

TCW STRATEGIC INCOME FUND INC  
Form N-Q  
May 07, 2010

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

**FORM N-Q**

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED**

**MANAGEMENT INVESTMENT COMPANY**

Investment Company Act file number 811-4980

TCW Strategic Income Fund, Inc.

(Exact name of registrant as specified in charter)

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

(Address of principal executive offices) (Zip code)

Philip K. Holl, Esq.

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, 2010

Date of reporting period: March 31, 2010

**Item 1. Schedule of Investments.**

The schedule of investments for the period ended March 31, 2010 is filed herewith.

## TCW Strategic Income Fund, Inc.

## SCHEDULE OF INVESTMENTS MARCH 31, 2010 (UNAUDITED)

| Principal Amount                                   |   | Value            |
|--|---|------------------|
| <b>Fixed Income Securities</b>                     |   |                  |
| <b>Asset Backed Securities (0.8%)</b>              |   |                  |
| \$ 1,376,834                                       | Aerco, Ltd., (2A-A3), (144A), 0.69%, due 07/15/25(1)(2)                                     | \$ 812,332       |
| 485,400  | Babcock & Brown Air Funding, Ltd., (07-1A-G1), (144A), 0.53%, due 10/14/33(1)(2)            | 368,904          |
| 821,667  | GE SeaCo Finance SRL, (05-1A-A), (144A), 0.48%, due 11/17/20(1)(2)                          | 715,790          |
|  | <b>Total Asset Backed Securities (Cost: \$1,882,273)</b>                                    | <b>1,897,026</b> |
| <b>Collateralized Mortgage Obligations (90.5%)</b> |   |                  |
| <b>Private Mortgage-Backed Securities (67.2%)</b>  |   |                  |
| 5,250,000  | Adjustable Rate Mortgage Trust, (05-11-2A3), 5.189%, due 02/25/36(2)                        | 1,587,703        |
| 2,711,050  | Adjustable Rate Mortgage Trust, (05-4-6A22), 3.407%, due 08/25/35(2)                        | 1,227,753        |
| 3,488,817  | American Home Mortgage Assets, (05-2-2A1A), 3.705%, due 01/25/36(2)                         | 1,826,921        |
| 3,316,625  | Banc of America Funding Corp., (07-6-A2), 0.526%, due 07/25/37(2)                           | 2,065,344        |
| 3,000,000  | Banc of America Mortgage Securities, Inc., (06-2-A2), 6%, due 07/25/46(2)                   | 2,374,061        |
| 3,264,879  | Bear Stearns Adjustable Rate Mortgage Trust, (07-4-22A1), 5.958%, due 06/25/47(2)           | 2,532,005        |
| 2,523,379  | Bear Stearns Alternative Loan Trust, (04-8-1A), 0.596%, due 09/25/34(2)                     | 1,938,644        |
| 2,277,028  | Bear Stearns Alternative Loan Trust, (06-2-22A1), 5.772%, due 03/25/36(2)                   | 1,315,676        |
| 1,927,159  | Bear Stearns Asset-Backed Securities Trust, (06-IM1-A1), 0.476%, due 04/25/36(2)            | 893,088          |
| 4,103,834  | Citigroup Mortgage Loan Trust, Inc., (05-8-1A1A), 5.247%, due 10/25/35(2)                   | 2,987,596        |
| 1,579,777  | Citigroup Mortgage Loan Trust, Inc., (05-8-2A5), 5.5%, due 09/25/35                         | 1,390,031        |
| 2,309,901  | Citigroup Mortgage Loan Trust, Inc., (06-AR6-1A1), 6.008%, due 08/25/36(2)                  | 1,921,798        |
| 3,500,000  | CitiMortgage Alternative Loan Trust, (06-A3-1A7), 6%, due 07/25/36(2)                       | 2,532,799        |
| 2,000,000  | CitiMortgage Alternative Loan Trust, (06-A5-1A8), 6%, due 10/25/36                          | 1,252,677        |
| 2,964,947  | Countrywide Alternative Loan Trust, (06-15CB-A1), 6.5%, due 06/25/36                        | 1,582,554        |
| 2,723,304  | Countrywide Alternative Loan Trust, (06-36T2-1A4), 5.75%, due 12/25/36                      | 1,782,029        |
| 2,477,174  | Countrywide Alternative Loan Trust, (06-5T2-A3), 6%, due 04/25/36                           | 1,988,568        |
| 3,000,000  | Countrywide Alternative Loan Trust, (07-11T1-A21), 6%, due 05/25/37(2)                      | 1,851,700        |
| 4,000,000  | Countrywide Alternative Loan Trust, (07-12T1-A5), 6%, due 06/25/37                          | 2,356,810        |
| 2,873,091  | Countrywide Alternative Loan Trust, (07-16CB-4A7), 6%, due 08/25/37                         | 2,089,100        |
| 2,809,770  | Countrywide Alternative Loan Trust, (07-18CB-2A25), 6%, due 08/25/37                        | 2,023,018        |
| 5,412,473  | Countrywide Alternative Loan Trust, (07-19-1A34), 6%, due 08/25/37                          | 3,680,680        |
| 3,000,000  | Countrywide Alternative Loan Trust, (07-19-1A4), 6%, due 08/25/37                           | 1,956,776        |
| 2,600,272  | Countrywide Alternative Loan Trust, (07-9T1-2A3), 6%, due 05/25/37                          | 1,618,162        |
| 2,221,064  | Countrywide Alternative Loan Trust, (08-2R-3A1), 6%, due 08/25/37                           | 1,511,381        |
| 4,559,100  | Countrywide Asset-Backed Certificates, (06-15-A6), 5.826%, due 10/25/46(2)                  | 2,813,678        |
| 2,240,091  | Countrywide Home Loans, (04-HYB4-B1), 3.832%, due 09/20/34(2)                               | 303,401          |
| 163,698,154  | Countrywide Home Loans, (06-14-X), 0.342%, due 09/25/36(I/O)(2)                             | 2,280,856        |
| 201,149,115  | Countrywide Home Loans, (06-15-X), 0.39%, due 10/25/36(I/O)(2)                              | 3,368,302        |
| 4,017,872  | Countrywide Home Loans, (06-HYB2-1A1), 3.549%, due 04/20/36(2)                              | 2,280,240        |
| 3,900,000  | Countrywide Home Loans, (07-J2-2A6), 6%, due 07/25/37(2)                                    | 2,589,876        |
| 3,416,557  | Credit Suisse First Boston Mortgage Securities Corp., (05-12-1A1), 6.5%, due 01/25/36       | 2,383,504        |
| 2,353,111  | Credit Suisse Mortgage Capital Certificates, (06-6-1A8), 6%, due 07/25/36                   | 1,653,188        |
| 2,019,500  | Credit Suisse Mortgage Capital Certificates, (06-7-1A3), 5%, due 08/25/36                   | 1,491,000        |
| 32,386,239   | Credit Suisse Mortgage Capital Certificates, (06-9-7A2), 6.304%, due 11/25/36(I/O) (I/F)(2) | 4,495,660        |
| 1,373,119  | Credit Suisse Mortgage Capital Certificates, (07-5-DB1), 7.027%, due 08/25/37(2)            | 10,472           |
| 5,500,000  | Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AB2-A2), 6.16%, due 06/25/36(2)    | 2,965,953        |
| 2,707,627  | Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AR6-A6), 0.436%, due 02/25/37(2)   | 1,497,539        |
| 3,392,260  | GSAA Home Equity Trust, (06-13-AF6), 6.04%, due 07/25/36                                    | 1,877,141        |

See accompanying Notes to Schedule of Investments.

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| Principal Amount |   | Value              |
|------------------|---|--------------------|
| \$ 398,134       | GSAA Home Equity Trust, (06-19-A1), 0.336%, due 12/25/36(2)   | \$ 239,560         |
| 2,182,065        | GSC Capital Corp. Mortgage Trust, (06-2-A1), 0.426%, due 05/25/36(2)                                | 836,083            |
| 7,089,881        | GSR Mortgage Loan Trust, (03-7F-1A4), 5.25%, due 06/25/33   | 6,313,636          |
| 69,252           | GSR Mortgage Loan Trust, (04-3F-2A10), 17.198%, due 02/25/34(I/F)(2)                                | 70,343             |
| 1,771,905        | GSR Mortgage Loan Trust, (05-AR3-6A1), 4.159%, due 05/25/35(2)                                      | 1,434,173          |
| 3,787,911        | GSR Mortgage Loan Trust, (06-1F-1A5), 29.172%, due 02/25/36(I/F) (TAC)(2)                           | 4,273,933          |
| 1,407,310        | Indymac INDA Mortgage Loan Trust, (07-AR7-1A1), 6.143%, due 11/25/37(2)                             | 1,034,426          |
| 12,323,301       | Indymac Index Mortgage Loan Trust, (06-AR13-A4X), 4.989%, due 07/25/36(I/O)(2)                      | 868,170            |
| 3,879,342        | JP Morgan Alternative Loan Trust, (07-A1-2A1), 5.916%, due 03/25/37(2)                              | 2,202,085          |
| 4,000,000        | JP Morgan Mortgage Trust, (05-A8-2A3), 4.954%, due 11/25/35(2)                                      | 3,170,790          |
| 3,691,573        | JP Morgan Mortgage Trust, (07-S2-1A1), 5%, due 06/25/37   | 2,971,979          |
| 3,231,846        | Lehman XS Trust, (05-1-3A2B), 4.8%, due 07/25/35  | 2,660,729          |
| 3,392,561        | Lehman XS Trust, (07-14H-A211), 0.506%, due 07/25/47  | 1,608,844          |
| 3,372,442        | MASTR Alternative Loans Trust, (07-HF1-4A1), 7%, due 10/25/47(2)                                    | 2,470,134          |
| 1,932,571        | Merrill Lynch Mortgage Backed Securities Trust, (07-2-1A1), 5.8%, due 08/25/36(2)                   | 1,509,468          |
| 3,511,829        | Morgan Stanley Mortgage Loan Trust, (06-2-6A), 6.5%, due 02/25/36                                   | 2,686,633          |
| 2,942,698        | Morgan Stanley Mortgage Loan Trust, (07-15AR-4A1), 6.12%, due 11/25/37(2)                           | 1,849,511          |
| 6,389,679        | Nomura Asset Acceptance Corp., (06-AR1-1A), 4.207%, due 02/25/36(2)                                 | 2,790,399          |
| 2,000,000        | Nomura Asset Acceptance Corp., (07-1-1A2), 5.669%, due 03/25/47(2)                                  | 982,784            |
| 2,500,000        | Novastar Home Equity Loan, (04-2-M4), 1.446%, due 09/25/34(2)                                       | 785,685            |
| 2,905,127        | Prime Mortgage Trust, (06-DR1-2A1), (144A), 5.5%, due 05/25/35(1)                                   | 2,689,007          |
| 2,401,898        | Residential Accredit Loans, Inc., (05-QA7-M1), 5.186%, due 07/25/35(2)                              | 50,423             |
| 2,397,148        | Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC)                             | 1,891,172          |
| 5,000,000        | Residential Accredit Loans, Inc., (06-QS8-A3), 6%, due 08/25/36                                     | 2,833,151          |
| 1,484,379        | Residential Accredit Loans, Inc., (07-QS6-A62), 5.5%, due 04/25/37(TAC)                             | 960,593            |
| 2,779,000        | Residential Asset Securitization Trust, (05-A8CB-A3), 5.5%, due 07/25/35(2)                         | 1,595,712          |
| 2,750,000        | Residential Asset Securitization Trust, (07-A2-1A1), 6%, due 04/25/37                               | 1,572,454          |
| 10,291,982       | Residential Asset Securitization Trust, (07-A5-AX), 6%, due 05/25/37(I/O)                           | 1,525,297          |
| 211,415,893      | Residential Funding Mortgage Securities, (06-S9-AV), 0.301%, due 09/25/36(I/O)(2)                   | 1,640,503          |
| 1,764,963        | Residential Funding Mortgage Securities I, (07-S6-1A10), 6%, due 06/25/37                           | 1,343,154          |
| 5,000,000        | Soundview Home Equity Loan Trust, (06-WF1-A3), 5.177%, due 10/25/36(2)                              | 2,761,946          |
| 2,554,567        | Structured Adjustable Rate Mortgage Loan Trust, (05-20-1A1), 5.836%, due 10/25/35(2)                | 1,843,594          |
| 3,173,459        | Structured Adjustable Rate Mortgage Loan Trust, (05-23-3A1), 6.026%, due 01/25/36(2)                | 2,288,624          |
| 2,379,449        | Structured Adjustable Rate Mortgage Loan Trust, (06-3-4A), 5.947%, due 04/25/36(2)                  | 1,568,579          |
| 1,706,665        | Structured Adjustable Rate Mortgage Loan Trust, (07-9-2A1), 5.813%, due 10/25/47(2)                 | 1,049,093          |
| 757,454          | Terwin Mortgage Trust, (06-17HE-A2A), (144A), 0.326%, due 01/25/38(1)(2)                            | 501,579            |
| 3,814,537        | Washington Mutual Alternative Mortgage Pass-Through Certificates, (05-7-3CB), 6.5%, due 08/25/35(2) | 3,261,583          |
| 4,136,754        | Washington Mutual Mortgage Pass-Through Certificates, (06-3-4CB), 6.5%, due 03/25/36                | 2,353,110          |
| 3,784,608        | Washington Mutual Mortgage Pass-Through Certificates, (07-HY6-2A1), 5.662%, due 06/25/37(2)         | 2,869,073          |
| 1,553,063        | Wells Fargo Mortgage Backed Securities Trust, (06-11-A8), 6%, due 09/25/36                          | 1,260,621          |
| 2,488,900        | Wells Fargo Mortgage Backed Securities Trust, (06-2-1A4), 18.711%, due 03/25/36(I/F)(2)             | 2,412,129          |
| 2,452,320        | Wells Fargo Mortgage Backed Securities Trust, (06-AR10-5A1), 5.497%, due 07/25/36(2)                | 1,774,866          |
| 4,500,000        | Wells Fargo Mortgage Backed Securities Trust, (07-8-2A10), 6%, due 07/25/37(PAC)                    | 3,607,675          |
| 2,733,727        | Wells Fargo Mortgage Backed Securities Trust, (07-AR3-A4), 5.978%, due 04/25/37(2)                  | 2,058,697          |
|                  | <b>Total Private Mortgage-Backed Securities</b>   | <b>164,769,684</b> |

See accompanying Notes to Schedule of Investments.

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| Principal Amount                                  |   | Value              |
|---|---|--------------------|
| <b>U.S. Government Agency Obligations (23.3%)</b> |   |                    |
| \$ 3,006,405                                      | Federal Home Loan Mortgage Corp., (2654-CO), 0%, due 08/15/33(P/O)(3)                         | \$ 1,955,255       |
| 4,646,147   | Federal Home Loan Mortgage Corp., (2691-CO), 0%, due 10/15/33(P/O)(3)                         | 4,258,118          |
| 1,419,904   | Federal Home Loan Mortgage Corp., (2870-EO), 0%, due 10/15/34(P/O)(3)                         | 995,484            |
| 1,561,552   | Federal Home Loan Mortgage Corp., (2937-SW), 19.9%, due 02/15/35(I/F) (TAC)(2)                | 1,637,033          |
| 795,129   | Federal Home Loan Mortgage Corp., (2950-GS), 21.1%, due 03/15/35(I/F)(2)                      | 818,412            |
| 1,584,738   | Federal Home Loan Mortgage Corp., (2951-NS), 21.1%, due 03/15/35(I/F)(2)                      | 1,617,924          |
| 726,859   | Federal Home Loan Mortgage Corp., (2990-JK), 21.084%, due 03/15/35(I/F)(2)                    | 754,164            |
| 4,963   | Federal Home Loan Mortgage Corp., (3000-SR), 19.4%, due 03/15/35(I/F) (TAC)(2)                | 4,998              |
| 3,072,062   | Federal Home Loan Mortgage Corp., (3063-JS), 27.775%, due 11/15/35(I/F)(2)                    | 3,408,797          |
| 508,645   | Federal Home Loan Mortgage Corp., (3076-ZQ), 5.5%, due 11/15/35(PAC)                          | 463,321            |
| 938,261   | Federal Home Loan Mortgage Corp., (3092-CS), 18.579%, due 12/15/35(I/F) (TAC)(2)              | 978,664            |
| 976,872   | Federal Home Loan Mortgage Corp., (3092-LO), 0%, due 12/15/35(P/O) (TAC)(3)                   | 526,328            |
| 466,559   | Federal Home Loan Mortgage Corp., (3092-OL), 0%, due 12/15/35(P/O)(3)                         | 239,367            |
| 17,532,639  | Federal Home Loan Mortgage Corp., (3122-SG), 5.4%, due 03/15/36(I/O) (I/F) (TAC) (PAC)(2)     | 1,627,308          |
| 1,375,284   | Federal Home Loan Mortgage Corp., (3128-OJ), 0%, due 03/15/36(P/O)(3)                         | 1,260,466          |
| 2,639,154   | Federal Home Loan Mortgage Corp., (3185-SA), 10.746%, due 07/15/36(I/F)(2)                    | 2,504,906          |
| 12,335,611  | Federal Home Loan Mortgage Corp., (3323-SA), 5.88%, due 05/15/37(I/O) (I/F)(2)                | 864,186            |
| 287,438   | Federal Home Loan Mortgage Corp., (3457-PO), 0%, due 09/15/36(P/O)(3)                         | 287,008            |
| 5,912,893   | Federal Home Loan Mortgage Corp., (3459-JS), 6.02%, due 06/15/38(I/O) (I/F)(2)                | 626,139            |
| 24,794,838  | Federal National Mortgage Association, (04-53-QV), 1.59%, due 02/25/34(I/O) (I/F)(2)          | 977,073            |
| 2,847,319   | Federal National Mortgage Association, (05-1-GZ), 5%, due 02/25/35                            | 2,864,676          |
| 3,362,599   | Federal National Mortgage Association, (05-13-JS), 22.02%, due 03/25/35(I/F)(2)               | 3,171,937          |
| 1,298,048   | Federal National Mortgage Association, (05-44-TS), 19.013%, due 03/25/35(I/F) (TAC)(2)        | 1,333,276          |
| 1,538,745   | Federal National Mortgage Association, (05-62-BO), 0%, due 07/25/35(P/O)(3)                   | 1,219,699          |
| 799,808   | Federal National Mortgage Association, (05-69-HO), 0%, due 08/25/35(P/O)(3)                   | 678,685            |
| 722,624   | Federal National Mortgage Association, (05-92-DT), 6%, due 10/25/35(I/F) (TAC)(2)             | 595,077            |
| 31,963,652  | Federal National Mortgage Association, (06-117-GS), 6.404%, due 12/25/36(I/O) (I/F)(2)        | 2,910,473          |
| 428,442   | Federal National Mortgage Association, (06-15-LO), 0%, due 03/25/36(P/O)(3)                   | 380,023            |
| 1,867,348   | Federal National Mortgage Association, (06-45-SP), 22.308%, due 06/25/36(I/F)(2)              | 1,970,727          |
| 1,183,732   | Federal National Mortgage Association, (06-67-DS), 24.217%, due 07/25/36(I/F)(2)              | 1,224,458          |
| 8,926,327   | Federal National Mortgage Association, (07-42-SE), 5.864%, due 05/25/37(I/O) (I/F)(2)         | 629,070            |
| 21,818,740  | Federal National Mortgage Association, (07-48-SD), 5.854%, due 05/25/37(I/O) (I/F)(2)         | 1,915,031          |
| 8,983,533   | Federal National Mortgage Association, (08-86-SH), 6.154%, due 12/25/38(I/O) (I/F)(2)         | 612,594            |
| 7,751,945   | Federal National Mortgage Association, (09-69-CS), 6.504%, due 09/25/39(I/O) (I/F)(2)         | 542,862            |
| 4,271,870   | Government National Mortgage Association, (05-45-DK), 21.08%, due 06/16/35(I/F)(2)            | 4,486,101          |
| 23,882,140  | Government National Mortgage Association, (06-35-SA), 6.36%, due 07/20/36(I/O) (I/F)(2)       | 2,515,214          |
| 42,611,464  | Government National Mortgage Association, (06-61-SA), 4.51%, due 11/20/36(I/O) (I/F) (TAC)(2) | 2,441,015          |
| 24,475,485  | Government National Mortgage Association, (08-58-TS), 6.16%, due 05/20/38(I/O) (I/F) (TAC)(2) | 1,872,169          |
|   | <b>Total U.S. Government Agency Obligations</b>   | <b>57,168,038</b>  |
|   | <b>Total Collateralized Mortgage Obligations (Cost: \$195,692,969)</b>                        | <b>221,937,722</b> |
| <b>Corporate Bonds (6.9%)</b>                     |   |                    |
| <b>Airlines (1.3%)</b>                            |   |                    |
| 1,927,719   | Continental Airlines, Inc. Pass-Through Certificates, (00-2-A1), 7.707%, due 04/02/21(EETC)   | 1,950,610          |

See accompanying Notes to Schedule of Investments.

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| Principal Amount                          |  | Value              |
|---|--|--------------------|
| \$ 1,250,000                              | Delta Air Lines, Inc. Pass-Through Certificates, (02-G2), 6.417%, due 07/02/12(EETC) | \$ 1,253,125       |
|   | Total Airlines   | 3,203,735          |
| <b>Banking (1.2%)</b>                     |  |                    |
| 3,000,000                                 | BankBoston Capital Trust IV, 0.852%, due 06/08/28(2)                                 | 2,006,102          |
| 1,400,000                                 | Chase Capital III, 0.802%, due 03/01/27(2)   | 1,068,606          |
|   | Total Banking  | 3,074,708          |
| <b>Electric Utilities (2.4%)</b>          |  |                    |
| 1,000,000                                 | AES Corp., (144A), 8.75%, due 05/15/13(1)  | 1,020,000          |
| 1,000,000                                 | Calpine Construction Finance Co., LP/CCFC Finance Corp., (144A), 8%, due 06/01/16(1) | 1,027,500          |
| 1,750,000                                 | Dynegy Roseton/Danskammer Pass Through Trust, Series B, 7.67%, due 11/08/16(EETC)    | 1,700,790          |
| 650,000                                   | Edison Mission Energy, 7%, due 05/15/17  | 455,000            |
| 535,000                                   | Mirant North America LLC, 7.375%, due 12/31/13                                       | 537,675            |
| 1,025,000                                 | NRG Energy, Inc., 7.25%, due 02/01/14  | 1,039,094          |
|   | Total Electric Utilities   | 5,780,059          |
| <b>Healthcare Providers (0.9%)</b>        |  |                    |
| 1,000,000                                 | Community Health Systems, Inc., 8.875%, due 07/15/15                                 | 1,035,000          |
| 1,000,000                                 | HCA, Inc., (144A), 8.5%, due 04/15/19(1)   | 1,080,000          |
|   | Total Healthcare Providers   | 2,115,000          |
| <b>Oil &amp; Gas (0.9%)</b>               |  |                    |
| 1,535,000                                 | Sabine Pass LNG, LP, 7.5%, due 11/30/16  | 1,364,231          |
| 791,000                                   | Southern Union Co., 7.2%, due 11/01/66(2)  | 739,585            |
|   | Total Oil & Gas  | 2,103,816          |
| <b>Telephone Systems (0.2%)</b>           |  |                    |
| 525,000                                   | Sprint Capital Corp., 7.625%, due 01/30/11   | 540,750            |
|   | <b>Total Corporate Bonds (Cost: \$16,754,215)</b>                                    | <b>16,818,068</b>  |
| <b>Municipal Obligations (0.6%)</b>       |  |                    |
| 1,000,000                                 | California State Build America Bonds, 7.3%, due 10/01/39                             | 1,004,540          |
| 600,000                                   | Illinois State Build America Bonds, 6.63%, due 02/01/35                              | 591,060            |
|   | <b>Total Municipal Obligations (Cost: \$1,555,421)</b>                               | <b>1,595,600</b>   |
|   | <b>Total Fixed Income Securities (Cost: \$ 215,884,878) (98.8%)</b>                  | <b>242,248,416</b> |
| <b>Convertible Securities</b>             |  |                    |
| <b>Convertible Corporate Bonds (4.2%)</b> |  |                    |
| <b>Banking (0.6%)</b>                     |  |                    |

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|                              |   |           |
|------------------------------|---|-----------|
| 907,000                      | Euronet Worldwide, Inc., 3.5%, due 10/15/25     | 857,115   |
| 683,000                      | National City Corp., 4%, due 02/01/11           | 698,368   |
|                              | Total Banking                                   | 1,555,483 |
| <b>Communications (0.5%)</b> |   |           |
| 1,297,000                    | Ciena Corp., 0.25%, due 05/01/13                | 1,088,515 |
| <b>Electronics (0.6%)</b>    |   |           |
| 45,000                       | JA Solar Holdings Co., Ltd., 4.5%, due 05/15/13 | 37,688    |

See accompanying Notes to Schedule of Investments.

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| Principal Amount |   | Value             |
|------------------|---|-------------------|
| \$ 751,000       | LSI Logic Corp., 4%, due 05/15/10   | \$ 754,755        |
| 159,000          | Rovi Corp., (144A), 2.625%, due 02/15/40(1)   | 159,596           |
| 339,000          | Xilinx, Inc., (144A), 3.125%, due 03/15/37(1)   | 314,422           |
| 220,000          | Xilinx, Inc., 3.125%, due 03/15/37  | 204,050           |
|                  | <b>Total Electronics</b>  | <b>1,470,511</b>  |
|                  | <b>Financial Services (0.4%)</b>  |                   |
| 256,000          | Janus Capital Group, Inc., 3.25%, due 07/15/14  | 325,650           |
| 625,000          | Jefferies Group, Inc., 3.875%, due 11/01/29   | 624,219           |
|                  | <b>Total Financial Services</b>   | <b>949,869</b>    |
|                  | <b>Healthcare Providers (0.4%)</b>  |                   |
| 1,186,000        | Omnicare, Inc., 3.25%, due 12/15/35   | 1,009,583         |
|                  | <b>Medical Supplies (0.1%)</b>  |                   |
| 160,000          | Integra LifeSciences Holdings Corp., (144A), 2.375%, due 06/01/12(1)  | 154,800           |
| 160,000          | Integra LifeSciences Holdings Corp., (144A), 2.75%, due 06/01/10(1)   | 159,600           |
|                  | <b>Total Medical Supplies</b>   | <b>314,400</b>    |
|                  | <b>Metals (0.1%)</b>  |                   |
| 224,000          | Sterlite Industries India, Ltd., 4%, due 10/30/14   | 238,000           |
|                  | <b>Oil &amp; Gas (0.5%)</b>   |                   |
| 443,000          | Transocean, Inc., Class A, 1.625%, due 12/15/37   | 443,554           |
| 442,000          | Transocean, Inc., Class B, 1.5%, due 12/15/37   | 433,712           |
| 442,000          | Transocean, Inc., Class C, 1.5%, due 12/15/37   | 425,425           |
|                  | <b>Total Oil &amp; Gas</b>  | <b>1,302,691</b>  |
|                  | <b>Pharmaceuticals (0.2%)</b>   |                   |
| 357,000          | United Therapeutics Corp., (144A), 0.5%, due 10/15/11(1)  | 533,269           |
|                  | <b>Real Estate (0.7%)</b>   |                   |
| 1,517,000        | Affordable Residential Communities, Inc., (144A), 7.5%, due 08/15/25 (Cost \$1,516,330, Acquired 08/03/2005-05/12/2006) (1)(4)(5) | 1,626,982         |
|                  | <b>Retailers (0.1%)</b>   |                   |
| 140,000          | RadioShack Corp., (144A), 2.5%, due 08/01/13(1)   | 164,150           |
|                  | <b>Total Convertible Corporate Bonds (Cost: \$9,918,675)</b>  | <b>10,253,453</b> |

**Number of Shares**

**Convertible Preferred Stocks (2.1%)**

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**Advertising (0.3%)**

|     |   |         |
|-----|---|---------|
| 800 | Interpublic Group of Cos., Inc., (144A), \$52.50(1) | 652,200 |
|-----|---|---------|

**Beverages, Food & Tobacco (0.1%)**

|       |                                     |         |
|-------|-------------------------------------|---------|
| 5,900 | Archer-Daniels-Midland Co., \$3.125 | 241,133 |
|-------|-------------------------------------|---------|

**Commercial Services (0.1%)**

|        |                                |         |
|--------|--------------------------------|---------|
| 10,940 | United Rentals Trust I, \$3.25 | 332,302 |
|--------|--------------------------------|---------|

See accompanying Notes to Schedule of Investments.

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| Number of Shares   |   | Value      |
|--|---|------------|
| <b>Electric Utilities (0.3%)</b>                                 |   |            |
| 16,500   | AES Corp., \$3.375                          | \$ 746,295 |
| <b>Financial Services (0.1%)</b>                                 |   |            |
| 2,724  | Vale Capital, Ltd., Series A, \$2.75        | 155,779    |
| 1,612  | Vale Capital, Ltd., Series B, \$2.75        | 100,649    |
|  | Total Financial Services                    | 256,428    |
| <b>Insurance (0.4%)</b>  |   |            |
| 13,105   | Reinsurance Group of America, Inc., \$2.875 | 885,407    |
| <b>Oil &amp; Gas (0.3%)</b>                                      |   |            |
| 8,200  | Chesapeake Energy Corp., \$5.00             | 690,440    |
| <b>Pharmaceuticals (0.2%)</b>                                    |   |            |
| 330  | Mylan, Inc., \$65.00                        | 448,800    |
| <b>Transportation (0.3%)</b>                                     |   |            |
| 660  | Kansas City Southern, \$51.25               | 845,790    |
| <b>Total Convertible Preferred Stocks (Cost: \$5,050,597)</b>    |   | 5,098,795  |
| <b>Total Convertible Securities (Cost: \$ 14,969,272) (6.3%)</b> |   | 15,352,248 |
| <b>Common Stock</b>  |   |            |
| <b>Aerospace &amp; Defense (0.2%)</b>                            |   |            |
| 5,300  | Honeywell International, Inc.               | 239,931    |
| 6,400  | Textron, Inc.                               | 135,872    |
|  | Total Aerospace & Defense                   | 375,803    |
| <b>Apparel Retailers (0.1%)</b>                                  |   |            |
| 12,200   | Gap, Inc. (The)                             | 281,942    |
| <b>Banking (0.3%)</b>  |   |            |
| 10,700   | JPMorgan Chase & Co.                        | 478,825    |
| 11,400   | New York Community Bancorp, Inc.            | 188,556    |
|  | Total Banking                               | 667,381    |
| <b>Beverages, Food &amp; Tobacco (0.3%)</b>                      |   |            |
| 1,100  | Kellogg Co.                                 | 58,773     |
| 12,000   | Kraft Foods, Inc.                           | 362,880    |
| 17,100   | Sara Lee Corp.                              | 238,203    |

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|                                 |         |
|---------------------------------|---------|
| Total Beverages, Food & Tobacco | 659,856 |
|---------------------------------|---------|

**Building Materials (0.1%)**

|        |                        |         |
|--------|------------------------|---------|
| 10,600 | Home Depot, Inc. (The) | 342,910 |
|--------|------------------------|---------|

**Chemicals (0.1%)**

|       |                                 |         |
|-------|---------------------------------|---------|
| 9,900 | Du Pont (E.I.) de Nemours & Co. | 368,676 |
|-------|---------------------------------|---------|

**Commercial Services (0.1%)**

|       |                 |         |
|-------|-----------------|---------|
| 6,900 | H&R Block, Inc. | 122,820 |
|-------|-----------------|---------|

|       |                        |         |
|-------|------------------------|---------|
| 5,200 | Waste Management, Inc. | 179,036 |
|-------|------------------------|---------|

|                           |         |
|---------------------------|---------|
| Total Commercial Services | 301,856 |
|---------------------------|---------|

See accompanying Notes to Schedule of Investments.

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| Number of Shares                          |                                       | Value      |
|---|---------------------------------------|------------|
| <b>Communications (0.1%)</b>              |                                       |            |
| 25,200                                    | Motorola, Inc. (6)                    | \$ 176,904 |
| <b>Computers &amp; Information (0.3%)</b> |                                       |            |
| 8,000                                     | Dell, Inc. (6)                        | 120,080    |
| 3,000                                     | Hewlett-Packard Co.                   | 159,450    |
| 3,100                                     | International Business Machines Corp. | 397,575    |
|   | Total Computers & Information         | 677,105    |
| <b>Electric Utilities (0.1%)</b>          |                                       |            |
| 6,300                                     | American Electric Power Co., Inc.     | 215,334    |
| <b>Electronics (0.3%)</b>                 |                                       |            |
| 2,400                                     | Analog Devices, Inc.                  | 69,168     |
| 13,300                                    | Intel Corp.                           | 296,058    |
| 12,700                                    | Tyco Electronics, Ltd.                | 348,996    |
|   | Total Electronics                     | 714,222    |
| <b>Entertainment &amp; Leisure (0.1%)</b> |                                       |            |
| 15,600                                    | Regal Entertainment Group             | 274,092    |
| 3,000                                     | Time Warner, Inc.                     | 93,810     |
|   | Total Entertainment & Leisure         | 367,902    |
| <b>Financial Services (0.3%)</b>          |                                       |            |
| 3,200                                     | American Express Co.                  | 132,032    |
| 3,872                                     | Ameriprise Financial, Inc.            | 175,634    |
| 8,800                                     | Blackstone Group, LP (The)            | 123,200    |
| 7,700                                     | Morgan Stanley                        | 225,533    |
|   | Total Financial Services              | 656,399    |
| <b>Forest Products &amp; Paper (0.4%)</b> |                                       |            |
| 6,100                                     | Avery Dennison Corp.                  | 222,101    |
| 5,100                                     | Kimberly-Clark Corp.                  | 320,688    |
| 6,900                                     | MeadWestvaco Corp.                    | 176,295    |
| 14,000                                    | Packaging Corp. of America            | 344,540    |
|   | Total Forest Products & Paper         | 1,063,624  |
| <b>Healthcare Providers (0.0%)</b>        |                                       |            |
| 20,400                                    | Tenet Healthcare Corp. (6)            | 116,688    |
| <b>Heavy Construction (0.1%)</b>          |                                       |            |
| 12,550                                    | Lennar Corp., Class A                 | 215,985    |

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|  |                                |         |
|--|--------------------------------|---------|
| <b>Heavy Machinery (0.1%)</b>          |                                |         |
| 5,300                                  | Baker Hughes, Inc.             | 248,252 |
| <b>Industrial - Diversified (0.2%)</b> |                                |         |
| 13,100                                 | General Electric Co.           | 238,420 |
| 8,100                                  | Tyco International, Ltd.       | 309,825 |
|  | Total Industrial - Diversified | 548,245 |

See accompanying Notes to Schedule of Investments.

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| Number of<br>Shares                                 |                                    | Value     |
|---|------------------------------------|-----------|
| <b>Insurance (0.2%)</b>                             |                                    |           |
| 12,400  | MBIA, Inc. (6)                     | \$ 77,748 |
| 7,600   | Travelers Cos., Inc. (The)         | 409,944   |
|   | Total Insurance                    | 487,692   |
| <b>Media - Broadcasting &amp; Publishing (0.1%)</b> |                                    |           |
| 11,900  | Comcast Corp., Class A             | 223,958   |
| <b>Medical Supplies (0.1%)</b>                      |                                    |           |
| 7,500   | Boston Scientific Corp. (6)        | 54,150    |
| 2,200   | Thermo Fisher Scientific, Inc. (6) | 113,168   |
|   | Total Medical Supplies             | 167,318   |
| <b>Metals (0.2%)</b>                                |                                    |           |
| 14,100  | Alcoa, Inc.                        | 200,784   |
| 3,700   | United States Steel Corp.          | 235,024   |
|   | Total Metals                       | 435,808   |
| <b>Oil &amp; Gas (0.5%)</b>                         |                                    |           |
| 1,400   | Anadarko Petroleum Corp.           | 101,962   |
| 1,800   | BP PLC (SP ADR)                    | 102,726   |
| 4,400   | Chevron Corp.                      | 333,652   |
| 3,200   | Devon Energy Corp.                 | 206,176   |
| 5,250   | EnSCO International PLC (SP ADR)   | 235,095   |
| 5,300   | Marathon Oil Corp.                 | 167,692   |
| 7,200   | Valero Energy Corp.                | 141,840   |
|   | Total Oil & Gas                    | 1,289,143 |
| <b>Pharmaceuticals (0.3%)</b>                       |                                    |           |
| 9,500   | Bristol-Myers Squibb Co.           | 253,650   |
| 19,300  | Pfizer, Inc.                       | 330,995   |
| 6,000   | Watson Pharmaceuticals, Inc. (6)   | 250,620   |
|   | Total Pharmaceuticals              | 835,265   |
| <b>Prepackaged Software (0.1%)</b>                  |                                    |           |
| 6,500   | CA, Inc.                           | 152,555   |
| <b>Real Estate (0.1%)</b>                           |                                    |           |
| 8,700   | Annaly Capital Management, Inc.    | 149,466   |
| <b>Retailers (0.1%)</b>                             |                                    |           |
| 4,800   | CVS Caremark Corp.                 | 175,488   |
| 3,900   | Foot Locker, Inc.                  | 58,656    |

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Total Retailers 234,144

**Telephone Communications, exc. Radio (0.2%)**

10,800 AT&T, Inc. 279,072

61,600 Qwest Communications International, Inc. 321,552

Total Telephone Communications, exc. Radio 600,624

See accompanying Notes to Schedule of Investments.

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| Number of Shares                                       |  | Value                 |
|--|--|-----------------------|
| <b>Telephone Systems (0.1%)</b>                        |  |                       |
| 17,100   | Windstream Corp.   | \$ 186,219            |
| <b>Transportation (0.0%)</b>                           |  |                       |
| 1,800  | CSX Corp.  | 91,620                |
| <b>Total Common Stock (Cost: \$ 12,541,983) (5.2%)</b> |  | <b>12,852,896</b>     |
| <br>   |  |                       |
| Principal Amount                                       |  |                       |
| <b>Short-Term Investments (0.0%)</b>                   |  |                       |
| 102,533  | Repurchase Agreement, State Street Bank & Trust Company, 0.01%, due 04/01/10 (collateralized by \$105,000, U.S. Treasury Bill, 0.17%, due 06/03/10, valued at \$104,969) (Total Amount to be Received Upon Repurchase \$102,533) | 102,533               |
| <b>Total Short-Term Investments (Cost: \$102,533)</b>  |  | <b>102,533</b>        |
| <b>TOTAL INVESTMENTS (Cost \$243,498,666) (110.3%)</b> |  | <b>270,556,093</b>    |
| <b>LIABILITIES IN EXCESS OF OTHER ASSETS (-10.3%)</b>  |  | <b>(25,225,260)</b>   |
| <b>NET ASSETS (100.0%)</b>                             |  | <b>\$ 245,330,833</b> |

**Notes to Schedule of Investments:**

- (1) 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, 2010, the value of these securities amounted to \$11,980,131 or 4.9% 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, 2010.
  - (3) As of March 31, 2010, security is not accruing interest.
  - (4) Restricted security (Note 4).
  - (5) Illiquid security.
  - (6) Non-income producing security.
- EETC - Enhanced Equipment Trust Certificates.  
 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.  
 P/O - Principal Only Security.  
 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.
- See accompanying Notes to Schedule of Investments.

## Investments by Industry (Unaudited)

March 31, 2010

| Industry*  | Percentage of<br>Net Assets |
|--|-----------------------------|
| Private Mortgage-Backed Securities               | 67.2%                       |
| U.S. Government Agency Obligations               | 23.3                        |
| Electric Utilities                               | 2.8                         |
| Banking  | 1.8                         |
| Oil & Gas  | 1.4                         |
| Airlines   | 1.3                         |
| Healthcare Providers                             | 1.3                         |
| Asset Backed Securities                          | 0.8                         |
| Pharmaceuticals                                  | 0.7                         |
| Oil, Gas & Consumable Fuels                      | 0.7                         |
| Real Estate                                      | 0.7                         |
| Municipal Obligations                            | 0.6                         |
| Electronics                                      | 0.6                         |
| Insurance  | 0.6                         |
| Financial Services                               | 0.6                         |
| Media  | 0.5                         |
| Communications                                   | 0.5                         |
| Food Products                                    | 0.4                         |
| Road & Rail                                      | 0.3                         |
| Telephone Systems                                | 0.3                         |
| Industrial Conglomerates                         | 0.3                         |
| Computers & Peripherals                          | 0.3                         |
| Specialty Retail                                 | 0.2                         |
| Diversified Telecommunication Services           | 0.2                         |
| Capital Markets                                  | 0.2                         |
| Diversified Financial Services                   | 0.2                         |
| Metals & Mining                                  | 0.2                         |
| Electronic Equipment, Instruments and Components | 0.2                         |
| Chemicals  | 0.1                         |
| Semiconductors & Semiconductor Equipment         | 0.1                         |
| Containers & Packaging                           | 0.1                         |
| Commercial Services                              | 0.1                         |
| Household Products                               | 0.1                         |
| Medical Supplies                                 | 0.1                         |
| Heavy Machinery                                  | 0.1                         |
| Aerospace & Defense                              | 0.1                         |
| Metals   | 0.1                         |
| Energy Equipment & Services                      | 0.1                         |
| Forest Products & Paper                          | 0.1                         |
| Household Durables                               | 0.1                         |
| Thrifts & Mortgage Finance                       | 0.1                         |
| Commercial Services & Supplies                   | 0.1                         |
| Communications Equipment                         | 0.1                         |
| Paper & Forest Products                          | 0.1                         |
| Food & Staples Retailing                         | 0.1                         |
| Retailers  | 0.1                         |
| Software   | 0.1                         |
| Real Estate Investment Trusts (REITs)            | 0.1                         |

*See accompanying notes to Schedule of Investments.*

**Investments by Industry (Unaudited)**

March 31, 2010

|                                  |        |
|----------------------------------|--------|
| Life Sciences Tools & Services   | 0.1    |
| Diversified Consumer Services    | 0.0*   |
| Health Care Providers & Services | 0.0*   |
| Health Care Equipment & Supplies | 0.0*   |
| Short-Term Investments           | 0.0*   |
| Total                            | 110.3% |

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

**TCW Strategic Income Fund, Inc.****Notes to Schedule of Investments (Unaudited)**

March 31, 2010

**Note 1 Significant Accounting Policies:**

TCW Strategic Income Fund, Inc. (the Fund) was incorporated in Maryland on January 13, 1987 as a diversified, closed-end investment management company and is registered under the Investment Company Act of 1940, as amended, and is traded on the New York Stock Exchange under the symbol TSI. The Fund commenced operations on March 5, 1987. The Fund's investment objective is to seek a total return comprised of current income and capital appreciation by investing in convertible securities, marketable equity securities, investment-grade debt securities, high-yield debt securities, options, securities issued or guaranteed by the United States Government, its agencies and instrumentalities ( U.S. Government Securities ), repurchase agreements, mortgage related securities, asset-backed securities, money market securities and other securities without limit believed by the Fund's investment advisor to be consistent with the Fund's investment objective. TCW Investment Management Company (the Advisor) is the investment advisor to the Fund and is registered under the Investment Advisers Act of 1940.

**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. 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, where upon they will be valued at amortized value using their value of the 61<sup>st</sup> day prior to maturity.

Securities for which market quotations are not readily available, including circumstances under which it is determined by the Advisor that sale or mean prices are not reflective of a security's market value, are valued at their fair value as determined in good faith under procedures established by and under the general supervision of the Fund's Board of Directors. There were no fair valued securities at March 31, 2010.

Fair value is defined as the price that a 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. A three-tier hierarchy is utilized to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Inputs refer broadly to the assumptions that market participants would use in pricing the asset or liability, including assumptions about risk—for example, the risk inherent in a particular valuation technique used to measure fair value and/or the risk inherent in the inputs to the valuation technique. 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 assumptions 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)

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.

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 within which the fair value measurement falls in its entirety is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

The following is a summary of the inputs used as of March 31, 2010 in valuing the Fund's investments:

## ASSETS VALUATION INPUT

| Description                               | Quoted Prices<br>in Active<br>Markets for<br>Identical<br>Assets<br>(Level 1) | Significant<br>Other<br>Observable<br>Inputs<br>(Level 2) | Significant<br>Unobservable<br>Inputs<br>(Level 3) | Total        |
|---|---|---|--|--------------|
| Fixed Income Securities                   |   |   |  |              |
| Asset Backed Securities                   | \$  | \$ 1,897,026  | \$   | \$ 1,897,026 |
| Collateralized Mortgage Obligations       |   |   |  |              |
| Private Mortgage-Backed Securities        |   | 164,769,684   |  | 164,769,684  |
| U.S. Government Agency Obligations        |   | 57,168,038  |  | 57,168,038   |
| Total Collateralized Mortgage Obligations |   | 221,937,722   |  | 221,937,722  |
| Corporate Bonds                           |   |   |  |              |
| Airlines                                  |   | 3,203,735   |  | 3,203,735    |
| Banking                                   |   | 3,074,708   |  | 3,074,708    |
| Electric Utilities                        |   | 5,780,059   |  | 5,780,059    |
| Healthcare Providers                      |   | 2,115,000   |  | 2,115,000    |
| Oil & Gas                                 |   | 2,103,816   |  | 2,103,816    |
| Telephone Systems                         |   | 540,750   |  | 540,750      |
| Total Corporate Bonds                     |   | 16,818,068  |  | 16,818,068   |
| Municipal Obligations                     |   | 1,595,600   |  | 1,595,600    |
| Total Fixed Income Securities             |   | 242,248,416   |  | 242,248,416  |
| Convertible Securities                    |   |   |  |              |
| Convertible Corporate Bonds               |   |   |  |              |
| Banking                                   |   | 1,555,483   |  | 1,555,483    |
| Communications                            |   | 1,088,515   |  | 1,088,515    |
| Electronics                               |   | 1,470,511   |  | 1,470,511    |
| Financial Services                        |   | 949,869   |  | 949,869      |
| Healthcare Providers                      |   | 1,009,583   |  | 1,009,583    |
| Medical Supplies                          |   | 314,400   |  | 314,400      |
| Metals                                    |   | 238,000   |  | 238,000      |
| Oil & Gas                                 |   | 1,302,691   |  | 1,302,691    |
| Pharmaceuticals                           |   | 533,269   |  | 533,269      |
| Real Estate                               |   | 1,626,982   |  | 1,626,982    |
| Retailers                                 |   | 164,150   |  | 164,150      |
| Total Convertible Corporate Bonds         |   | 10,253,453  |  | 10,253,453   |
| Convertible Preferred Stocks              |   |   |  |              |
| Advertising                               |   | 652,200   |  | 652,200      |
| Beverages, Food & Tobacco                 |   | 241,133   |  | 241,133      |
| Commercial Services                       |   | 332,302   |  | 332,302      |
| Electric Utilities                        | 746,295   |   |  | 746,295      |
| Financial Services                        | 256,428   |   |  | 256,428      |
| Insurance                                 | 885,407   |   |  | 885,407      |
| Oil & Gas                                 | 690,440   |   |  | 690,440      |
| Pharmaceuticals                           | 448,800   |   |  | 448,800      |

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|   |                  |                   |                   |
|---|------------------|-------------------|-------------------|
| Transportation                            |                  | 845,790           | 845,790           |
| <b>Total Convertible Preferred Stocks</b> | <b>3,027,370</b> | <b>2,071,425</b>  | <b>5,098,795</b>  |
| <b>Total Convertible Securities</b>       | <b>3,027,370</b> | <b>12,324,878</b> | <b>15,352,248</b> |
| <b>Common Stock</b>                       |                  |                   |                   |
| Aerospace & Defense                       | 375,803          |                   | 375,803           |
| Apparel Retailers                         | 281,942          |                   | 281,942           |
| Banking                                   | 667,381          |                   | 667,381           |
| Beverages, Food & Tobacco                 | 659,856          |                   | 659,856           |
| Building Materials                        | 342,910          |                   | 342,910           |
| Chemicals                                 | 368,676          |                   | 368,676           |
| Commercial Services                       | 301,856          |                   | 301,856           |
| Communications                            | 176,904          |                   | 176,904           |
| Computers & Information                   | 677,105          |                   | 677,105           |
| Electric Utilities                        | 215,334          |                   | 215,334           |
| Electronics                               | 714,222          |                   | 714,222           |
| Entertainment & Leisure                   | 367,902          |                   | 367,902           |
| Financial Services                        | 656,399          |                   | 656,399           |
| Forest Products & Paper                   | 1,063,624        |                   | 1,063,624         |
| Healthcare Providers                      | 116,688          |                   | 116,688           |

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|                                      |                      |                       |
|--------------------------------------|----------------------|-----------------------|
| Heavy Construction                   | 215,985              | 215,985               |
| Heavy Machinery                      | 248,252              | 248,252               |
| Industrial Diversified               | 548,245              | 548,245               |
| Insurance                            | 487,692              | 487,692               |
| Media Broadcasting & Publishing      | 223,958              | 223,958               |
| Medical Supplies                     | 167,318              | 167,318               |
| Metals                               | 435,808              | 435,808               |
| Oil & Gas                            | 1,289,143            | 1,289,143             |
| Pharmaceuticals                      | 835,265              | 835,265               |
| Prepackaged Software                 | 152,555              | 152,555               |
| Real Estate                          | 149,466              | 149,466               |
| Retailers                            | 234,144              | 234,144               |
| Telephone Communications, exc. Radio | 600,624              | 600,624               |
| Telephone Systems                    | 186,219              | 186,219               |
| Transportation                       | 91,620               | 91,620                |
| <b>Total Common Stock</b>            | <b>12,852,896</b>    | <b>12,852,896</b>     |
| <b>Short-Term Investment</b>         | <b>102,533</b>       | <b>102,533</b>        |
| <b>Total</b>                         | <b>\$ 15,880,266</b> | <b>\$ 254,675,827</b> |
|                                      |                      | <b>\$ 270,556,093</b> |

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

|                                  | Balance as of 12/31/09 | Accrued Discounts (Premiums) | Realized Gain/Loss and Change in Unrealized Appreciation/ (Depreciation) | Net Purchases (Sales)  | Net Transfers in and/or Out of Level 3 | Balance as of 03/31/10 | Net Change in Unrealized Appreciation/ (Depreciation) from Investments Still Held as of 03/31/10 |
|----------------------------------|------------------------|------------------------------|--|------------------------|--|------------------------|--|
| <b>Investments in Securities</b> |                        |                              |  |                        |  |                        |  |
| Fixed Income Securities          |                        |                              |  |                        |  |                        |  |
| Asset Backed Securities          | \$ 2,024               | \$ 0                         | (\$ 2,024)   | \$ 0                   | \$ 0                                   | \$ 0                   | \$ 0   |
| Collateralized Debt Obligations  | 6,772,061              | 0                            | 5,140,789  | (11,912,850)           | 0                                      | 0                      | 0  |
| <b>Total</b>                     | <b>\$ 6,774,085</b>    | <b>\$ 0</b>                  | <b>\$ 5,138,765</b>  | <b>(\$ 11,912,850)</b> | <b>\$ 0</b>                            | <b>\$ 0</b>            | <b>\$ 0</b>  |

**Note 2 Federal Income Taxes:**

It is the policy of the Fund to comply with the requirements of the Internal Revenue Code applicable to regulated investment companies and distribute all of its net taxable income, including any net realized gains on investments, to its shareholders. Therefore, no federal income tax provision is required.

At March 31, 2010, net unrealized appreciation (depreciation) for federal income tax purposes is comprised of the following components:

|   |                      |
|---|----------------------|
| Appreciated securities                            | \$ 38,930,094        |
| Depreciated securities                            | (13,927,125)         |
| <b>Net unrealized appreciation/(depreciation)</b> | <b>\$ 25,002,969</b> |

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Cost of securities for federal income tax purposes

\$ 245,553,124

The Fund did not have any unrecognized tax benefits at March 31, 2010, nor were there any increases or decreases in unrecognized tax benefits for the period then ended; and therefore no interest or penalties were accrued. The Fund is subject to examination by U.S. federal and state tax authorities for returns filed for the prior three and four fiscal years, respectively.

**Note 3 Security Lending:**

The Fund can lend securities to brokers. The brokers must provide collateral, which must be maintained at not less than 100% of the value of the loaned securities, to secure the obligation. The Fund receives income, net of broker fees, by investing the collateral. The Fund did not lend securities any time during the three months ended March 31, 2010.

**Note 4 Restricted Securities:**

The Fund is permitted to invest in securities that are subject to legal or contractual restrictions on resale. These securities may be resold in transactions exempt from registration or to the public if the securities are registered. Disposal of these securities may involve time consuming negotiations and expense, and prompt sale at an acceptable price may be difficult. There were no restricted securities (excluding Rule 144A issues) at March 31, 2010. However, certain 144A securities were deemed illiquid as of March 31, 2010 and therefore were considered restricted. Aggregate cost and fair value of such securities held at March 31, 2010 were as follows:

|                                | Aggregate Cost | Aggregate Value | Value as a<br>Percentage of<br>Fund's Net Assets |
|--------------------------------|----------------|-----------------|--|
| Total of Restricted Securities | \$ 1,516,398   | \$ 1,626,982    | 0.66%  |

**Note 5 Recently Issued Accounting Pronouncements**

In January 2010, the Financial Accounting Standards Board issued Accounting Standards Update ( ASU ) No. 2010-06 Improving Disclosures about Fair Value Measurements. ASU No. 2010-06 clarifies existing disclosure and requires additional disclosures regarding fair value measurements. Effective for interim and annual reporting periods beginning after December 15, 2009, entities will be required to disclose significant transfers into and out of Level 1 and 2 measurements in the fair value hierarchy and the reasons for those transfers. Effective for fiscal years beginning after December 15, 2010, and for interim periods within those fiscal years, entities will need to disclose information about purchases, sales, issuances and settlements of Level 3 securities on a gross basis, rather than as a net number as currently required. Management is currently evaluating the impact ASU No. 2010-06 will have on its financial statement disclosures.

**Note 6 Subsequent Events:**

The Advisor has evaluated the possibility of subsequent events existing in this report through May 7, 2010. The Advisor has determined that there are no material events that would require recognition or disclosure in this report through this date.

**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/ Charles W. Baldiswieler

Charles W. Baldiswieler

Chief Executive Officer

Date May 7, 2010

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/ Charles W. Baldiswieler

Charles W. Baldiswieler

Chief Executive Officer

Date May 7, 2010

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

David S. DeVito

Chief Financial Officer

Date May 7, 2010