) (I/O)  |          |            |                  |
| 0.62% <sup>(4)</sup>  | 05/16/55 | 6,530,446  | 248,517          |
| Ginnie Mae (14-125-IO) (I/O)  |          |            |                  |
| 0.97% <sup>(4)</sup>  | 11/16/54 | 6,663,895  | 414,510          |
| Ginnie Mae (14-88-IE) (I/O)   |          |            |                  |
| 0.33% <sup>(4)</sup>  | 03/16/55 | 8,541,235  | 247,976          |
| Ginnie Mae (16-22-IX) (I/O)   |          |            |                  |
| 1.38% <sup>(4)</sup>  | 06/16/38 | 1,211,284  | 113,413          |
| <b>Total Commercial Mortgage-backed Securities Agency (Cost: \$8,523,714)</b> |          |            | <b>6,960,780</b> |

**COMMERCIAL MORTGAGE-BACKED SECURITIES NON-AGENCY 3.9%**

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

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|  |          |            |           |
|--|----------|------------|-----------|
| GS Mortgage Securities Trust (12-GC6-XB) (I/O)<br>0.20% <sup>(1)(3)(4)</sup>                               | 01/10/45 | 17,397,372 | 137,112   |
| JPMorgan Chase Commercial Mortgage Securities Trust (09-IWST-XA)<br>(I/O)<br>1.87% <sup>(1)(3)(4)(6)</sup> | 12/05/27 | 12,030,621 | 351,933   |
| JPMorgan Chase Commercial Mortgage Securities Trust (10-CNTR-A2)<br>4.31% <sup>(1)</sup>                   | 08/05/32 | 173,656    | 176,839   |
| JPMorgan Chase Commercial Mortgage Securities Trust (12-HSBC-A)<br>3.09% <sup>(1)</sup>                    | 07/05/32 | 275,723    | 275,635   |
| JPMorgan Chase Commercial Mortgage Securities Trust (12-HSBC-XA)<br>(I/O)<br>1.43% <sup>(1)(3)(4)(6)</sup> | 07/05/32 | 4,677,440  | 248,871   |
| JPMorgan Chase Commercial Mortgage Securities Trust (13-LC11-XA)<br>(I/O)<br>1.33% <sup>(3)(4)</sup>       | 04/15/46 | 3,537,192  | 180,068   |
| Morgan Stanley Bank of America Merrill Lynch Trust (13-C11-A2)<br>3.09%                                    | 08/15/46 | 624,318    | 624,826   |
| Morgan Stanley Bank of America Merrill Lynch Trust (13-C7-XA) (I/O)<br>1.39% <sup>(3)(4)</sup>             | 02/15/46 | 4,054,911  | 219,886   |
| OBP Depositor LLC Trust (10-OBP-A)<br>4.65% <sup>(1)</sup>   | 07/15/45 | 255,000    | 263,245   |
| UBS Commercial Mortgage Trust (12-C1-XA) (I/O)<br>2.08% <sup>(1)(3)(4)(6)</sup>                            | 05/10/45 | 5,788,487  | 395,583   |
| VNDO Mortgage Trust (12-6AVE-A)<br>3.00% <sup>(1)</sup>  | 11/15/30 | 280,000    | 277,421   |
| Wachovia Bank Commercial Mortgage Trust (07-C31-AJ)<br>5.66% <sup>(4)</sup>                                | 04/15/47 | 1,112,293  | 1,136,277 |
| WFRBS Commercial Mortgage Trust (12-C8-XA) (I/O)<br>1.85% <sup>(1)(3)(4)(6)</sup>                          | 08/15/45 | 4,778,882  | 300,096   |
| WFRBS Commercial Mortgage Trust (12-C9-XA) (I/O)<br>1.91% <sup>(1)(3)(4)</sup>                             | 11/15/45 | 3,009,985  | 212,031   |
| WFRBS Commercial Mortgage Trust (14-C23-XA) (I/O)<br>0.65% <sup>(3)(4)</sup>                               | 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      |
|--|---------------|------------------|------------|
| <b>COMMERCIAL MORTGAGE-BACKED SECURITIES NON-AGENCY (Continued)</b>                                      |               |                  |            |
| WFRBS Commercial Mortgage Trust (14-C24-XA) (I/O)<br>0.95% <sup>(3)(4)</sup>                             | 11/15/47      | \$ 6,352,489     | \$ 277,369 |
| WFRBS Commercial Mortgage Trust (14-LC14-XA) (I/O)<br>1.30% <sup>(3)(4)</sup>                            | 03/15/47      | 13,895,752       | 658,735    |
| <b>Total Commercial Mortgage-backed Securities Non-agency (Cost: \$12,008,275)</b>                       |               |                  | 10,973,173 |
| <b>RESIDENTIAL MORTGAGE-BACKED SECURITIES AGENCY 1.0%</b>  |               |                  |            |
| Fannie Mae (04-53-QV) (I/O) (I/F)<br>1.59% <sup>(4)</sup>  | 02/25/34      | 1,802,519        | 48,842     |
| Fannie Mae (07-42-SE) (I/O) (I/F)<br>4.24% (-1.00 x 1 mo. USD LIBOR + 6.110%) <sup>(2)</sup>             | 05/25/37      | 177,978          | 19,846     |
| Fannie Mae (07-48-SD) (I/O) (I/F)<br>4.23% (-1.00 x 1 mo. USD LIBOR + 6.100%) <sup>(2)</sup>             | 05/25/37      | 2,239,891        | 260,248    |
| Fannie Mae (09-69-CS) (I/O) (I/F)<br>4.88% (-1.00 x 1 mo. USD LIBOR + 6.750%) <sup>(2)</sup>             | 09/25/39      | 385,340          | 57,519     |
| Freddie Mac (1673-SD) (I/F) (PAC)<br>13.12% (-2.15 x T10Y + 19.391%) <sup>(2)</sup>                      | 02/15/24      | 121,788          | 146,896    |
| Freddie Mac (1760-ZD)<br>2.41% (1 x T10Y - 0.500%) <sup>(2)</sup>  | 02/15/24      | 262,975          | 260,598    |
| Freddie Mac (2990-JK) (I/F)<br>14.90% (-4.00079 x 1 mo. USD LIBOR + 22.004%) <sup>(2)</sup>              | 03/15/35      | 181,934          | 222,272    |
| Freddie Mac (3122-SG) (I/O) (I/F) (TAC) (PAC)<br>3.85% (-1.00 x 1 mo. USD LIBOR + 5.630%) <sup>(2)</sup> | 03/15/36      | 2,981,468        | 417,353    |
| Freddie Mac (3239-SI) (I/O) (I/F) (PAC)<br>4.87% (-1.00 x 1 mo. USD LIBOR + 6.650%) <sup>(2)</sup>       | 11/15/36      | 825,338          | 140,108    |
| Freddie Mac (3323-SA) (I/O) (I/F)<br>4.33% (-1.00 x 1 mo. USD LIBOR + 6.110%) <sup>(2)</sup>             | 05/15/37      | 236,348          | 26,080     |
| Freddie Mac (3459-JS) (I/O) (I/F)<br>4.47% (-1.00 x 1 mo. USD LIBOR + 6.250%) <sup>(2)</sup>             | 06/15/38      | 320,238          | 45,667     |
| Freddie Mac (4030-HS) (I/O) (I/F)<br>4.83% (-1.00 x 1 mo. USD LIBOR + 6.610%) <sup>(2)</sup>             | 04/15/42      | 1,646,256        | 286,227    |
| Ginnie Mae (06-35-SA) (I/O) (I/F)<br>4.78% (-1.00 x 1 mo. USD LIBOR + 6.600%) <sup>(2)</sup>             | 07/20/36      | 2,353,133        | 352,096    |
| Ginnie Mae (06-61-SA) (I/O) (I/F) (TAC)<br>2.93% (-1.00 x 1 mo. USD LIBOR + 4.750%) <sup>(2)</sup>       | 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%)<sup>(2)</sup>

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

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|   |          |           |           |
|---|----------|-----------|-----------|
| Bear Stearns ALT-A Trust (05-3-4A3)<br>3.45% <sup>(4)</sup>   | 04/25/35 | 907,681   | 903,046   |
| Bear Stearns Asset-Backed Securities Trust (05-AC6-1A3)<br>5.50% <sup>(4)</sup>                           | 09/25/35 | 678,832   | 680,666   |
| Bear Stearns Asset-Backed Securities Trust (06-IM1-A1)<br>2.10% (1 mo. USD LIBOR + 0.230%) <sup>(2)</sup> | 04/25/36 | 452,776   | 519,717   |
| Centex Home Equity Loan Trust (05-A-AF5)<br>5.78%   | 01/25/35 | 455,990   | 462,960   |
| CIM Trust<br>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      |
|---|---------------|------------------|------------|
| <b>RESIDENTIAL MORTGAGE-BACKED SECURITIES NON-AGENCY (Continued)</b>  |               |                  |            |
| CIM Trust (15-4AG-A1)<br>3.66% (1 mo. USD LIBOR + 2.000%)(1)(2)   | 10/25/57      | \$ 937,696       | \$ 948,942 |
| CIM Trust (17-7-A)<br>3.00%(1)(4)   | 12/25/65      | 1,293,443        | 1,292,181  |
| Citigroup Mortgage Loan Trust, Inc. (05-11-A2A)<br>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)<br>3.74%(4)   | 10/25/35      | 1,439,533        | 1,378,088  |
| Citigroup Mortgage Loan Trust, Inc. (06-WFH3-A4)<br>2.11% (1 mo. USD LIBOR + 0.240%)(2)                       | 10/25/36      | 102,102          | 102,332    |
| Citigroup Mortgage Loan Trust, Inc. (14-10-2A2)<br>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)<br>6.00%  | 07/25/36      | 1,153,937        | 1,102,693  |
| CitiMortgage Alternative Loan Trust (06-A5-1A8)<br>6.00%  | 10/25/36      | 641,957          | 625,829    |
| COLT Mortgage Loan Trust (16-1-A1)<br>3.00%(1)  | 05/25/46      | 503,962          | 511,645    |
| Conseco Finance Securitizations Corp. (01-4-A4)<br>7.36%(4)   | 08/01/32      | 126,213          | 131,150    |
| Conseco Finance Securitizations Corp. (99-6-A1)<br>7.36%(1)(4)  | 06/01/30      | 1,689,352        | 1,165,257  |
| Conseco Financial Corp. (96-6-M1)<br>7.95%(4)   | 09/15/27      | 317,097          | 343,330    |
| Conseco Financial Corp. (96-7-M1)<br>7.70%(4)   | 09/15/26      | 362,877          | 388,320    |
| Conseco Financial Corp. (98-3-A6)<br>6.76%(4)   | 03/01/30      | 244,242          | 258,946    |
| Conseco Financial Corp. (98-4-A5)<br>6.18%  | 04/01/30      | 308,080          | 324,662    |
| Conseco Financial Corp. (98-4-A6)<br>6.53%(4)   | 04/01/30      | 263,447          | 280,089    |
| Conseco Financial Corp. (98-4-A7)<br>6.87%(4)   | 04/01/30      | 278,959          | 298,489    |
| Countryplace Manufactured Housing Contract Trust (07-1-A4)<br>5.85%(1)(4)                                     | 07/15/37      | 1,033,197        | 1,050,647  |
| Countrywide Alternative Loan Trust (05-20CB-4A1)<br>5.25%   | 07/25/20      | 210,924          | 209,108    |
| Countrywide Asset-Backed Certificates (07-13-2A1)<br>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% <sup>(4)(7)</sup>  |          |            |           |
| Countrywide Home Loans (06-14-X) (I/O)                               | 09/25/36 | 27,445,716 | 171,906   |
| 0.20% <sup>(3)(4)</sup>  |          |            |           |
| Countrywide Home Loans (06-HYB2-1A1)                                 | 04/20/36 | 1,535,716  | 1,213,666 |
| 3.80% <sup>(4)</sup>   |          |            |           |
| 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%) <sup>(2)</sup>                      |          |            |           |
| 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% <sup>(1)(4)</sup>  |          |            |           |
| 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%) <sup>(2)</sup>                      |          |            |           |
| 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% <sup>(4)</sup>   |          |            |           |
| 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%) <sup>(2)</sup>                      |          |            |           |
| DSL A Mortgage Loan Trust (06-AR2-2A1A)                              | 10/19/36 | 550,645    | 500,355   |
| 2.01% (1 mo. USD LIBOR + 0.200%) <sup>(2)</sup>                      |          |            |           |
| 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%) <sup>(2)</sup>                      |          |            |           |
| 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%) <sup>(2)</sup>                      |          |            |           |
| 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%) <sup>(2)</sup>                      |          |            |           |
| 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% <sup>(4)</sup>   |          |            |           |
| 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%) <sup>(2)</sup>                      |          |            |           |
| GSR Mortgage Loan Trust (05-AR3-6A1)                                 | 05/25/35 | 450,097    | 435,428   |
| 3.63% <sup>(4)</sup>   |          |            |           |
|  | 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% <sup>(4)</sup>                                 | 10/25/34 | 666,818 | 676,956 |
| Indymac INDX Mortgage Loan Trust (05-AR19-A1)        |          |         |         |
| 3.45% <sup>(4)</sup>                                 | 10/25/35 | 771,044 | 667,382 |
| Indymac INDX Mortgage Loan Trust (06-AR13-A4X) (I/O) |          |         |         |
| 1.26% <sup>(3)(4)</sup>                              | 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      |
|--|---------------|------------------|------------|
| <b>RESIDENTIAL MORTGAGE-BACKED SECURITIES NON-AGENCY (Continued)</b>   |               |                  |            |
| Indymac INDX Mortgage Loan Trust (06-AR9-1A1)<br>3.72% <sup>(4)</sup>  | 06/25/36      | \$ 1,002,541     | \$ 876,492 |
| Indymac INDX Mortgage Loan Trust (07-AR5-2A1)<br>3.49% <sup>(4)</sup>  | 05/25/37      | 1,304,993        | 1,215,394  |
| Indymac INDX Mortgage Loan Trust (07-FLX2-A1C)<br>2.06% (1 mo. USD LIBOR + 0.190%) <sup>(2)</sup>              | 04/25/37      | 2,051,990        | 1,841,341  |
| Indymac Manufactured Housing Contract (98-2-A4)<br>6.64% <sup>(4)</sup>  | 08/25/29      | 15,163           | 15,185     |
| JPMorgan Alternative Loan Trust (06-A2-5A1)<br>3.51% <sup>(4)(7)</sup>   | 05/25/36      | 893,714          | 770,646    |
| JPMorgan Mortgage Acquisition Corp. (05-FRE1-A2F3)<br>3.39%  | 10/25/35      | 956,064          | 949,722    |
| JPMorgan Mortgage Acquisition Trust (07-CH4-A4)<br>2.03% (1 mo. USD LIBOR + 0.160%) <sup>(2)</sup>             | 01/25/36      | 424,126          | 422,392    |
| JPMorgan Mortgage Trust (04-A6-5A1)<br>3.43% <sup>(4)</sup>  | 12/25/34      | 334,271          | 324,441    |
| JPMorgan Mortgage Trust (07-S2-1A1)<br>5.00%   | 06/25/37      | 227,963          | 177,126    |
| JPMorgan Resecuritization Trust (15-4-1A5)<br>1.81% (1 mo. USD LIBOR + 0.190%) <sup>(1)(2)</sup>               | 06/26/47      | 1,863,000        | 1,679,519  |
| JPMorgan Resecuritization Trust (15-4-2A2)<br>3.82% <sup>(1)(4)</sup>  | 06/26/47      | 4,309,761        | 1,605,371  |
| Lehman ABS Manufactured Housing Contract Trust (01-B-A6)<br>6.47% <sup>(4)</sup>                               | 04/15/40      | 88,625           | 90,438     |
| Lehman XS Trust (06-10N-1A3A)<br>2.08% (1 mo. USD LIBOR + 0.210%) <sup>(2)</sup>                               | 07/25/46      | 1,106,832        | 1,074,182  |
| Lehman XS Trust (06-12N-A31A)<br>2.07% (1 mo. USD LIBOR + 0.200%) <sup>(2)</sup>                               | 08/25/46      | 1,611,100        | 1,375,836  |
| Long Beach Mortgage Loan Trust (04-4-M1)<br>2.77% (1 mo. USD LIBOR + 0.900%) <sup>(2)</sup>                    | 10/25/34      | 1,267,240        | 1,271,859  |
| MASTR Alternative Loans Trust (07-HF1-4A1)<br>7.00% <sup>(7)</sup>   | 10/25/47      | 1,188,629        | 957,625    |
| MASTR Asset-Backed Securities Trust (06-NC1-A4)<br>2.47% (1 mo. USD LIBOR + 0.300%) <sup>(2)</sup>             | 01/25/36      | 337,780          | 335,469    |
| MASTR Asset-Backed Securities Trust (07-HE1-A4)<br>2.15% (1 mo. USD LIBOR + 0.280%) <sup>(2)</sup>             | 05/25/37      | 2,000,000        | 1,447,872  |
| Merrill Lynch Alternative Note Asset Trust (07-OAR2-A2)<br>2.08% (1 mo. USD LIBOR + 0.210%) <sup>(2)</sup>     | 04/25/37      | 1,401,398        | 1,185,097  |
| Merrill Lynch First Franklin Mortgage Loan Trust (07-3-A2B)<br>2.00% (1 mo. USD LIBOR + 0.130%) <sup>(2)</sup> | 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)<br>2.05% (1 mo. USD LIBOR + 0.180%)(2)                      |          |           |           |
| Merrill Lynch Mortgage-Backed Securities Trust (07-2-1A1)<br>4.48% (1 year Treasury Constant Maturity Rate + 2.400%)(2) | 08/25/36 | 428,740   | 420,647   |
| Mid-State Trust (04-1-B)<br>8.90%   | 08/15/37 | 412,166   | 468,133   |
| Mid-State Trust (04-1-M1)<br>6.50%  | 08/15/37 | 412,166   | 438,335   |
| Morgan Stanley ABS Capital I, Inc. Trust (05-HE3-M3)<br>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)<br>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)<br>3.09%(4)  | 11/25/37 | 714,989   | 589,179   |
| Morgan Stanley Home Equity Loan Trust (06-2-A4)<br>2.15% (1 mo. USD LIBOR + 0.280%)(2)                                  | 02/25/36 | 1,059,565 | 1,041,793 |
| MortgageIT Trust (05-5-A1)<br>2.13% (1 mo. USD LIBOR + 0.260%)(2)   | 12/25/35 | 618,058   | 615,749   |
| Nationstar Home Equity Loan Trust (07-B-2AV3)<br>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)<br>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)<br>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)<br>4.71%(4)   | 02/25/36 | 1,291,808 | 1,166,788 |
| Oakwood Mortgage Investors, Inc. (00-A-A4)<br>8.15%(4)  | 09/15/29 | 1,896,284 | 1,174,760 |
| Oakwood Mortgage Investors, Inc. (00-D-A4)<br>7.40%(4)  | 07/15/30 | 755,830   | 428,304   |
| Oakwood Mortgage Investors, Inc. (01-C-A3)<br>6.61%(4)  | 06/15/31 | 1,386,546 | 455,285   |
| Oakwood Mortgage Investors, Inc. (01-D-A3)<br>5.90%(4)  | 09/15/22 | 967,869   | 802,420   |
| Oakwood Mortgage Investors, Inc. (01-D-A4)<br>6.93%(4)  | 09/15/31 | 560,762   | 500,434   |
| Oakwood Mortgage Investors, Inc. (02-A-A3)<br>6.03%(4)  | 05/15/24 | 316,309   | 329,826   |
| Oakwood Mortgage Investors, Inc. (98-A-M)<br>6.83%(4)   | 05/15/28 | 301,017   | 308,814   |
| Oakwood Mortgage Investors, Inc. (98-D-A)<br>6.40%  | 01/15/29 | 33,001    | 33,078    |
| Oakwood Mortgage Investors, Inc. (99-B-A4)<br>6.99%   | 12/15/26 | 313,119   | 326,373   |
| Oakwood Mortgage Investors, Inc. (99-E-A1)<br>7.61%(4)  | 03/15/30 | 1,076,113 | 1,004,959 |
| Park Place Securities, Inc. (05-WCW1-M1)<br>2.32% (1 mo. USD LIBOR + 0.450%)(2)   | 09/25/35 | 350,661   | 352,039   |
| Park Place Securities, Inc. (05-WHQ2-M1)<br>2.50% (1 mo. USD LIBOR + 0.630%)(2)   | 05/25/35 | 11,651    | 11,682    |
|   | 01/25/36 | 611,000   | 608,923   |

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|  |          |           |           |
|--|----------|-----------|-----------|
| 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%)( <sup>2</sup> )                 | 12/25/35 | 834,900   | 837,698   |
| RBSSP Resecuritization Trust (12-6-4A2)                          |          |           |           |
| 1.95% (1 mo. USD LIBOR + 0.330%)( <sup>1</sup> )( <sup>2</sup> ) | 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        |
|--|---------------|------------------|--------------|
| <b>RESIDENTIAL MORTGAGE-BACKED SECURITIES NON-AGENCY (Continued)</b>   |               |                  |              |
| Residential Accredit Loans, Inc. (05-QA7-A1)<br>3.70% <sup>(4)</sup>   | 07/25/35      | \$ 1,474,213     | \$ 1,232,519 |
| Residential Accredit Loans, Inc. (05-QA8-CB21)<br>4.10% <sup>(4)</sup>   | 07/25/35      | 802,668          | 660,821      |
| Residential Accredit Loans, Inc. (06-QA10-A2)<br>2.05% (1 mo. USD LIBOR + 0.180%) <sup>(2)</sup>               | 12/25/36      | 997,177          | 895,381      |
| Residential Accredit Loans, Inc. (06-QS1-A3) (PAC)<br>5.75%  | 01/25/36      | 643,212          | 623,733      |
| Residential Accredit Loans, Inc. (06-QS11-AV) (I/O)<br>0.35% <sup>(3)(4)</sup>                                 | 08/25/36      | 15,143,526       | 203,967      |
| Residential Accredit Loans, Inc. (06-QS6-1AV) (I/O)<br>0.75% <sup>(3)(4)</sup>                                 | 06/25/36      | 6,805,496        | 178,022      |
| Residential Accredit Loans, Inc. (06-QS8-A3)<br>6.00%  | 08/25/36      | 1,413,690        | 1,304,151    |
| Residential Accredit Loans, Inc. (07-QS2-AV) (I/O)<br>0.33% <sup>(3)(4)</sup>                                  | 01/25/37      | 16,637,595       | 217,648      |
| Residential Accredit Loans, Inc. (07-QS3-AV) (I/O)<br>0.36% <sup>(3)(4)</sup>                                  | 02/25/37      | 17,535,047       | 236,777      |
| Residential Accredit Loans, Inc. (07-QS6-A62) (TAC)<br>5.50%   | 04/25/37      | 407,546          | 380,191      |
| Residential Asset Mortgage Products, Inc. (06-RZ3-A3)<br>2.16% (1 mo. USD LIBOR + 0.290%) <sup>(2)</sup>       | 08/25/36      | 850,461          | 850,421      |
| Residential Asset Securitization Trust (05-A15-4A1)<br>6.00%   | 02/25/36      | 1,167,367        | 838,261      |
| Residential Asset Securitization Trust (07-A5-AX) (I/O)<br>6.00% <sup>(3)</sup>                                | 05/25/37      | 2,831,906        | 447,310      |
| Residential Funding Mortgage Securities (06-S9-AV) (I/O)<br>0.32% <sup>(3)(4)</sup>                            | 09/25/36      | 44,325,092       | 406,521      |
| Residential Funding Mortgage Securities II (01-HI3-AI7)<br>7.56%   | 07/25/26      | 25,275           | 25,609       |
| Saxon Asset Securities Trust (07-3-2A4)<br>2.36% (1 mo. USD LIBOR + 0.490%) <sup>(2)</sup>                     | 09/25/47      | 2,926,000        | 2,378,463    |
| Securitized Asset-Backed Receivables LLC Trust (07-NC2-A2C)<br>2.09% (1 mo. USD LIBOR + 0.220%) <sup>(2)</sup> | 01/25/37      | 4,614,000        | 3,223,040    |
| Soundview Home Loan Trust (06-1-A4)<br>2.17% (1 mo. USD LIBOR + 0.300%) <sup>(2)</sup>                         | 02/25/36      | 1,106,871        | 1,132,099    |
| Structured Adjustable Rate Mortgage Loan Trust (05-20-1A1)<br>3.77% <sup>(4)</sup>                             | 10/25/35      | 409,401          | 390,221      |
| Structured Adjustable Rate Mortgage Loan Trust (07-9-2A1)<br>3.74% <sup>(4)</sup>                              | 10/25/47      | 515,683          | 462,191      |

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|   |          |           |           |
|---|----------|-----------|-----------|
| Structured Asset Investment Loan Trust (05-3-M2)<br>2.53% (1 mo. USD LIBOR + 0.660%) <sup>(2)</sup>                 | 04/25/35 | 645,831   | 647,946   |
| Structured Asset Securities Corp. (05-WF4-M2)<br>2.30% (1 mo. USD LIBOR + 0.430%) <sup>(2)</sup>                    | 11/25/35 | 485,270   | 487,263   |
| Structured Asset Securities Corp. (06-GEL4-A3)<br>2.17% (1 mo. USD LIBOR + 0.300%) <sup>(1)(2)</sup>                | 10/25/36 | 992,387   | 982,683   |
| WAMU Asset-Backed Certificates (07-HE1-2A3)<br>2.02% (1 mo. USD LIBOR + 0.150%) <sup>(2)</sup>                      | 01/25/37 | 2,333,129 | 1,524,734 |
| Wells Fargo Alternative Loan Trust (07-PA2-2A2) (I/O)<br>4.20% (-1.00 x 1 mo. USD LIBOR + 6.070%) <sup>(2)(3)</sup> | 06/25/37 | 4,980,016 | 626,303   |
| Wells Fargo Home Equity Trust (06-2-A3)<br>2.08% (1 mo. USD LIBOR + 0.210%) <sup>(2)</sup>                          | 01/25/37 | 730,000   | 655,995   |
| Wells Fargo Home Equity Trust (06-2-A4)<br>2.12% (1 mo. USD LIBOR + 0.250%) <sup>(2)</sup>                          | 07/25/36 | 667,763   | 663,961   |
| Wells Fargo Mortgage-Backed Securities Trust (06-AR10-5A1)<br>3.50% <sup>(4)</sup>                                  | 07/25/36 | 507,061   | 513,243   |
| Wells Fargo Mortgage-Backed Securities Trust (07-AR3-A4)<br>4.05% <sup>(4)</sup>                                    | 04/25/37 | 449,974   | 439,768   |
| Wells Fargo Mortgage-Backed Securities Trust (08-1-4A1)<br>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.<br>5.20%     | 10/15/19 | 750,000   | 772,840   |
| Northrop Grumman Corp.<br>3.25%    | 01/15/28 | 435,000   | 416,081   |
| United Technologies Corp.<br>1.78% | 05/04/18 | 1,000,000 | 999,166   |
|                                    |          |           | 2,188,087 |

**Agriculture 0.3%**

|  |          |         |         |
|--|----------|---------|---------|
| BAT International Finance PLC (United Kingdom)<br>1.85% <sup>(1)</sup> | 06/15/18 | 825,000 | 823,851 |
|--|----------|---------|---------|

**Airlines 0.7%**

|   |          |         |         |
|---|----------|---------|---------|
| America West Airlines, Inc. Pass-Through Certificates, (01-1) (EETC)<br>7.10%   | 10/02/22 | 289,179 | 311,041 |
| Continental Airlines, Inc. Pass-Through Certificates, (00-2-A1) (EETC)<br>7.71% | 10/02/22 | 484,106 | 510,566 |
| Delta Air Lines, Inc. Pass-Through Certificates (02-1G1) (EETC)<br>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% <sup>(4)</sup>  | 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        |
|---|---------------|------------------|--------------|
| <b>Banks (Continued)</b>                  |               |                  |              |
| 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.<br>2.40% | 01/15/20 | 850,000 | 842,874    |
|                                |          |         | 28,837,359 |

**Beverages 0.2%**

|   |          |         |         |
|---|----------|---------|---------|
| Anheuser-Busch InBev Finance, Inc.<br>4.90% | 02/01/46 | 469,000 | 504,841 |
|---|----------|---------|---------|

**Biotechnology 0.5%**

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

**Chemicals 0.2%**

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

**Commercial Services 0.1%**

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

**Computers 0.1%**

|                      |          |         |         |
|----------------------|----------|---------|---------|
| Apple, Inc.<br>3.00% | 11/13/27 | 400,000 | 383,573 |
|----------------------|----------|---------|---------|

**Cosmetics/Personal Care 0.1%**

|   |          |         |         |
|---|----------|---------|---------|
| First Quality Finance Co., Inc.<br>5.00% <sup>(1)</sup> | 07/01/25 | 294,000 | 282,240 |
|---|----------|---------|---------|

**Diversified Financial Services 0.5%**

|  |          |         |         |
|--|----------|---------|---------|
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust (Ireland)<br>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% <sup>(1)</sup>          |          |         |           |
| Raymond James Financial, Inc. |          |         |           |
| 5.63%                         | 04/01/24 | 650,000 | 719,185   |
|                               |          |         | 1,280,498 |

**Electric 0.5%**

|                                      |          |         |           |
|--------------------------------------|----------|---------|-----------|
| FirstEnergy Transmission LLC         |          |         |           |
| 4.35% <sup>(1)</sup>                 | 01/15/25 | 750,000 | 771,842   |
| NextEra Energy Operating Partners LP |          |         |           |
| 4.50% <sup>(1)</sup>                 | 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% <sup>(1)</sup>                    | 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% <sup>(1)</sup>  | 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% <sup>(1)</sup>    | 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<br>Date | Principal<br>Amount | Value      |
|---|------------------|---------------------|------------|
| <b>Food 0.9%</b>  |                  |                     |            |
| Conagra Brands, Inc.<br>2.20% (3 mo. USD LIBOR + 0.500%)(4) | 10/09/20         | \$ 650,000          | \$ 650,708 |
| Kraft Heinz Foods Co.<br>3.00%                              | 06/01/26         | 400,000             | 369,872    |
| 6.38%   | 07/15/28         | 210,000             | 243,444    |
| Lamb Weston Holdings, Inc.<br>4.63%(1)                      | 11/01/24         | 120,000             | 119,550    |
| Mondelez International Holdings Netherlands BV<br>1.63%(1)  | 10/28/19         | 900,000             | 881,419    |
| Post Holdings, Inc.<br>5.63%(1)                             | 01/15/28         | 154,000             | 147,648    |
| 5.75%(1)  | 03/01/27         | 130,000             | 129,675    |
|   |                  |                     | 2,542,316  |
| <b>Forest Products &amp; Paper 0.3%</b>                     |                  |                     |            |
| Georgia-Pacific LLC<br>2.54%(1)                             | 11/15/19         | 800,000             | 794,469    |
| <b>Healthcare-Products 0.1%</b>                             |                  |                     |            |
| Hill-Rom Holdings, Inc.<br>5.75%(1)                         | 09/01/23         | 130,000             | 135,037    |
| Hologic, Inc.<br>4.63%(1)                                   | 02/01/28         | 70,000              | 67,113     |
|   |                  |                     | 202,150    |
| <b>Healthcare-Services 1.8%</b>                             |                  |                     |            |
| Anthem, Inc.<br>3.65%                                       | 12/01/27         | 430,000             | 415,695    |
| Centene Corp.<br>4.75%                                      | 01/15/25         | 270,000             | 263,925    |
| CHS / Community Health Systems, Inc.<br>6.25%               | 03/31/23         | 150,000             | 138,938    |
| Cigna Corp.<br>3.05%  | 10/15/27         | 430,000             | 393,086    |
| DaVita, Inc.<br>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.<br>6.50% <sup>(1)</sup> | 09/15/18 | 700,000 | 710,586 |
| HCA, Inc.<br>4.75%  | 05/01/23 | 300,000 | 303,750 |
| 5.00%   | 03/15/24 | 350,000 | 354,375 |
| Humana, Inc.<br>2.90%   | 12/15/22 | 435,000 | 425,616 |
| Molina Healthcare, Inc.<br>4.88% <sup>(1)</sup>                 | 06/15/25 | 140,000 | 131,250 |
| 5.38%   | 11/15/22 | 50,000  | 49,625  |
| MPH Acquisition Holdings LLC<br>7.13% <sup>(1)</sup>            | 06/01/24 | 130,000 | 134,550 |
| NYU Hospitals Center<br>4.43%                                   | 07/01/42 | 700,000 | 728,670 |
| SP Finco LLC<br>6.75% <sup>(1)</sup>                            | 07/01/25 | 90,000  | 87,750  |
| Tenet Healthcare Corp.<br>4.63% <sup>(1)</sup>                  | 07/15/24 | 114,000 | 110,010 |
| 4.75%   | 06/01/20 | 50,000  | 50,500  |
| Universal Health Services, Inc.<br>3.75% <sup>(1)</sup>         | 08/01/19 | 500,000 | 500,313 |
| WellCare Health Plans, Inc.<br>5.25%                            | 04/01/25 | 115,000 | 115,719 |

5,052,200

**Household Products/Wares 0.1%**

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

382,567

**Insurance 0.8%**

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

2,251,766

**Internet 0.1%**

|   |          |         |         |
|---|----------|---------|---------|
| Zayo Group LLC / Zayo Capital, Inc.<br>5.75% <sup>(1)</sup> | 01/15/27 | 140,000 | 137,200 |
|---|----------|---------|---------|



**Machinery-Diversified 0.1%**

|   |          |         |         |
|---|----------|---------|---------|
| Titan Acquisition, Ltd. / Titan Co-Borrower LLC<br>7.75% <sup>(1)</sup> | 04/15/26 | 140,000 | 139,559 |
|---|----------|---------|---------|

**Media 0.7%**

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

1,813,495

**Miscellaneous Manufacturers 0.6%**

|   |          |           |           |
|---|----------|-----------|-----------|
| General Electric Capital Corp.<br>2.32% (3 mo. USD LIBOR + 0.480%) <sup>(2)</sup> | 08/15/36 | 2,000,000 | 1,702,420 |
|---|----------|-----------|-----------|

**Oil & Gas 0.3%**

|  |          |         |         |
|--|----------|---------|---------|
| Antero Resources Corp.<br>5.13%  | 12/01/22 | 40,000  | 40,550  |
| Centennial Resource Production LLC<br>5.38% <sup>(1)</sup>               | 01/15/26 | 130,000 | 127,887 |
| CrownRock LP / CrownRock Finance, Inc.<br>5.63% <sup>(1)</sup>           | 10/15/25 | 145,000 | 143,369 |
| Diamondback Energy, Inc.<br>4.75%  | 11/01/24 | 73,000  | 72,544  |
| Endeavor Energy Resources LP / EER Finance, Inc.<br>5.50% <sup>(1)</sup> | 01/30/26 | 140,000 | 139,650 |
| Gulfport Energy Corp.<br>6.38%   | 05/15/25 | 35,000  | 33,644  |
| Newfield Exploration Co.<br>5.63%  | 07/01/24 | 55,000  | 58,163  |
| 5.75%  | 01/30/22 | 135,000 | 141,750 |
| Parsley Energy LLC / Parsley Finance Corp.<br>5.25% <sup>(1)</sup>       | 08/15/25 | 130,000 | 129,512 |
| 5.63% <sup>(1)</sup>   | 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      |
|---|---------------|------------------|------------|
| <b>Oil &amp; Gas Services 0.1%</b>  |               |                  |            |
| Transocean Proteus, Ltd.<br>6.25% <sup>(1)</sup>  | 12/01/24      | \$ 175,500       | \$ 179,229 |
| USA Compression Partners LP / USA Compression Finance Corp.<br>6.88% <sup>(1)</sup>                           | 04/01/26      | 142,000          | 144,485    |
|   |               |                  | 323,714    |
| <b>Packaging &amp; Containers 0.6%</b>  |               |                  |            |
| Amcors Finance USA, Inc.<br>3.63% <sup>(1)</sup>  | 04/28/26      | 400,000          | 384,670    |
| Ardagh Packaging Finance PLC / Ardagh Holdings USA, Inc. (Ireland)<br>4.63% <sup>(1)</sup>                    | 05/15/23      | 300,000          | 301,890    |
| Ball Corp.<br>4.88%   | 03/15/26      | 90,000           | 90,459     |
| Crown Americas LLC / Crown Americas Capital Corp. V<br>4.25%  | 09/30/26      | 200,000          | 185,500    |
| Graphic Packaging International, Inc.<br>4.13%  | 08/15/24      | 280,000          | 276,500    |
| OI European Group BV (Netherlands)<br>4.00% <sup>(1)</sup>  | 03/15/23      | 150,000          | 143,250    |
| Reynolds Group Issuer, Inc. / Reynolds Group Issuer LLC / Reynolds<br>Group Issuer S.A. (Luxembourg)<br>5.75% | 10/15/20      | 397,334          | 402,301    |
|   |               |                  | 1,784,570  |
| <b>Pharmaceuticals 1.3%</b>   |               |                  |            |
| Actavis Funding SCS (Luxembourg)<br>3.80%   | 03/15/25      | 500,000          | 491,935    |
| AstraZeneca PLC (United Kingdom)<br>3.13%   | 06/12/27      | 417,000          | 400,674    |
| CVS Health Corp. 2.25%  | 08/12/19      | 750,000          | 742,744    |
|   | 03/25/48      | 705,000          | 744,412    |
| Shire Acquisitions Investments Ireland DAC (Ireland)<br>1.90%   | 09/23/19      | 500,000          | 491,925    |
| Teva Pharmaceutical Finance IV LLC (Israel)<br>2.25%  | 03/18/20      | 300,000          | 285,354    |
| Valeant Pharmaceuticals International, Inc. (Canada)<br>5.50% <sup>(1)</sup>                                  | 11/01/25      | 124,000          | 121,179    |
| 5.88% <sup>(1)</sup>  | 05/15/23      | 11,000           | 9,776      |

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|                      |          |         |           |
|----------------------|----------|---------|-----------|
| 6.13% <sup>(1)</sup> | 04/15/25 | 420,000 | 363,300   |
| 9.25% <sup>(1)</sup> | 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% <sup>(1)</sup>                                | 11/15/23 | 500,000 | 535,586   |
| NGPL PipeCo LLC                                     |          |         |           |
| 4.38% <sup>(1)</sup>                                | 08/15/22 | 190,000 | 189,525   |
| Pipeline Funding Co. LLC                            |          |         |           |
| 7.50% <sup>(1)</sup>                                | 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% <sup>(1)</sup>                                | 04/15/20 | 255,000 | 265,203   |
| 6.00% <sup>(1)</sup>                                | 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% <sup>(1)</sup>                                | 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<br>2.95%  | 07/01/22 | 710,000   | 694,123   |
| MGM Growth Properties Operating Partnership LP / MGP Finance<br>Co-Issuer, Inc.<br>5.63%    | 05/01/24 | 135,000   | 139,725   |
| Piedmont Operating Partnership LP<br>3.40%  | 06/01/23 | 425,000   | 415,462   |
| SBA Communications Corp.<br>4.00% <sup>(1)</sup>  | 10/01/22 | 344,000   | 331,100   |
| SL Green Realty Corp.<br>5.00%  | 08/15/18 | 950,000   | 954,153   |
| Ventas Realty LP / Ventas Capital Corp.<br>2.70%  | 04/01/20 | 750,000   | 744,237   |
| VEREIT Operating Partnership LP<br>3.00%  | 02/06/19 | 280,000   | 280,007   |
| WEA Finance LLC / Westfield UK & Europe Finance PLC<br>2.70% <sup>(1)</sup>                 | 09/17/19 | 650,000   | 647,052   |
| Welltower, Inc.<br>4.13%  | 04/01/19 | 1,000,000 | 1,010,850 |
|   |          |           | 9,330,470 |
| <b>Retail 0.5%</b>  |          |           |           |
| 1011778 BC ULC / New Red Finance, Inc. (Canada)<br>4.25% <sup>(1)</sup>                     | 05/15/24 | 230,000   | 220,570   |
| Cumberland Farms, Inc.<br>6.75% <sup>(1)</sup>  | 05/01/25 | 175,000   | 182,656   |
| KFC Holding Co. / Pizza Hut Holdings LLC / Taco Bell of America LLC<br>5.00% <sup>(1)</sup> | 06/01/24 | 50,000    | 49,813    |
| Rite Aid Corp.<br>6.13% <sup>(1)</sup>  | 04/01/23 | 80,000    | 80,900    |
| Walgreens Boots Alliance, Inc.<br>3.45%   | 06/01/26 | 755,000   | 714,653   |
| 4.80%   | 11/18/44 | 225,000   | 222,663   |
|   |          |           | 1,471,255 |
| <b>Semiconductors 0.3%</b>  |          |           |           |
| Broadcom Corp. / Broadcom Cayman Finance, Ltd.<br>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      |
|--|---------------|------------------|------------|
| <b>Semiconductors (Continued)</b>  |               |                  |            |
| NXP BV / NXP Funding LLC (Netherlands)   |               |                  |            |
| 4.13% <sup>(1)</sup>   | 06/01/21      | \$ 200,000       | \$ 202,500 |
|  |               |                  | 769,728    |
| <b>Software 0.1%</b>   |               |                  |            |
| Change Healthcare Holdings LLC / Change Healthcare Finance, Inc.                   |               |                  |            |
| 5.75% <sup>(1)</sup>   | 03/01/25      | 82,000           | 81,461     |
| First Data Corp.   |               |                  |            |
| 5.00% <sup>(1)</sup>   | 01/15/24      | 181,000          | 181,679    |
| MSCI, Inc.   |               |                  |            |
| 4.75% <sup>(1)</sup>   | 08/01/26      | 67,000           | 66,581     |
|  |               |                  | 329,721    |
| <b>Telecommunications 2.1%</b>   |               |                  |            |
| 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% <sup>(1)</sup>   | 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    |
| SoftBank Group Corp. (Japan)   |               |                  |            |
| 4.50% <sup>(1)</sup>   | 04/15/20      | 200,000          | 204,710    |
| Sprint Communications, Inc.  |               |                  |            |
| 9.00% <sup>(1)</sup>   | 11/15/18      | 443,000          | 459,336    |
| Sprint Corp.   |               |                  |            |
| 7.63%  | 03/01/26      | 100,000          | 98,000     |
| Sprint Spectrum Co. LLC / Sprint Spectrum Co. II LLC / Sprint Spectrum Co. III LLC |               |                  |            |
|  | 03/20/25      | 565,000          | 568,531    |

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|   |          |         |                   |
|---|----------|---------|-------------------|
| 4.74% <sup>(1)</sup>                              |          |         |                   |
| T-Mobile USA, Inc.                                |          |         |                   |
| 4.50%   | 02/01/26 | 113,000 | 108,339           |
| 4.75%   | 02/01/28 | 170,000 | 163,633           |
| 6.63%   | 04/01/23 | 400,000 | 414,240           |
| Verizon Communications, Inc.                      |          |         |                   |
| 4.52%   | 09/15/48 | 400,000 | 386,979           |
| 5.01%   | 04/15/49 | 583,000 | 602,549           |
| 5.25%   | 03/16/37 | 420,000 | 452,074           |
|   |          |         | 5,755,641         |
| <b>Total Corporate Bonds (Cost: \$87,615,004)</b> |          |         | <b>86,779,707</b> |

**MUNICIPAL BONDS 2.4%**

|   |          |           |                  |
|---|----------|-----------|------------------|
| Alabama Economic Settlement Authority, Revenue Bond                                   |          |           |                  |
| 4.26%   | 09/15/32 | 705,000   | 735,456          |
| City of New York, New York, Build America Bonds                                       |          |           |                  |
| 6.65%   | 12/01/31 | 1,000,000 | 1,094,910        |
| Florida s Turnpike Enterprise, Build America Bonds                                    |          |           |                  |
| 6.80%   | 07/01/39 | 460,000   | 483,548          |
| Metropolitan Water District of Southern California, Build America Bonds               |          |           |                  |
| 6.54%   | 07/01/39 | 500,000   | 524,005          |
| New York City Transitional Finance Authority Future Tax Secured Revenue, Revenue Bond |          |           |                  |
| 5.01%   | 08/01/27 | 800,000   | 900,096          |
| New York City Water and Sewer System, Build America Bonds                             |          |           |                  |
| 6.49%   | 06/15/42 | 800,000   | 863,152          |
| New York State Dormitory Authority, Revenue Bond                                      |          |           |                  |
| 5.29%   | 03/15/33 | 1,000,000 | 1,136,900        |
| State of California, General Obligation   |          |           |                  |
| 7.95%   | 03/01/36 | 1,000,000 | 1,095,370        |
| <b>Total Municipal Bonds(Cost: \$7,111,745)</b>                                       |          |           | <b>6,833,437</b> |

**Total Fixed Income Securities (Cost: \$257,983,492)** 270,486,235

**Security**

**Shares**

**MONEY MARKET INVESTMENTS 0.6%**

|   |  |           |           |
|---|--|-----------|-----------|
| State Street Institutional U.S. Government Money Market Fund Premier Class, |  |           |           |
| 1.58% <sup>(8)</sup>  |  | 1,641,258 | 1,641,258 |

|  |                      |                         |                |
|--|----------------------|-------------------------|----------------|
| <b>Total Money Market Investments (Cost: \$1,641,258)</b>  |                      |                         | 1,641,258      |
| <b>Issues</b>  | <b>Maturity Date</b> | <b>Principal Amount</b> |                |
| <b>SHORT TERM INVESTMENTS 3.6%</b>                         |                      |                         |                |
| <b>U.S. TREASURY SECURITIES 3.6%</b>                       |                      |                         |                |
| U.S. Treasury Bill   |                      |                         |                |
| 1.34% <sup>(9)</sup>                                       | 04/19/18             | 3,420,000               | 3,417,369      |
| 1.38% <sup>(9)</sup>                                       | 04/26/18             | 1,305,000               | 1,303,617      |
| 1.40% <sup>(9)</sup>                                       | 07/12/18             | 1,690,000               | 1,681,770      |
| 1.60% <sup>(9)(10)</sup>                                   | 06/14/18             | 350,000                 | 348,827        |
| 1.70% <sup>(9)</sup>                                       | 07/05/18             | 738,000                 | 734,714        |
| 1.70% <sup>(9)</sup>                                       | 07/26/18             | 2,718,000               | 2,702,747      |
| <b>Total U.S. Treasury Securities (Cost: \$10,189,044)</b> |                      |                         | 10,189,044     |
| <b>Total Short Term Investments (Cost: \$10,189,044)</b>   |                      |                         | 10,189,044     |
| <b>TOTAL INVESTMENTS (101.0%) (Cost: \$269,813,794)</b>    |                      |                         | 282,316,537    |
| <b>LIABILITIES IN EXCESS OF OTHER ASSETS (-1.0%)</b>       |                      |                         | (2,857,034)    |
| <b>NET ASSETS (100.0%)</b>                                 |                      |                         | \$ 279,459,503 |

See accompanying Notes to Schedule of Investments.



## TCW Strategic Income Fund, Inc.

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

Futures Contracts Exchange Traded  
Number of

| Contracts   | Type                               | Expiration Date | Notional Contract Value | Market Value | Net Unrealized Appreciation (Depreciation) |
|-------------|------------------------------------|-----------------|-------------------------|--------------|--|
| <b>BUY</b>  |                                    |                 |                         |              |  |
| 32          | S&P 500 E-Mini Index Futures       | 06/15/18        | \$ 4,436,541            | \$ 4,228,800 | \$ (207,741)                               |
| 3           | 10-Year U.S. Treasury Note Futures | 06/20/18        | 382,248                 | 389,578      | 7,330                                      |
|             |                                    |                 | \$ 4,818,789            | \$ 4,618,378 | \$ (200,411)                               |
| <b>SELL</b> |                                    |                 |                         |              |  |
| 8           | 2-Year U.S. Treasury Note Futures  | 06/29/18        | \$ 1,700,265            | \$ 1,700,875 | \$ (610)                                   |
| 24          | U.S. Ultra Long Bond Futures       | 06/20/18        | 3,725,669               | 3,851,250    | (125,581)                                  |
|             |                                    |                 | \$ 5,425,934            | \$ 5,552,125 | \$ (126,191)                               |

## Notes to Schedule of Investments:

- (1) Security exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities may be resold, normally only to qualified institutional buyers. At March 31, 2018, the value of these securities amounted to \$64,384,654 or 23.0% of net assets. These securities are determined to be liquid by the Advisor, unless otherwise noted, under procedures established by and under the general supervision of the Fund's Board of Directors.
  - (2) Floating or variable rate security. The interest shown reflects the rate in effect at March 31, 2018.
  - (3) For fair value measurement disclosure purposes, security is categorized as Level 3.
  - (4) Variable rate security. Interest rate disclosed is as of the most recent information available. Certain variable rate securities are not based on a published reference rate and spread but are determined by the issuer or agent and are based on current market conditions. These securities do not indicate a reference rate and spread in their description above.
  - (5) Security is not accruing interest.
  - (6) Restricted security (Note 2).
  - (7) A portion of the principal balance has been written-off during the period due to defaults in the underlying loans. Cost basis has been adjusted.
  - (8) Rate disclosed is the 7-day net yield as of March 31, 2018.
  - (9) Rate shown represents yield-to-maturity.
  - (10) All or a portion of this security is held as collateral for open futures contracts.
- ABS - Asset-Backed Securities.  
ACES - Alternative Credit Enhancement Securities.  
CLO - Collateralized Loan Obligation.  
EETC - Enhanced Equipment Trust Certificate.  
I/F - Inverse Floating rate security whose interest rate moves in the opposite direction of prevailing interest rates.  
I/O - Interest Only Security.  
PAC - Planned Amortization Class.

TAC - Target Amortization Class.

See accompanying Notes to Schedule of Investments.

**TCW Strategic Income Fund, Inc.**

Investments by Industry (Unaudited)

March 31, 2018

| <b>Industry</b>                                   | <b>Percentage of<br/>Net Assets</b> |
|---|-------------------------------------|
| Residential Mortgage-Backed Securities Non-Agency | 44.5%                               |
| Asset-Backed Securities                           | 11.4                                |
| Banks   | 10.3                                |
| Commercial Mortgage-Backed Securities Non-Agency  | 3.9                                 |
| REIT  | 3.3                                 |
| Commercial Mortgage-Backed Securities Agency      | 2.5                                 |
| Municipal Bonds                                   | 2.4                                 |
| Telecommunications                                | 2.1                                 |
| Healthcare-Services                               | 1.8                                 |
| Pipelines   | 1.6                                 |
| Pharmaceuticals                                   | 1.3                                 |
| Residential Mortgage-Backed Securities Agency     | 1.0                                 |
| Food  | 0.9                                 |
| Aerospace/Defense                                 | 0.8                                 |
| Insurance   | 0.8                                 |
| Airlines  | 0.7                                 |
| Media   | 0.7                                 |
| Auto Manufacturers                                | 0.6                                 |
| Miscellaneous Manufacturers                       | 0.6                                 |
| Packaging & Containers                            | 0.6                                 |
| Biotechnology                                     | 0.5                                 |
| Diversified Financial Services                    | 0.5                                 |
| Electric  | 0.5                                 |
| Retail  | 0.5                                 |
| Agriculture                                       | 0.3                                 |
| Engineering & Construction                        | 0.3                                 |
| Forest Products & Paper                           | 0.3                                 |
| Oil & Gas   | 0.3                                 |
| Semiconductors                                    | 0.3                                 |
| Beverages   | 0.2                                 |
| Chemicals   | 0.2                                 |
| Commercial Services                               | 0.1                                 |
| Computers   | 0.1                                 |
| Cosmetics/Personal Care                           | 0.1                                 |
| Entertainment                                     | 0.1                                 |
| Environmental Control                             | 0.1                                 |
| Healthcare-Products                               | 0.1                                 |
| Household Products/Wares                          | 0.1                                 |
| Internet  | 0.1                                 |
| Machinery-Diversified                             | 0.1                                 |
| Oil & Gas Services                                | 0.1                                 |

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|                          |        |
|--------------------------|--------|
| Software                 | 0.1    |
| Auto Parts & Equipment   | 0.0*   |
| Money Market Investments | 0.6    |
| Short-Term Investments   | 3.6    |
| Total                    | 101.0% |

\* Value rounds to less than 0.1% of net assets.  
See accompanying notes to Schedule of Investments.

## TCW Strategic Income Fund, Inc.

Fair Valuation Summary (Unaudited)

March 31, 2018

The following is a summary of the fair valuations according to the inputs used as of March 31, 2018 in valuing the Fund's investments:

| Description                                       | Quoted Prices in<br>Active Markets for |   |   | Total          |
|---|--|---|---|----------------|
|   | Identical<br>Assets<br>(Level 1)       | Other Significant<br>Observable Inputs<br>(Level 2) | Significant<br>Unobservable Inputs<br>(Level 3) |                |
| <b>Fixed Income Securities</b>                    |  |   |   |                |
| Asset-Backed Securities                           | \$                                     | \$ 31,340,843                                       | \$ 473,170                                      | \$ 31,814,013  |
| <b>Mortgage-Backed Securities</b>                 |  |   |   |                |
| Commercial Mortgage-Backed Securities Agency      |  | 6,960,780   |   | 6,960,780      |
| Commercial Mortgage-Backed Securities Non-Agency  |  | 6,817,083   | 4,156,090                                       | 10,973,173     |
| Residential Mortgage-Backed Securities Agency     |  | 2,739,848   |   | 2,739,848      |
| Residential Mortgage-Backed Securities Non-Agency |  | 120,919,343   | 3,465,934                                       | 124,385,277    |
| Total Mortgage-Backed Securities                  |  | 137,437,054   | 7,622,024                                       | 145,059,078    |
| Corporate Bonds*                                  |  | 86,779,707  |   | 86,779,707     |
| Municipal Bonds                                   |  | 6,833,437   |   | 6,833,437      |
| Total Fixed Income Securities                     |  | 262,391,041   | 8,095,194                                       | 270,486,235    |
| Money Market Investments                          | 1,641,258                              |   |   | 1,641,258      |
| Short-Term Investments                            | 10,189,044                             |   |   | 10,189,044     |
| Total Investments                                 | 11,830,302                             | 262,391,041   | 8,095,194                                       | 282,316,537    |
| <b>Asset Derivatives</b>                          |  |   |   |                |
| Futures   |  |   |   |                |
| Interest Rate Risk                                | 7,330                                  |   |   | 7,330          |
| Total   | \$ 11,837,632                          | \$ 262,391,041                                      | \$ 8,095,194                                    | \$ 282,323,867 |
| <b>Liability Derivatives</b>                      |  |   |   |                |
| Futures   |  |   |   |                |
| Equity Risk                                       | \$ (207,741)                           | \$  | \$  | \$ (207,741)   |
| Interest Rate Risk                                | (126,191)                              |   |   | (126,191)      |
| Total   | \$ (333,932)                           | \$  | \$  | \$ (333,932)   |

\* See Schedule of Investments for corresponding industries.  
See accompanying Notes to Schedule of Investments.

**Notes to Schedule of Investments (Unaudited)****March 31, 2018****Note 1 Security Valuation**

Securities traded on national exchanges are valued at the last reported sales price. Securities traded on the NASDAQ Stock Market ( NASDAQ ) are valued using the NASDAQ Official Closing Price, which may not be the last reported sales price. Other securities, including short-term investments and forward currency contracts, which are traded over-the-counter ( OTC ) are valued, at the mean of the current bid and asked prices as furnished by independent pricing services or by dealer quotations. Futures contracts are valued at the official settlement price of the exchange where they are traded.

Securities for which market quotations are not readily available, including circumstances under which it is determined by TCW Investment Management Company LLC (the Advisor ) that prices received are not reflective of their market values, are valued by the Advisor s Pricing Committee in accordance with the guidelines established by the Board s Valuation Committee and under the general oversight of the Board.

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

The three-tier hierarchy of inputs is summarized in the three broad levels listed below.

Level 1 quoted prices in active markets for identical investments

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

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

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

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

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

Level 1, Level 2, or Level 3.

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



**Fair Value Measurements:** Descriptions of the valuation techniques applied to the Fund's major categories of assets and liabilities on a recurring basis is as follows:

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

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

*Futures contracts.* Futures contracts are generally valued at the settlement price established at the close of business each day by the exchange on which they are traded. As such, they are categorized in Level 1.

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

*Money market funds.* Money market funds are open-end mutual funds that invest in short-term debt securities. To the extent that these funds are valued based upon the reported net asset value ( NAV ), they are categorized in Level 1 of the fair value hierarchy.

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

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

*Short-term investments.* Short-term investments are valued using market price quotations, and are reflected in Level 2 of the fair value hierarchy.

The summary of the inputs used as of March 31, 2018 is listed after the Investments by Sector or Industry table.

The Fund did not have any transfers in and out of Level 1 and Level 2 of the fair value hierarchy during the period ended March 31, 2018.

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

|  | Asset-Backed<br>Securities | Commercial<br>Mortgage-<br>Backed<br>Securities<br>Non-Agency | Residential<br>Mortgage-Backed<br>Securities<br>Non-<br>Agency | Total        |
|--|----------------------------|---|--|--------------|
| Balance as of December 31, 2017  | \$ 473,172                 | \$ 4,070,594  | \$ 3,906,290   | 8,450,056    |
| Accrued Discounts (Premiums)   |                            | (43,946)  | (160,164)  | (204,110)    |
| Realized Gain (Loss)   |                            |   |  |              |
| Change in Unrealized Appreciation<br>(Depreciation)  | (2)                        | (310,902)   | (280,192)  | (591,096)    |
| Purchases  |                            | 440,344   |  | 440,344      |
| Sales  |                            |   |  |              |
| Transfers in to Level 3 <sup>(1)</sup>   |                            |   |  |              |
| Transfers out of Level 3 <sup>(1)</sup>  |                            |   |  |              |
| Balance as of March 31, 2018   | \$ 473,170                 | \$ 4,156,090  | \$ 3,465,934   | \$ 8,095,194 |
| Change in Unrealized Appreciation<br>(Depreciation) from Investments Still Held at<br>March 31, 2018 | \$ (2)                     | \$ (310,902)  | \$ (280,192)   | \$ (591,096) |

<sup>(1)</sup> The Fund recognizes transfers in and out at the beginning of the period.  
Significant unobservable valuation inputs for Level 3 investments as of March 31, 2018, are as follows:

| Description  | Fair Value<br>at<br>March 31, 2018 | Valuation Techniques* | Unobservable<br>Input | Price or Price<br>Range | Weighted<br>Average<br>Price |
|--|------------------------------------|-----------------------|-----------------------|-------------------------|------------------------------|
| Asset-Backed Securities  | \$ 473,170                         | Third-party Broker    | Broker Quotes         | \$ 35.000 to 37.000     | \$ 36.190                    |
| Commercial<br>Mortgage-Backed<br>Securities-Non-Agency   | \$ 4,156,090                       | Third-party Vendor    | Vendor Prices         | \$ 0.788 to 7.044       | \$ 4.817                     |
| Residential<br>Mortgage-Backed<br>Securities-Non-Agency<br>(Interest Only Collateral<br>Strip Rate Securities) | \$ 1,693,003                       | Third-party Vendor    | Vendor Prices         | \$ 0.702 to 15.795      | \$ 1.633                     |
| Residential<br>Mortgage-Backed<br>Securities-Non-Agency<br>(Interest Only Securities)                          | \$ 1,772,931                       | Third-party Vendor    | Vendor Prices         | \$ 0.626 to 12.844      | \$ 2.389                     |

- \* The valuation technique employed on the Level 3 securities involves the use of third-party broker quotes and vendor prices. The Advisor monitors the effectiveness of third-party brokers and vendor prices using the Advisor's own model and inputs.

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

For the period ended March 31, 2018, the Fund had derivatives and transactions in derivatives, grouped in the following risk categories:

### Asset Derivatives

|                   | <b>Equity<br/>Risk</b> | <b>Interest Rate<br/>Risk</b> | <b>Total</b> |
|-------------------|------------------------|-------------------------------|--------------|
| Futures Contracts | \$                     | \$ 7,330                      | \$ 7,330     |
| Total Value       | \$                     | \$ 7,330                      | \$ 7,330     |

### Liability Derivatives

|                   |              |              |              |
|-------------------|--------------|--------------|--------------|
| Futures Contracts | \$ (207,741) | \$ (126,191) | \$ (333,932) |
| Total Value       | \$ (207,741) | \$ (126,191) | \$ (333,932) |

### Outstanding Contracts<sup>(1)</sup>

|                   |    |    |    |
|-------------------|----|----|----|
| Futures Contracts | 32 | 53 | 85 |
|-------------------|----|----|----|

(1) Amount disclosed represents average number of contracts which are representative of the volume traded for the period ended March 31, 2018.

**Forward Foreign Currency Contracts:** The Fund enters into forward foreign currency contracts as a hedge against fluctuations in foreign exchange rates. Forward foreign currency contracts are marked to market daily and the change in market value is recorded by the Fund as unrealized gains or losses in the Statement of Assets and Liabilities. When a contract is closed or delivery is taken, the Fund records a realized gain or loss equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed. Risks may arise upon entering into these contracts from the potential inability of counterparties to meet the terms of their contracts and from unanticipated movements in the value of the foreign currency relative to the U.S. dollar. There were no outstanding foreign currency forward contracts as of March 31, 2018.

**Futures Contracts:** The Fund seeks to manage a variety of different risks or obtain exposure through the use of futures contracts. The Fund may use index futures to hedge against broad market risks to its portfolio or to gain broad market exposure when it holds uninvested cash or as an inexpensive substitute for cash investments directly in securities or other assets. Securities index futures contracts are contracts to buy or sell units of a securities index at a specified future date at a price agreed upon when the contract is made and are settled in cash. Positions in futures may be closed out only on an exchange or board of trade which provides a secondary market for such futures. Because futures contracts are exchange-traded, they typically have minimal exposure to counterparty risk. Parties to a futures contract are not required to post the entire notional amount of the contract, but rather a small percentage of that amount (by way of margin), both at the time they enter into futures transactions, and then on a daily basis if their positions decline in value; as a result, futures contracts are highly leveraged. Such payments are known as variation

margin and are recorded by the Fund as unrealized gains or losses. Because futures markets are highly leveraged, they can be extremely volatile, and there can be no assurance that the pricing of a futures contract will correlate precisely with the pricing of the asset or index underlying it or the asset or liability of the Fund that is the subject of the hedge. It may not always be possible for the Fund to enter into a closing transaction with respect to a futures contract it has entered into at a favorable time or price. When the Fund enters into a futures transaction, it is subject to the risk that the value of the futures contract will move in a direction unfavorable to it.

When the Fund uses futures contracts for hedging purposes, it is likely that the Fund will have an asset or liability that will offset any loss (or gain) on the transactions, at least in part. When a futures contract is closed, the Fund records a realized gain or loss equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed. During the period ended March 31, 2018, the Fund used S&P 500 Index futures to gain exposure to the equity market. The Fund also utilized treasury and other bond futures to help manage interest rate duration and credit market exposure. Futures contracts outstanding as of March 31, 2018 are listed in the Fund's Schedule of Investments.

**Options:** The Fund may purchase and sell put and call options on securities or indexes to enhance investment performance and/or to protect against changes in market prices.

A call option gives the holder the right to purchase, and obligates the writer to sell, a security at the strike price at anytime before the expiration date. A put option gives the holder the right to sell, and obligates the writer to buy, a security at the exercise price at any time before the expiration date. The Fund may purchase put options to protect portfolio holdings against a decline in market value of a security or securities held by them. The Fund may also purchase a put option hoping to profit from an anticipated decline in the value of the underlying security. If the Fund holds the security underlying the option, the option premium and any transaction costs will reduce any profit the Fund might have realized had it sold the underlying security instead of buying the put option. The Fund may purchase call options to hedge against an increase in the price of securities that the Fund ultimately wants to buy. The Fund may also purchase a call option as a long directional investment hoping to profit from an anticipated increase in the value of the underlying security. In order for a call option to be profitable, the market price of the underlying security must rise sufficiently above the exercise price to cover the premium and transaction costs. These costs will reduce any profit the Fund might have realized had it bought the underlying security at the time it purchased the call option.

The Fund may execute transactions in both listed and OTC options. Listed options involve minimal counterparty risk since listed options are guaranteed against default by the exchange on which they trade. Transactions in certain OTC options may expose the Fund to the risk of default by the counterparty to the transaction. In the event of default by the counterparty to the OTC option transaction, the Fund's maximum amount of loss as purchaser is the premium paid plus any unrealized gain. During the period ended March 31, 2018, the Fund did not purchase or write any option contracts.

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

The Fund may enter into credit default swap transactions as a buyer or seller of credit protection. In a credit default swap, one party provides what is in effect insurance against a default or other adverse credit event affecting an issuer of debt securities (typically referred to as a reference entity). In general, the buyer of credit protection is obligated to pay the protection seller an upfront amount or a periodic stream of payments over the term of the swap. If a credit event occurs, the buyer has the right to deliver to the seller bonds or other obligations of the reference entity (with a value up to the full notional value of the swap), and to receive a payment equal to the par value of the bonds or other obligations. Credit events that would trigger a request that the seller make payment are specific to each credit default swap agreement, but generally include bankruptcy, failure to pay, restructuring, obligation acceleration, obligation default, or repudiation/moratorium. When the Fund buys protection, it may or may not own securities of the reference entity. When the Fund sells protection under a credit default swap, the position may have the effect of creating leverage in the Fund's portfolio through the Fund's indirect long exposure to the issuer or securities on which the swap is written. When the Fund sells protection, it may do so either to earn additional income or to create such a synthetic long position.

During the term of a swap transaction, changes in the value of the swap are recognized as unrealized gains or losses by marking to market to reflect the market value of the swap. When the swap is terminated, the Fund will record a realized gain or loss equal to the difference, if any, between the proceeds from (or cost of) the closing transaction and the Fund's basis in the agreement. Upfront swap premium payments paid or received by the Fund, if any, are recorded within the value of the open swap agreement on the Fund's Statement of Assets and Liabilities and represent payments paid or received upon entering into the swap agreement to compensate for differences between stated terms of the

swap agreement and prevailing market conditions (credit spreads, currency exchange rates, and other relevant factors). These upfront payments are recorded as realized gain or loss on the Fund's Statement of Operations upon termination or maturity of the swap agreement.

During the term of a swap transaction, the periodic net payments can be made for a set period of time or may be triggered by a predetermined credit event. The net periodic payments may be based on a fixed or variable interest rate, the change in market value of a specified security, basket of securities or index, or the return generated by a security. These periodic payments received or made by the Fund are recorded as realized gains and losses, respectively. During the period ended March 31, 2018, the Fund did not enter into such agreements.

**Mortgage-Backed Securities:** The Fund may invest in mortgage pass-through securities which represent interests in pools of mortgages in which payments of both principal and interest on the securities are generally made monthly, in effect passing through monthly payments made by borrowers on the residential or commercial mortgage loans which underlie the securities (net of any fees paid to the issuer or guarantor of the securities). Mortgage pass-through securities differ from other forms of debt securities, which normally provide for periodic payment of interest in fixed amounts with principal payments at maturity or specified call dates. The Fund may also invest in Collateralized Mortgage Obligations ( CMOs ). CMOs are debt obligations collateralized by residential or commercial mortgage loans or residential or commercial mortgage pass-through securities. Interest and principal are generally paid monthly. CMOs may be collateralized by whole mortgage loans or private mortgage pass-through securities but are more typically collateralized by portfolios of mortgage pass-through securities guaranteed by Ginnie Mae, Freddie Mac or Fannie Mae. The issuer of a series of CMOs may elect to be treated for tax purposes as a Real Estate Mortgage Investment Conduit. CMOs are structured into multiple classes, each bearing a different stated maturity. Monthly payment of principal received from the pool of underlying mortgages, including prepayments, is first returned to investors holding the shortest maturity class. Investors holding the longer maturity classes usually receive principal only after shorter classes have been retired. An investor may be partially protected against a sooner than desired return of principal because of the sequential payments. The Fund may invest in stripped MBS. Stripped MBS are usually structured with two classes that receive different proportions of the interest and principal distributions on a pool of mortgage assets. In certain cases, one class will receive all of the interest (the interest only or IO class), while the other class will receive all of the principal (the principal-only or PO class). The yield to maturity on IOs is sensitive to the rate of principal prepayments (including prepayments) on the related underlying mortgage assets, and principal payments may have a material effect on yield to maturity. If the underlying mortgage assets experience greater than anticipated prepayments of principal, the Fund may not fully recoup its initial investment in IOs.

**Repurchase Agreements:** The Fund may enter into repurchase agreements, under the terms of a Master Repurchase Agreement ( MRA ). The MRA permits the Fund, under certain circumstances, including an event of default (such as bankruptcy or insolvency), to offset payables and/or receivables under the MRA with collateral held and/or posted to the counterparty and create one single net payment due to or from the Fund. However, bankruptcy or insolvency laws of a particular jurisdiction may impose restrictions on or prohibitions against such a right of offset in the event of the MRA counterparty's bankruptcy or insolvency. Pursuant to the terms of the MRA, the Fund receives securities as collateral with a market value in excess of the repurchase price. Upon a bankruptcy or insolvency of the MRA counterparty, the Fund recognizes a liability with respect to such excess collateral to reflect the Fund's obligation under bankruptcy law to return the excess to the counterparty. The Fund had no repurchase agreements outstanding as of March 31, 2018.

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



Prior to settlement of these transactions, the value of the subject securities will fluctuate. In addition, because the Fund is not required to pay for when-issued, delayed-delivery or forward commitment securities until the delivery date, they may result in a form of leverage. To guard against this deemed leverage, the Fund monitors the obligations under these transactions and ensures that the Fund has sufficient liquid assets to cover them.

**Security Lending:** The Fund may lend its securities to qualified brokers. The loans must be collateralized at all times primarily with cash although the Fund can accept money market instruments or U.S. government securities with a

market value at least equal to the market value of the securities on loan. As with any extensions of credit, the Fund may bear the risk of delay in recovery or even loss of rights in the collateral if the borrowers of the securities fail financially. The Fund earns additional income for lending its securities by investing the cash collateral in short-term investments. The Fund did not lend any securities during the period ended March 31, 2018.

## Note 2 Restricted Securities

The Fund is permitted to invest in securities that have legal or contractual restrictions on resale. These securities may be sold privately, but are required to be registered before being sold to the public (exemption rules apply). Private placement securities are generally considered to be restricted except for those securities traded between qualified institutional investors under the provisions of Rule 144A of the Securities Act of 1933, as amended (the Securities Act). However, the Fund considers 144A securities to be restricted if those securities have been deemed illiquid by the Advisor. Disposal of these securities may involve time consuming negotiations and expense, and prompt sale at an acceptable price may be difficult. Restricted securities outstanding at March 31, 2018 are listed below:

| Issuer Description   | Acquisition Date    | Acquisition Cost    | Aggregate Value     | Percentage of Net Assets |
|--|---------------------|---------------------|---------------------|--------------------------|
| Citigroup Commercial Mortgage Trust, (12-GC8-XA), 1.814%, due 09/10/45                     | 2/13/2015-2/26/2015 | \$ 357,542          | \$ 223,694          | 0.1%                     |
| JPMorgan Chase Commercial Mortgage Securities Trust, (09-IWST-XA), 1.873%, due 12/05/27    | 3/23/2017           | 546,547             | 351,933             | 0.1%                     |
| JP Morgan Chase Commercial Mortgage Securities Trust, (12-HSBC-XA), 1.431%, due 07/05/2032 | 10/11/2017          | 278,454             | 248,871             | 0.1%                     |
| UBS Commercial Mortgage Trust 2012-C1, (12-C1-XA), 2.271%, due 05/10/45                    | 6/27/2017           | 431,634             | 395,583             | 0.1%                     |
| WFRBS Commercial Mortgage Trust (12-C8-XA) 1.8514 due 08/15/2045                           | 12/22/2017          | 321,828             | 300,096             | 0.1%                     |
|  |                     | <b>\$ 1,936,005</b> | <b>\$ 1,520,177</b> | <b>0.5%</b>              |

**Item 2. Controls and Procedures.**

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

(b) There were no changes in the Registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the Registrant's last fiscal quarter that has materially affected, or is reasonably likely to materially affect, the Registrant's internal control over financial reporting.

**Item 3. Exhibits.**

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

**SIGNATURES**

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) TCW Strategic Income Fund, Inc.

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

David S. DeVito

President and Chief Executive Officer

Date May 9, 2018

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

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

David S. DeVito

President and Chief Executive Officer

Date May 9, 2018

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

Richard M. Villa

Treasurer and Chief Financial Officer

Date May 9, 2018