

TCW STRATEGIC INCOME FUND INC
Form N-Q
May 15, 2012

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

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

Investment Company Act file number 811-4980

TCW Strategic Income Fund, Inc.

(Exact name of registrant as specified in charter)

865 South Figueroa Street, 18th Floor, Los Angeles, CA 90017

(Address of principal executive offices) (Zip code)

George P. Hawley, Esq.

Secretary

865 South Figueroa Street, 18th Floor

Los Angeles, CA 90017

(Name and address of agent for service)

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

Date of fiscal year end: December 31, 2012

Date of reporting period: March 31, 2012

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

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TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2012 (UNAUDITED)

Principal Amount	Fixed Income Securities	Value
	Asset-Backed Securities (12.9% of Net Assets)	
\$ 1,147,833	Aircastle Pass Through Trust, (07-1A-G1), (144A), 0.503%, due 06/14/37 ⁽¹⁾⁽²⁾	\$ 994,669
625,000	Avalon IV Capital, Ltd., (12-1A-C), (144A), 4.387%, due 04/17/23 ⁽¹⁾⁽²⁾	599,375
200,000	Avalon IV Capital, Ltd., (12-1A-SUB), (144A), 0%, due 04/17/23 ⁽²⁾⁽³⁾	180,000
250,000	Axis Equipment Finance Receivables LLC, (12-11-D), 5.5%, due 11/20/15	213,921
275,000	Axis Equipment Finance Receivables LLC, (12-11-E1), 6.25%, due 04/20/16	226,189
425,000	Axis Equipment Finance Receivables LLC, (12-11-E2), 7%, due 03/20/17	320,461
1,062,787	Babcock & Brown Air Funding, Ltd., (07-1A-G1), (144A), 0.542%, due 11/14/33 ⁽¹⁾⁽²⁾	892,742
688,290	Bayview Commercial Asset Trust, (04-3-A1), (144A), 0.612%, due 01/25/35 ⁽¹⁾⁽²⁾	559,533
371,695	Bayview Commercial Asset Trust, (05-2A-A1), (144A), 0.552%, due 08/25/35 ⁽¹⁾⁽²⁾	245,031
1,000,000	Bayview Commercial Asset Trust, (06-SP1-M1), (144A), 0.692%, due 04/25/36 ⁽¹⁾⁽²⁾	682,683
2,200,000	Brazos Higher Education Authority, Inc., (10-1-A2), 1.691%, due 02/25/35 ⁽¹⁾	2,021,702
1,636,327	CIT Education Loan Trust, (07-1-A), (144A), 0.564%, due 03/25/42 ⁽¹⁾⁽²⁾	1,478,198
675,000	EFS Volunteer LLC, (10-1-A2), (144A), 1.41%, due 10/25/35 ⁽¹⁾⁽²⁾	617,443
1,189,153	GE Business Loan Trust, (03-2A-A), (144A), 0.612%, due 11/15/31 ⁽¹⁾⁽²⁾	1,094,235
772,898	GE Business Loan Trust, (04-1-A), (144A), 0.532%, due 05/15/32 ⁽¹⁾⁽²⁾	700,917
702,634	GE Business Loan Trust, (04-1-B), (144A), 0.942%, due 05/15/32 ⁽¹⁾⁽²⁾	553,761
725,171	GE Business Loan Trust, (04-2A-A), (144A), 0.462%, due 12/15/32 ⁽¹⁾⁽²⁾	655,910
1,082,931	GE Business Loan Trust, (05-1A-A3), (144A), 0.492%, due 06/15/33 ⁽¹⁾⁽²⁾	923,510
1,038,271	GE Business Loan Trust, (05-2A-A), (144A), 0.482%, due 11/15/33 ⁽¹⁾⁽²⁾	905,413
208,333	GE SeaCo Finance SRL, (04-1A-A), (144A), 0.542%, due 04/17/19 ⁽¹⁾⁽²⁾	203,821
1,008,333	GE SeaCo Finance SRL, (05-1A-A), (144A), 0.492%, due 11/17/20 ⁽¹⁾⁽²⁾	973,337
818,690	Genesis Funding, Ltd., (06-1A-G1), (144A), 0.482%, due 12/19/32 ⁽¹⁾⁽²⁾	718,351
550,000	Goal Capital Funding Trust, (06-1-B), 0.941%, due 08/25/42 ⁽¹⁾	462,380
1,200,000	Highland Loan Funding V, Ltd., (1A-A2A), (144A), 1.227%, due 08/01/14 ⁽¹⁾⁽²⁾	1,097,940
973,264	Lease Investment Flight Trust, (1-A1), 0.632%, due 07/15/31 ⁽¹⁾	622,889
1,127,676	Lease Investment Flight Trust, (1-A2), 0.672%, due 07/15/31 ⁽¹⁾	716,075
2,200,000	North Carolina State Education Assistance Authority, (11-1-A3), 1.46%, due 10/25/41 ⁽¹⁾	2,035,066
1,750,000	Northstar Education Finance, Inc., (07-1-A3), 0.613%, due 01/29/46 ⁽¹⁾	1,525,621
1,708,316	Peachtree Finance Co. LLC, (144A), (Class A Notes), 4.71%, due 04/15/48 ⁽²⁾	1,769,442
1,500,000	Student Loan Consolidation Center, (02-2-B2), (144A), 1.621%, due 07/01/42 ⁽¹⁾⁽²⁾	1,125,000
571,667	TAL Advantage LLC, (06-1A-NOTE), (144A), 0.432%, due 04/20/21 ⁽¹⁾⁽²⁾	542,765
557,917	TAL Advantage LLC, (10-2A-A), (144A), 4.3%, due 10/20/25 ⁽²⁾	567,291
220,833	TAL Advantage LLC, (11-1A-A), (144A), 4.6%, due 01/20/26 ⁽²⁾	223,606
475,000	Textainer Marine Containers, Ltd., (05-1A-A), (144A), 0.49%, due 05/15/20 ⁽¹⁾⁽²⁾	457,232
809,375	Textainer Marine Containers, Ltd., (11-1A-A), (144A), 4.7%, due 06/15/26 ⁽²⁾	826,880
693,153	Trinity Rail Leasing LP, (06-1A-A1), (144A), 5.9%, due 05/14/36 ⁽²⁾	752,119
437,143	TRIP Rail Holdings LLC, (11-1-SNR), (144A), 8%, due 07/06/14 (Cost \$437,143, Acquired 07/06/11) ⁽²⁾⁽⁴⁾⁽⁵⁾	437,141
641,667	Triton Container Finance LLC, (06-1A-NOTE), (144A), 0.41%, due 11/26/21 ⁽¹⁾⁽²⁾	605,044
373,698	Triton Container Finance LLC, (07-1A-NOTE), (144A), 0.38%, due 02/26/19 ⁽¹⁾⁽²⁾	359,858
700,000	U.S. Education Loan Trust IV LLC, (06-1A-4), (144A), 0.54%, due 03/01/41 ⁽¹⁾⁽²⁾⁽⁶⁾	572,247
2,300,000	U.S. Education Loan Trust LLC, (06-2A-A1), (144A), 0.668%, due 03/01/31 ⁽¹⁾⁽²⁾	2,035,599
	Total Asset-Backed Securities (Cost: \$32,462,454)	32,495,397

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2012 (UNAUDITED) (CONT D)

Principal Amount		Value
	Fixed Income Securities	
	Bank Loans (1.3%)	
	Electric Utilities (0.4%)	
\$ 12,163	Kelson Finance, LLC (Loan Agreement), 7.9%, due 03/08/14 ⁽⁷⁾	\$ 11,905
1,623,499	Mach Gen, LLC (Loan Agreement), 22.6%, due 02/15/15 ⁽⁷⁾	1,110,473
	Total Electric Utilities	1,122,378
	Hotels, Restaurants & Leisure (0.5%)	
1,400,000	Caesars Entertainment Operating Co. (Loan Agreement), 1%, due 01/28/18 ⁽⁷⁾	1,266,563
	Satellite Communications (0.4%)	
992,500	Intelsat Jackson Holdings, Ltd. (Loan Agreement), 6.1%, due 04/02/18 ⁽⁷⁾	998,881
	Total Bank Loans (Cost: \$3,706,831)	3,387,822
	Collateralized Mortgage Obligations (74.9%)	
	Commercial Mortgage-Backed Securities (2.3%)	
615,000	Credit Suisse Mortgage Capital Certificates, (06-C5-A3), 5.311%, due 12/15/39	680,689
1,972,403	DBRR Trust, (11-LC2-AC4), (144A), 4.537%, due 07/12/44 ⁽¹⁾⁽²⁾	1,957,399
1,925,000	Greenwich Capital Commercial Funding Corp., (06-GG7-A4), 5.883%, due 07/10/38 ⁽¹⁾	2,190,359
980,000	Greenwich Capital Commercial Funding Corp., (07-GG9-A4), 5.444%, due 03/10/39	1,082,566
	Total Commercial Mortgage-Backed Securities	5,911,013
	Residential Mortgage-Backed Securities Agency (9.2%)	
625,240	Federal Home Loan Mortgage Corp., (1673-SD), 15.146%, due 02/15/24 (I/F) (PAC) ⁽¹⁾⁽⁸⁾	789,830
1,350,076	Federal Home Loan Mortgage Corp., (1760-ZD), 1.47%, due 02/15/24 ⁽¹⁾⁽⁸⁾	1,368,791
398,282	Federal Home Loan Mortgage Corp., (2990-JK), 21.037%, due 03/15/35 (I/F) ⁽¹⁾	461,125
567,647	Federal Home Loan Mortgage Corp., (3076-ZQ), 5.5%, due 11/15/35 ⁽⁸⁾ (PAC)	580,721
10,804,187	Federal Home Loan Mortgage Corp., (3122-SG), 5.388%, due 03/15/36 (I/O) (I/F) (TAC) (PAC) ⁽¹⁾	1,434,640
244,075	Federal Home Loan Mortgage Corp., (3128-OJ), 0%, due 03/15/36 (P/O) ⁽³⁾⁽⁸⁾	241,299
4,966,959	Federal Home Loan Mortgage Corp., (3239-SI), 6.408%, due 11/15/36 (I/O) (PAC) ⁽¹⁾	673,682
5,507,005	Federal Home Loan Mortgage Corp., (3323-SA), 5.868%, due 05/15/37 (I/O) (I/F) ⁽¹⁾⁽⁸⁾	643,682
3,043,956	Federal Home Loan Mortgage Corp., (3459-JS), 6.008%, due 06/15/38 (I/O) (I/F) ⁽¹⁾	360,430
14,185,470	Federal National Mortgage Association, (04-53-QV), 1.59%, due 02/25/34 (I/O) (I/F) ⁽¹⁾	527,474
272,149	Federal National Mortgage Association, (05-62-BO), 0%, due 07/25/35(3) (P/O) ⁽⁸⁾	264,357
3,057,428	Federal National Mortgage Association, (07-42-SE), 5.868%, due 05/25/37 (I/O) (I/F) ⁽¹⁾	375,106
12,536,059	Federal National Mortgage Association, (07-48-SD), 5.858%, due 05/25/37 (I/O) (I/F) ⁽¹⁾⁽⁸⁾	1,751,131
2,868,143	Federal National Mortgage Association, (09-69-CS), 6.508%, due 09/25/39 (I/O) (I/F) ⁽¹⁾	421,136
4,505,939	Federal National Mortgage Association, (10-112-PI), 6%, due 10/25/40 (I/O) ⁽⁸⁾	821,559
3,880,715	Federal National Mortgage Association, (10-99-NI), 6%, due 09/25/40(I/O)	736,701
3,977,566	Government National Mortgage Association, (05-45-DK), 21.033%, due 06/16/35 (I/F) ⁽¹⁾	5,329,161

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13,067,638	Government National Mortgage Association, (06-35-SA), 6.358%, due 07/20/36 (I/O) (I/F) ⁽¹⁾	2,073,010
22,888,708	Government National Mortgage Association, (06-61-SA), 4.508%, due 11/20/36 (I/O) (I/F) (TAC) ⁽¹⁾	2,157,200
13,044,188	Government National Mortgage Association, (08-58-TS), 6.158%, due 05/20/38 (I/O) (I/F) (TAC) ⁽¹⁾	2,000,521
Total Residential Mortgage-Backed Securities Agency		23,011,556
Residential Mortgage-Backed Securities Non-Agency (63.4%)		
2,500,000	ACE Securities Corp., (06-ASP3-A2C), 0.392%, due 06/25/36 ⁽¹⁾	1,136,482
2,408,683	ACE Securities Corp., (07-ASP1-A2C), 0.502%, due 03/25/37 ⁽¹⁾	1,035,825

See accompanying Notes to Schedule of Investments.

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TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2012 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	Residential Mortgage-Backed Securities Non-Agency (Continued)	
\$ 4,865,417	Adjustable Rate Mortgage Trust, (05-11-2A3), 2.866%, due 02/25/36 ⁽¹⁾⁽⁹⁾	\$ 2,386,985
2,309,666	Adjustable Rate Mortgage Trust, (05-4-6A22), 2.916%, due 08/25/35 ⁽¹⁾	976,805
1,448,209	Adjustable Rate Mortgage Trust, (06-1-2A1), 3.232%, due 03/25/36 ⁽¹⁾	940,336
2,864,120	American Home Mortgage Assets, (05-2-2A1A), 3.052%, due 01/25/36 ⁽¹⁾⁽⁹⁾	1,616,784
3,100,000	Asset-Backed Securities Corp. Home Equity, (07-HE1-A4), 0.382%, due 12/25/36 ⁽¹⁾	1,393,907
1,592,753	BCAP LLC Trust, (10-RR11-3A2), (144A), 2.884%, due 06/27/36 ⁽¹⁾⁽²⁾	1,490,388
1,685,736	BCAP LLC Trust, (11-RR3-1A5), (144A), 4.534%, due 05/27/37 ⁽¹⁾⁽²⁾	1,632,812
2,065,167	BCAP LLC Trust, (11-RR3-5A3), (144A), 4.491%, due 11/27/37 ⁽¹⁾⁽²⁾	1,835,425
1,038,431	BCAP LLC Trust, (11-RR4-1A3), (144A), 3.031%, due 03/26/36 ⁽¹⁾⁽²⁾	969,630
1,399,325	BCAP LLC Trust, (11-RR5-1A3), (144A), 2.753%, due 03/26/37 ⁽¹⁾⁽²⁾	1,259,393
851,437	BCAP LLC Trust, (11-RR5-2A3), (144A), 4.711%, due 06/26/37 ⁽¹⁾⁽²⁾	796,092
2,476,087	Bear Stearns Adjustable Rate Mortgage Trust, (07-4-22A1), 5.589%, due 06/25/47 ⁽¹⁾⁽⁹⁾	1,803,960
1,912,693	Bear Stearns Alternative Loan Trust, (04-8-1A), 0.942%, due 09/25/34 ⁽¹⁾	1,646,795
1,317,180	Bear Stearns Asset-Backed Securities Trust, (06-IM1-A1), 0.472%, due 04/25/36 ⁽¹⁾⁽⁹⁾	534,907
244,219	Centex Home Equity, (05-A-AF5), 5.28%, due 01/25/35 ⁽¹⁾	237,911
3,626,768	Citigroup Mortgage Loan Trust, Inc., (05-8-1A1A), 2.785%, due 10/25/35 ⁽¹⁾	2,642,181
1,613,273	Citigroup Mortgage Loan Trust, Inc., (06-AR6-1A1), 5.922%, due 08/25/36 ⁽¹⁾	1,435,853
3,151,637	CitiMortgage Alternative Loan Trust, (06-A3-1A7), 6%, due 07/25/36	2,396,906
1,743,050	CitiMortgage Alternative Loan Trust, (06-A5-1A8), 6%, due 10/25/36 ⁽⁹⁾	1,242,908
747,985	Conseco Finance Securitizations Corp., (01-4-A4), 7.36%, due 08/01/32	792,900
1,200,000	Countryplace Manufactured Housing Contract Trust, (07-1-A4), (144A), 5.846%, due 07/15/37 ⁽¹⁾⁽²⁾	1,115,645
2,109,329	Countrywide Alternative Loan Trust, (06-36T2-1A4), 5.75%, due 12/25/36 ⁽⁹⁾	1,410,562
1,287,422	Countrywide Alternative Loan Trust, (06-5T2-A3), 6%, due 04/25/36	915,531
2,605,670	Countrywide Alternative Loan Trust, (07-11T1-A21), 6%, due 05/25/37 ⁽⁹⁾	1,575,448
3,399,151	Countrywide Alternative Loan Trust, (07-12T1-A5), 6%, due 06/25/37	2,468,700
4,314,697	Countrywide Alternative Loan Trust, (07-19-1A34), 6%, due 08/25/37	3,101,373
2,871,489	Countrywide Alternative Loan Trust, (07-19-1A4), 6%, due 08/25/37	1,930,551
2,145,597	Countrywide Alternative Loan Trust, (07-9T1-2A3), 6%, due 05/25/37	1,426,498
1,400,771	Countrywide Alternative Loan Trust, (08-2R-3A1), 6%, due 08/25/37	1,125,016
2,114,802	Countrywide Home Loans, (04-HYB4-B1), 2.647%, due 09/20/34 ⁽¹⁾	337,962
114,380,718	Countrywide Home Loans, (06-14-X), 0.314%, due 09/25/36 (I/O) ⁽¹⁾⁽⁴⁾	1,013,608
3,481,066	Countrywide Home Loans, (06-HYB2-1A1), 2.968%, due 04/20/36 ⁽¹⁾⁽⁹⁾	1,696,731
3,245,473	Countrywide Home Loans, (07-J2-2A6), 6%, due 07/25/37 ⁽¹⁾⁽⁹⁾	2,145,544
656,983	Credit Suisse First Boston Mortgage Securities Corp., (04-AR5-11A2), 0.982%, due 06/25/34 ⁽¹⁾	573,396
2,619,286	Credit Suisse First Boston Mortgage Securities Corp., (05-12-1A1), 6.5%, due 01/25/36 ⁽⁹⁾	1,684,279
1,906,855	Credit Suisse Mortgage Capital Certificates, (06-6-1A8), 6%, due 07/25/36 ⁽⁹⁾	1,117,285
26,883,384	Credit Suisse Mortgage Capital Certificates, (06-9-7A2), 6.308%, due 11/25/36 (I/O) (I/F) ⁽¹⁾⁽⁴⁾	7,108,980
1,301,414	Credit-Based Asset Servicing and Securitization LLC, (03-CB3-AF1), 3.379%, due 12/25/32 ⁽¹⁾	1,106,043
1,330,656	Credit-Based Asset Servicing and Securitization LLC, (06-CB1-AF2), 4.647%, due 01/25/36 ⁽¹⁾	757,798
5,294,065	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AB2-A2), 6.16%, due 06/25/36 ⁽¹⁾⁽⁹⁾	3,402,055
2,136,998	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AR6-A6), 0.432%, due 02/25/37 ⁽¹⁾	1,142,670
476,942	Downey Savings & Loan Association Mortgage Loan Trust, (06-AR2-2A1A), 0.442%, due 10/19/36 ⁽¹⁾	310,784
2,500,000	First Franklin Mortgage Loan Asset Backed Certificates, (06-FF18-A2D), 0.452%, due 12/25/37 ⁽¹⁾	1,083,419
1,200,000	Green Tree, (08-MH1-A2), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾	1,324,165
1,210,395	Green Tree, (08-MH1-A3), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾	1,345,467

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2012 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	Residential Mortgage-Backed Securities Non-Agency (Continued)	
\$ 2,500,000	Green Tree Financial Corp., (96-10-M1), 7.24%, due 11/15/28 ⁽¹⁾	\$ 2,711,769
1,200,000	Green Tree Financial Corp., (96-7-M1), 7.7%, due 10/15/27 ⁽¹⁾	1,305,555
1,049,532	Green Tree Financial Corp., (97-3-A5), 7.14%, due 03/15/28 ⁽¹⁾	1,146,787
435,097	Green Tree Financial Corp., (97-3-A7), 7.64%, due 03/15/28 ⁽¹⁾	481,104
875,889	Green Tree Financial Corp., (98-3-A6), 6.76%, due 03/01/30 ⁽¹⁾	949,168
982,176	Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30	990,559
839,884	Green Tree Financial Corp., (98-4-A6), 6.53%, due 04/01/30 ⁽¹⁾	880,500
889,338	Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽¹⁾	929,877
935,000	Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due 12/15/29 ⁽¹⁾	1,009,250
2,781,309	GSAA Home Equity Trust, (06-13-AF6), 6.04%, due 07/25/36 ⁽¹⁾	1,617,459
317,055	GSAA Home Equity Trust, (06-19-A1), 0.332%, due 12/25/36 ⁽¹⁾	138,673
2,850,000	GSAMP Trust, (07-FM2-A2B), 0.332%, due 01/25/37 ⁽¹⁾	997,845
1,604,095	GSC Capital Corp. Mortgage Trust, (06-2-A1), 0.422%, due 05/25/36 ⁽¹⁾⁽⁹⁾	715,327
1,365,640	GSR Mortgage Loan Trust, (05-AR3-6A1), 2.896%, due 05/25/35 ⁽¹⁾	1,044,667
2,734,168	GSR Mortgage Loan Trust, (06-1F-1A5), 29.195%, due 02/25/36 (I/F) (TAC) ⁽¹⁾⁽⁴⁾	3,974,659
233,566	Household Home Equity Loan Trust, (05-2-M1), 0.702%, due 01/20/35 ⁽¹⁾	212,810
7,005,923	Indymac Index Mortgage Loan Trust, (06-AR13-A4X), 4.44%, due 07/25/36 (I/O) ⁽¹⁾⁽⁴⁾	311,644
2,051,125	Indymac Index Mortgage Loan Trust, (07-FLX2-A1C), 0.432%, due 04/25/37 ⁽¹⁾	900,605
765,853	Indymac Manufactured Housing Contract, (98-2-A4), 6.64%, due 08/25/29 ⁽¹⁾	764,740
1,462,805	JP Morgan Alternative Loan Trust, (06-A2-5A1), 5.53%, due 05/25/36 ⁽¹⁾⁽⁹⁾	921,635
2,601,844	JP Morgan Mortgage Trust, (07-S2-1A1), 5%, due 06/25/37	2,015,701
550,000	Lake Country Mortgage Loan Trust, (06-HE1-M5), (144A), 2.242%, due 07/25/34 ⁽¹⁾⁽²⁾	248,589
855,059	Lehman ABS Manufactured Housing Contract Trust, (01-B-A6), 6.467%, due 04/15/40 ⁽¹⁾	924,073
1,964,065	Lehman XS Trust, (07-14H-A211), 0.73%, due 07/25/47 ⁽¹⁾⁽⁹⁾	971,604
1,300,000	Long Beach Mortgage Loan Trust, (04-4-M1), 1.142%, due 10/25/34 ⁽¹⁾	1,058,911
3,500,000	MASTR Adjustable Rate Mortgages Trust, (07-3-22A5), 0.582%, due 05/25/47 ⁽¹⁾	275,686
2,748,922	MASTR Alternative Loans Trust, (07-HF1-4A1), 7%, due 10/25/47 ⁽⁹⁾	1,899,941
2,450,000	Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2C), 0.422%, due 06/25/37 ⁽¹⁾	1,142,323
2,300,000	Merrill Lynch First Franklin Mortgage Loan Trust, (07-5-2A2), 1.242%, due 10/25/37 ⁽¹⁾	1,378,699
1,355,771	Merrill Lynch Mortgage Backed Securities Trust, (07-2-1A1), 2.582%, due 08/25/36 ⁽¹⁾	960,640
733,024	Mid-State Trust, (04-1-B), 8.9%, due 08/15/37	730,929
733,024	Mid-State Trust, (04-1-M1), 6.497%, due 08/15/37	746,093
370,000	Morgan Stanley Capital Inc., (05-HE3-M2), 0.762%, due 07/25/35 ⁽¹⁾	353,902
1,500,000	Morgan Stanley Capital Inc., (05-HE3-M3), 0.772%, due 07/25/35 ⁽¹⁾	1,065,652
1,633,718	Morgan Stanley Capital, Inc., (03-NC6-M1), 1.442%, due 06/25/33 ⁽¹⁾	1,273,541
2,418,735	Morgan Stanley Mortgage Loan Trust, (07-15AR-4A1), 5.185%, due 11/25/37 ⁽¹⁾	1,584,026
1,280,000	New Century Home Equity Loan Trust, (05-3-M1), 0.722%, due 07/25/35 ⁽¹⁾	1,182,636
3,602,708	Nomura Asset Acceptance Corp., (06-AR1-1A), 3.403%, due 02/25/36 ⁽¹⁾⁽⁹⁾	1,846,284
3,295,893	Novastar Home Equity Loan, (06-2-A2C), 0.392%, due 06/25/36 ⁽¹⁾	1,407,958
597,900	Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/22 ⁽¹⁾	446,435
977,706	Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31 ⁽¹⁾	804,308
851,280	Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/24 ⁽¹⁾	811,194
544,716	Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29	556,196
894,859	Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26	876,060
1,001,224	Origen Manufactured Housing, (04-A-M2), 6.64%, due 01/15/35 ⁽¹⁾	1,015,039

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2012 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
Residential Mortgage-Backed Securities Non-Agency (Continued)		
\$ 848,414	Origen Manufactured Housing, (05-A-M1), 5.46%, due 06/15/36 ⁽¹⁾	\$ 863,954
778,397	Origen Manufactured Housing, (06-A-A1), 0.392%, due 11/15/18 ⁽¹⁾	751,266
1,100,000	Park Place Securities, Inc., (05-WCH1-M2), 0.762%, due 01/25/36 ⁽¹⁾	1,020,436
1,200,000	Park Place Securities, Inc., (05-WHQ1-M2), 0.742%, due 03/25/35 ⁽¹⁾	1,070,818
345,524	Residential Accredit Loans, Inc., (05-QA7-M1), 3.091%, due 07/25/35 ⁽¹⁾⁽⁹⁾	3
1,713,394	Residential Accredit Loans, Inc., (06-Q07-2A1), 1.009%, due 09/25/46 ⁽¹⁾	878,661
1,685,861	Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC)	1,263,459
38,553,448	Residential Accredit Loans, Inc., (06-QS11-AV), 0.332%, due 08/25/36 (I/O) ⁽¹⁾⁽⁴⁾	487,693
19,009,252	Residential Accredit Loans, Inc., (06-QS6-1AV), 0.728%, due 06/25/36 (I/O) ⁽¹⁾⁽⁴⁾	557,705
3,739,246	Residential Accredit Loans, Inc., (06-QS8-A3), 6%, due 08/25/36 ⁽⁹⁾	2,360,781
41,780,468	Residential Accredit Loans, Inc., (07-QS2-AV), 0.315%, due 01/25/37 (I/O) ⁽¹⁾⁽⁴⁾	566,201
42,490,254	Residential Accredit Loans, Inc., (07-QS3-AV), 0.32%, due 02/25/37 (I/O) ⁽¹⁾⁽⁴⁾	621,930
1,085,265	Residential Accredit Loans, Inc., (07-QS6-A62), 5.5%, due 04/25/37 (TAC) ⁽⁹⁾	685,576
2,779,000	Residential Asset Securitization Trust, (05-A8CB-A3), 5.5%, due 07/25/35	2,126,241
2,026,504	Residential Asset Securitization Trust, (07-A2-1A1), 6%, due 04/25/37 ⁽⁹⁾	1,588,003
7,396,259	Residential Asset Securitization Trust, (07-A5-AX), 6%, due 05/25/37 (I/O) ⁽⁴⁾	1,099,963
141,275,849	Residential Funding Mortgage Securities, (06-S9-AV), 0.3%, due 09/25/36 (I/O) ⁽¹⁾⁽⁴⁾	1,500,858
610,904	Residential Funding Mortgage Securities II, Inc., (01-HI3-A17), 7.56%, due 07/25/26 ⁽¹⁾	576,483
3,031,650	Securitized Asset Backed Receivables LLC Trust, (07-BR4-A2C), 0.532%, due 05/25/37 ⁽¹⁾	1,100,872
4,767,383	Soundview Home Equity Loan Trust, (06-WF1-A3), 5.655%, due 10/25/36 ⁽¹⁾	2,830,033
1,985,082	Structured Adjustable Rate Mortgage Loan Trust, (05-20-1A1), 5.38%, due 10/25/35 ⁽¹⁾	1,214,166
2,727,849	Structured Adjustable Rate Mortgage Loan Trust, (05-23-3A1), 5.508%, due 01/25/36 ⁽¹⁾	1,929,495
1,312,856	Structured Adjustable Rate Mortgage Loan Trust, (07-9-2A1), 4.894%, due 10/25/47 ⁽¹⁾⁽⁹⁾	745,896
3,400,000	Structured Asset Mortgage Investments, Inc., (06-AR7-A11), 0.541%, due 08/25/36 ⁽¹⁾	777,921
1,521,716	Structured Asset Mortgage Investments, Inc., (07-AR6-A1), 1.659%, due 08/25/47 ⁽¹⁾	900,270
148,677	Terwin Mortgage Trust, (06-17HE-A2A), (144A), 0.322%, due 01/25/38 ⁽¹⁾⁽²⁾⁽⁹⁾	134,427
451,339	UCFC Manufactured Housing Contract, (97-4-A4), 6.995%, due 04/15/29 ⁽¹⁾	465,533
574,172	Vanderbilt Acquisition Loan Trust, (02-1-M1), 7.33%, due 05/07/32 ⁽¹⁾	611,104
1,569,106	Vanderbilt Mortgage Finance, (00-C-ARM), 0.593%, due 10/07/30 ⁽¹⁾	1,209,045
950,923	Vanderbilt Mortgage Finance, (01-A-M1), 7.74%, due 04/07/31 ⁽¹⁾	988,209
581,761	Vanderbilt Mortgage Finance, (01-C-M1), 6.76%, due 01/07/32	593,587
900,000	Vanderbilt Mortgage Finance, (02-C-A5), 7.6%, due 12/07/32	941,952
1,908,201	Washington Mutual Mortgage Pass-Through Certificates, (06-AR9-2A), 1.022%, due 11/25/46 ⁽¹⁾⁽⁹⁾	899,276
1,841,911	Washington Mutual Mortgage Pass-Through Certificates, (07-HY5-2A5), 5.556%, due 05/25/37 ⁽¹⁾	1,195,257
1,645,345	Wells Fargo Mortgage Backed Securities Trust, (06-2-1A4), 18.723%, due 03/25/36 (I/F) ⁽¹⁾⁽⁴⁾	1,941,274
1,854,130	Wells Fargo Mortgage Backed Securities Trust, (06-AR10-5A1), 2.721%, due 07/25/36 ⁽¹⁾	1,420,018
1,942,623	Wells Fargo Mortgage Backed Securities Trust, (07-AR3-A4), 5.764%, due 04/25/37 ⁽¹⁾⁽⁹⁾	1,702,677
2,054,933	Wells Fargo Mortgage Loan Trust, (10-RR4-1A2), (144A), 5.263%, due 12/27/46 ⁽¹⁾⁽²⁾⁽⁹⁾	742,567
	Total Residential Mortgage-Backed Securities Non-Agency	159,369,358
	Total Collateralized Mortgage Obligations (Cost: \$172,612,548)	188,291,927
	Corporate Bonds (20.4%)	
	Airlines (2.0%)	
1,858,554	Continental Airlines, Inc. Pass-Through Certificates, (00-2-A1), 7.707%, due 10/02/22(EETC)	2,042,086

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866,417	Delta Air Lines, Inc. Pass-Through Certificates (02-1G1), 6.718%, due 01/02/23(EETC)	917,320
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See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2012 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	Airlines (Continued)	
\$ 1,250,000	Delta Air Lines, Inc. Pass-Through Certificates, (02-G2), 6.417%, due 01/02/14(EETC)	\$ 1,275,000
870,950	US Airways Group, Inc., Pass-Through Certificates, (10-1A), 6.25%, due 04/22/23(EETC)	905,788
	Total Airlines	5,140,194
	Banks (6.4%)	
700,000	Abbey National Treasury Services PLC (United Kingdom), (144A), 3.875%, due 11/10/14 ⁽²⁾	705,012
1,000,000	Bank of America Corp., 5%, due 05/13/21	1,003,360
2,985,000	Bank of America Corp., 5.625%, due 07/01/20	3,117,086
430,000	Bank of America Corp., 5.625%, due 10/14/16	459,248
1,000,000	Bank of America NA, 0.774%, due 06/15/17 ⁽¹⁾	862,116
1,400,000	Chase Capital III, 1.038%, due 03/01/27 ⁽¹⁾	1,073,429
400,000	Chase Capital VI, 1.172%, due 08/01/28 ⁽¹⁾	310,336
1,500,000	CIT Group, Inc., (144A), 7%, due 05/02/16 ⁽²⁾	1,505,625
2,000,000	Citigroup, Inc., 1.041%, due 08/25/36 ⁽¹⁾	1,342,332
1,250,000	Goldman Sachs Group, Inc. (The), 5.35%, due 01/15/16	1,334,913
975,000	Lloyds TSB Bank PLC (United Kingdom), 4.875%, due 01/21/16	1,012,144
650,000	Lloyds TSB Bank PLC (United Kingdom), (144A), 5.8%, due 01/13/20 ⁽²⁾	668,637
1,500,000	Morgan Stanley, 1.015%, due 10/18/16 ⁽¹⁾	1,291,011
1,300,000	Royal Bank of Scotland PLC (The) (United Kingdom), 3.95%, due 09/21/15	1,316,266
	Total Banks	16,001,515
	Coal (0.2%)	
675,000	Arch Coal, Inc., (144A), 7%, due 06/15/19 ⁽²⁾	629,438
	Diversified Financial Services (2.1%)	
475,000	Cantor Fitzgerald LP, (144A), 6.375%, due 06/26/15 ⁽²⁾	484,313
2,000,000	General Electric Capital Corp., 0.983%, due 08/15/36 ⁽¹⁾	1,473,760
1,400,000	International Lease Finance Corp., (144A), 6.5%, due 09/01/14 ⁽²⁾	1,484,000
1,000,000	JPMorgan Chase Capital XXIII, 1.503%, due 05/15/47 ⁽¹⁾	735,000
300,000	JPMorgan Chase Capital XXVII, 7%, due 11/01/39	305,550
715,000	ZFS Finance USA Trust II, (144A), 6.45%, due 12/15/65 ⁽¹⁾⁽²⁾	715,000
	Total Diversified Financial Services	5,197,623
	Electric (2.9%)	
850,000	AES Corp., 7.75%, due 10/15/15	949,875
2,250,000	Dynegy Roseton/Danskammer Pass Through Trust, Series B, 7.67%, due 11/08/16 ⁽⁶⁾ (EETC)	1,389,375
650,000	Edison Mission Energy, 7%, due 05/15/17	412,750
849,506	Mirant Mid-Atlantic Pass-Through Certificate, Series B, 9.125%, due 06/30/17(EETC)	868,620
1,169,153	Mirant Mid-Atlantic Pass-Through Certificate, Series C, 10.06%, due 12/30/28(EETC)	1,204,228
2,480,000	NRG Energy, Inc., 7.625%, due 01/15/18	2,498,600
	Total Electric	7,323,448

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Engineering & Construction (0.3%)		
700,000	BAA Funding, Ltd., (144A), 4.875%, due 07/15/23 ⁽²⁾	697,456
Gas (2.0%)		
1,535,000	Sabine Pass LNG, LP, 7.5%, due 11/30/16	1,646,287
1,500,000	Sabine Pass LNG, LP, (144A), 7.5%, due 11/30/16 ⁽²⁾	1,548,750

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2012 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	Gas (Continued)	
\$ 2,066,000	Southern Union Co., 3.564%, due 11/01/66 ⁽¹⁾	\$ 1,818,080
	Total Gas	5,013,117
	Healthcare-Services (0.9%)	
492,000	CHS/Community Health Systems, Inc., 8.875%, due 07/15/15	509,835
540,000	CHS/Community Health Systems, Inc., (144A), 8%, due 11/15/19 ⁽²⁾	560,250
1,000,000	HCA, Inc., 8.5%, due 04/15/19	1,111,250
	Total Healthcare-Services	2,181,335
	Real Estate (0.6%)	
1,375,000	Post Apartment Homes, LP, 4.75%, due 10/15/17	1,464,500
	REIT (2.1%)	
1,000,000	HCP, Inc., 6%, due 01/30/17	1,112,476
500,000	HCP, Inc., 6.3%, due 09/15/16	561,628
1,000,000	Health Care REIT, Inc., 4.7%, due 09/15/17	1,050,568
700,000	Healthcare Realty Trust, Inc., 5.75%, due 01/15/21	719,186
700,000	Healthcare Realty Trust, Inc., 6.5%, due 01/17/17	768,940
950,000	SL Green Realty Corp., 5%, due 08/15/18	968,133
	Total REIT	5,180,931
	Telecommunications (0.5%)	
650,000	iPCS, Inc., 3.797%, due 05/01/14 ⁽¹⁾	614,250
790,000	Nextel Communications, Inc., Series C, 5.95%, due 03/15/14	791,481
	Total Telecommunications	1,405,731
	Trucking & Leasing (0.4%)	
904,000	AWAS Aviation Capital, Ltd., (144A), 7%, due 10/17/16 ⁽²⁾	946,940
	Total Corporate Bonds (Cost: \$50,225,051)	51,182,228
	Municipal Bonds (0.5%)	
600,000	Illinois State Build America Bonds, 6.63%, due 02/01/35	657,066
650,000	Illinois State General Obligation Bond, 5.665%, due 03/01/18	709,637
	Total Municipal Bonds (Cost: \$1,245,206)	1,366,703

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Total Fixed Income Securities (Cost: \$ 260,252,090) (110.0%) 276,724,077

Convertible Securities

Convertible Corporate Bonds (1.1%)

Commercial Services (0.4%)

907,000	Euronet Worldwide, Inc., 3.5%, due 10/15/25	914,936
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Diversified Financial Services (0.1%)

256,000	Janus Capital Group, Inc., 3.25%, due 07/15/14	273,971
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Semiconductors (0.1%)

220,000	Xilinx, Inc., 3.125%, due 03/15/37	280,500
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Telecommunications (0.5%)

1,297,000	Ciena Corp., 0.25%, due 05/01/13	1,291,164
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Total Convertible Corporate Bonds (Cost: \$2,601,478) 2,760,571

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2012 (UNAUDITED) (CONT D)

Number of Shares		Value
Convertible Preferred Stock (0.6%)		
Electric (0.3%)		
16,500	AES Corp., \$3.375	\$ 823,185
Oil & Gas (0.3%)		
8,200	Chesapeake Energy Corp., \$5.00	682,650
Total Convertible Preferred Stock (Cost: \$1,473,300)		1,505,835
Total Convertible Securities (Cost: \$ 4,074,778) (1.7%)		4,266,406
Common Stock		
Banks (0.9%)		
13,300	Citigroup, Inc.	486,115
23,800	JPMorgan Chase & Co.	1,094,324
16,750	State Street Corp.	762,125
Total Banks		2,342,564
Beverages (0.1%)		
5,300	PepsiCo, Inc.	351,655
Chemicals (0.3%)		
14,700	Du Pont (E.I.) de Nemours & Co.	777,630
Computers (0.4%)		
21,100	Dell, Inc. ⁽¹⁰⁾	350,260
21,800	Seagate Technology PLC (Ireland)	587,510
Total Computers		937,770
Diversified Financial Services (0.5%)		
9,800	American Express Co.	567,028
12,072	Ameriprise Financial, Inc.	689,673
Total Diversified Financial Services		1,256,701
Electric (0.3%)		
16,000	American Electric Power Co., Inc.	617,280
Electronics (1.1%)		

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13,950	Honeywell International, Inc.	851,648
19,700	TE Connectivity, Ltd.	723,975
7,050	Thermo Fisher Scientific, Inc. ⁽¹⁰⁾	397,479
13,400	Tyco International, Ltd.	752,812
Total Electronics		2,725,914
Entertainment (0.2%)		
40,500	Regal Entertainment Group	550,800
Food (0.5%)		
11,400	Campbell Soup Co.	385,890
23,500	Kraft Foods, Inc., Class A	893,235
Total Food		1,279,125

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2012 (UNAUDITED) (CONT D)

Number of Shares	Common Stock	Value
Forest Products & Paper (0.1%)		
7,300	MeadWestvaco Corp.	\$ 230,607
Healthcare-Products (0.2%)		
7,600	Medtronic, Inc.	297,844
5,200	Teleflex, Inc.	317,980
Total Healthcare-Products		615,824
Home Builders (0.2%)		
19,550	Lennar Corp., Class A	531,369
Household Products/Wares (0.3%)		
6,000	Avery Dennison Corp.	180,780
8,800	Kimberly-Clark Corp.	650,232
Total Household Products/Wares		831,012
Insurance (0.5%)		
13,700	Allstate Corp. (The)	451,004
14,500	Travelers Cos., Inc. (The)	858,400
Total Insurance		1,309,404
Internet (0.2%)		
21,000	Symantec Corp. ⁽¹⁰⁾	392,700
Iron & Steel (0.2%)		
5,700	Cliffs Natural Resources, Inc.	394,782
Media (0.5%)		
11,600	CBS Corp., Class B	393,356
23,600	Comcast Corp., Class A	708,236
6,500	Time Warner, Inc.	245,375
Total Media		1,346,967
Mining (0.1%)		
23,900	Alcoa, Inc.	239,478
Miscellaneous Manufacturers (0.7%)		
43,600	General Electric Co.	875,052

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27,600	Textron, Inc.	768,108
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Total Miscellaneous Manufacturers		1,643,160
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Oil & Gas (1.3%)

1,500	Anadarko Petroleum Corp.	117,510
10,400	Chevron Corp.	1,115,296
6,150	Devon Energy Corp.	437,388
14,750	EnSCO International PLC (United Kingdom) (SP ADR)	780,717
19,600	Nabors Industries, Ltd. ⁽¹⁰⁾	342,804
15,400	Valero Energy Corp.	396,858

Total Oil & Gas		3,190,573
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Oil & Gas Services (0.3%)

11,100	Baker Hughes, Inc.	465,534
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See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2012 (UNAUDITED) (CONT D)

Number of Shares	Common Stock	Value
Oil & Gas Services (Continued)		
13,600	Weatherford International, Ltd. ⁽¹⁰⁾	\$ 205,224
Total Oil & Gas Services		670,758
Packaging & Containers (0.2%)		
18,700	Packaging Corp. of America	553,333
Pharmaceuticals (0.7%)		
7,500	Johnson & Johnson	494,700
55,800	Pfizer, Inc.	1,264,428
Total Pharmaceuticals		1,759,128
REIT (0.2%)		
28,550	Kimco Realty Corp.	549,873
Retail (0.8%)		
11,800	Foot Locker, Inc.	366,390
24,000	Gap, Inc. (The)	627,360
20,300	Home Depot, Inc. (The)	1,021,293
Total Retail		2,015,043
Savings & Loans (0.2%)		
34,600	New York Community Bancorp, Inc.	481,286
Semiconductors (0.5%)		
32,100	Intel Corp.	902,331
11,100	Microchip Technology, Inc.	412,920
Total Semiconductors		1,315,251
Software (0.2%)		
7,400	Activision Blizzard, Inc.	94,868
15,000	CA, Inc.	413,400
Total Software		508,268
Telecommunications (0.9%)		
23,600	AT&T, Inc.	737,028

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17,500	Cisco Systems, Inc.	370,125
11,662	Motorola Mobility Holdings, Inc. ⁽¹⁰⁾	457,617
58,000	Windstream Corp.	679,180

Total Telecommunications 2,243,950

Total Common Stock (Cost: \$ 25,671,200) (12.6%) 31,662,205

Principal Amount	Short Term Investments	
	Repurchase Agreement (Cost: \$187,221) (0.1%)	
\$ 187,221	State Street Bank & Trust Company, 0.01%, due 04/02/12 (collateralized by \$190,000 U.S. Treasury Note, 1.500%, due 06/30/16, valued at \$195,938) (Total Amount to be Received Upon Repurchase \$187,221)	187,221

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2012 (UNAUDITED) (CONT D)

Principal Amount	Short Term Investments	Value
	U.S. Treasury Securities (Cost: \$204,992) (0.1%)	
\$ 205,000	U.S. Treasury Bill, 0.015%, due 04/26/12 ⁽⁸⁾	\$ 204,992
	Total Short Term Investments (Cost \$392,213) (0.2%)	392,213
	TOTAL INVESTMENTS (Cost \$290,390,281) (124.5%)	313,044,901
	LIABILITIES IN EXCESS OF OTHER ASSETS (-24.5%)	(61,609,108)
	NET ASSETS (100.0%)	\$ 251,435,793

Notes to Schedule of Investments:

- (1) Floating or variable rate security. The interest shown reflects the rate in effect at March 31, 2012.
- (2) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At March 31, 2012, the value of these securities amounted to \$49,148,513 or 19.6% 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.
- (3) As of March 31, 2012, security is not accruing interest.
- (4) Illiquid security.
- (5) Restricted security (Note 3).
- (6) Security is currently in default due to bankruptcy or failure to make payment of principal or interest of the issuer. Income is not being accrued.
- (7) Rate stated is the effective yield.
- (8) All or a portion of this security is segregated to cover open futures contracts, when-issued, delayed-delivery or forward commitments. (Note 1).
- (9) A portion of the principal balance has been written-off during the period due to defaults in the underlying loans.
- (10) Non-income producing security.
- 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.
- P/O - Principal Only Security.
- PAC - Planned Amortization Class.
- REIT - Real Estate Investment Trust.
- SP ADR - Sponsored American Depositary Receipt. Shares of a foreign based corporation held in U.S. banks that are issued with the cooperation of the company whose stock underlies the ADR and entitles the shareholder to all dividends, capital gains and voting rights.
- TAC - Target Amortization Class.

Futures Contracts

Number of Contracts	Type	Expiration Date	Notional Contract Value	Net Unrealized Appreciation
9	S&P 500 Index Futures	06/14/2012	\$ 3,157,200	\$ 91,531
2	S&P 500 E Mini Index Futures	06/15/2012	140,325	4,258

	\$ 3,297,525	\$ 95,789
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See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS MARCH 31, 2012 (UNAUDITED) (CONT D)

Swap Agreements**Credit Default Swaps Sell Protection⁽¹⁾**

Notional Amount ⁽²⁾	Implied Credit Spread ⁽³⁾	Expiration Date	Counterparty	Fixed Deal Receive Rate	Reference Entity	Unrealized (Depreciation)	Premium (Received)	Value ⁽⁴⁾
\$2,310,000	1.45%	09/20/16	Barclays Capital Inc.	0.25%	Government of France (Moody's Rating Aaa)	\$(8,039)	\$(115,940)	\$(123,979)

(1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation.

(2) The maximum potential amount the Fund could be required to make as seller of credit protection or receive as buyer of protection if a credit event occurred as defined under the terms of that particular swap agreement.

(3) An implied credit spread is the spread in yield between a U.S. Treasury security and the referenced obligation that are identical in all respects except for the quality rating. Implied credit spreads, represented in the absolute terms, utilized in determining the value of credit default swap agreements serve as an indicator of the current status of the payment/performance risk and represent the likelihood of risk of default for the credit derivative. The implied credit spread of a particular referenced entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads, in comparison to narrower credit spreads, represent a deterioration of the referenced entity's credit soundness and a greater likelihood of risk of default or other credit event occurring as defined under the terms of the agreement.

(4) The values of credit default swap agreements serve as an indicator of the current status of the payments/performance risk and represent the likelihood of an expected liability (or profit) for the credit derivative should the notional amount of the swap agreement been closed/sold as of the period end. Increasing market values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the reference entity's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreements.

As of March 31, 2012, for the above contracts and/or agreements, the Fund had sufficient securities to cover any commitments or collateral requirements of the relevant broker or exchange.

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

Investments by Industry (Unaudited)

March 31, 2012

Industry*	Percentage of Net Assets
Residential Mortgage-Backed Securities Non-Agency	63.4%
Asset-Backed Securities	12.9
Residential Mortgage-Backed Securities Agency	9.2
Banks	7.3
Electric	3.5
Diversified Financial Services	2.7
Commercial Mortgage-Backed Securities	2.3
REIT	2.3
Airlines	2.0
Gas	2.0
Telecommunications	1.9
Oil & Gas	1.6
Electronics	1.1
Healthcare-Services	0.9
Retail	0.8
Miscellaneous Manufacturers	0.7
Pharmaceuticals	0.7
Real Estate	0.6
Semiconductors	0.6
Food	0.5
Hotels, Restaurants & Leisure	0.5
Insurance	0.5
Media	0.5
Municipal Bonds	0.5
Commercial Services	0.4
Computers	0.4
Electric Utilities	0.4
Satellite Communications	0.4
Trucking & Leasing	0.4
Chemicals	0.3
Engineering & Construction	0.3
Household Products/Wares	0.3
Oil & Gas Services	0.3
Coal	0.2
Entertainment	0.2
Healthcare-Products	0.2
Home Builders	0.2
Internet	0.2
Iron & Steel	0.2
Packaging & Containers	0.2
Savings & Loans	0.2
Software	0.2
Beverages	0.1
Forest Products & Paper	0.1
Mining	0.1
Short-Term Investments	0.2
Total	124.5%

See accompanying notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

Notes to Schedule of Investments (Unaudited)

Note 1 Security Valuation:

Securities traded on national exchanges are valued at the last reported sales price or the mean of the current bid and asked prices if there are no sales in the trading period. Other securities which are traded on the over-the-counter market are valued at the mean of the current bid and asked prices as furnished by independent pricing services or by dealer quotations. Short-term debt securities with maturities of 60 days or less at the time of purchase are valued at amortized cost. Other short-term debt securities are valued on a mark-to-market basis until such time as they reach a remaining maturity of 60 days, after which they will be valued at amortized value using their value of the 61st day prior to maturity. S&P 500 Index futures contracts are valued at the first sale price after 4 p.m. ET on the Chicago Mercantile Exchange. Swap agreements are valued at the last ask price if no sales are reported.