

TCW STRATEGIC INCOME FUND INC
Form N-Q
May 15, 2007

**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
(Address of principal executive offices)

90017
(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: 12/31/2007

Date of reporting period: 03/31/2007

Item 1. Schedule of Investments. The schedule of investments for the period ending March 31, 2007 is filed herewith.

TCW Strategic Income Fund, Inc.

Schedule of Investments (Unaudited)

March 31, 2007

Principal Amount	Fixed Income Securities	Value
	Asset Backed Securities (12.5% of Net Assets)	
	Banking (12.5%)	
2,500,000	Ameriquest Mortgage Securities, Inc. (06-R2-M10), 7.82%, due 04/25/36	1,775,750
2,661,000	Argent Securities, Inc. (06-W3-M10), (144A), 7.82%, due 04/25/36	1,915,920 *
2,000,000	Argent Securities, Inc. (06-W4-M10), 7.82%, due 05/25/36	700,000
2,000,000	Carrington Mortgage Loan Trust (06-2FRE-10), (144A), 7.32%, due 10/25/36	960,000 *
2,000,000	Carrington Mortgage Loan Trust (06-NC1-M10), (144A), 8.32%, due 01/25/36	1,605,000 *
1,500,000	Countrywide Asset-Backed Certificates (06-26-B), (144A), 7.07%, due 06/25/37	863,100 *
2,000,000	Countrywide Asset-Backed Certificates (06-5-B), 7.72%, due 08/25/36	1,516,200
2,000,000	Countrywide Asset-Backed Certificates (06-6-B), (144A), 8.32%, due 09/25/36	1,382,000 *
2,000,000	Countrywide Asset-Backed Certificates (07-6-M8), 7.32%, due 09/25/37	1,667,000
1,993,000	First Franklin Mortgage Loan Asset Backed Certificate (06-17FF-B), (144A), 7.82%, due 12/25/36	1,584,634 *
2,000,000	First Franklin Mortgage Loan Asset Backed Certificate (06-FF5-M10), (144A), 7.32%, due 04/25/36	1,525,200 *
2,000,000	First Franklin Mortgage Loan Asset Backed Certificate (06-FF7-M10), (144A), 7.32%, due 05/25/36	1,539,400 *
2,000,000	Fremont Home Loan Trust (06-2-M9), 7.72%, due 02/25/36	1,200,000
2,000,000	HSI Asset Securitization Corp. Trust (06-OPT3-M9), 7.32%, due 02/25/36	1,655,000
2,000,000	JP Morgan Mortgage Acquisition Corp. (06-NC1-M10), (144A), 7.82%, due 04/25/36	1,300,000 *
1,000,000	Residential Asset Mortgage Products, Inc. (06-NC3-M9), 7.37%, due 03/25/36	743,100
2,000,000	Saxon Asset Securities Trust (06-2-B4), 7.82%, due 09/25/36	1,392,200
1,000,000	Saxon Asset Securities Trust (07-1-B2), 7.57%, due 02/25/37	890,000
2,000,000	Securitized Asset Backed Receivables LLC Trust (07-BR1-B2), 7.57%, due 02/25/37	1,744,000

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2,000,000	Soundview Home Equity Loan Trust (06-OPT2-M9), (144A), 7.82%, due 05/25/36	1,626,800 *
2,000,000	Soundview Home Equity Loan Trust (06-OPT3-M9), (144A), 7.82%, due 06/25/36	1,526,800 *
2,000,000	Structured Asset Securities Corp. (06-NC1-B1), (144A), 7.82%, due 05/25/36	1,318,600 *
2,000,000	Structured Asset Securities Corp. (06-WF1-M9), 7.32%, due 02/25/36	1,589,400
	Total Banking	32,020,104
	Total Asset Backed Securities (Cost: \$40,169,822)	32,020,104
	Collateralized Debt Obligations (19.5%)	
	Banking (0.4%)	
1,000,000	FM Leveraged Capital Fund (06-2-E), (144A), 9.11%, due 11/15/20	993,000 *
	Diversified Financial Services- Specialized Finance (13.0%)	
1,500(1)	ACA CLO, Ltd. (06-2), (144A), 0%, due 01/07/21	1,350,000 *
4,000,000	ARES VR CLO, Ltd. (06-1A), (144A), 7.253%, due 02/24/18	3,600,000 *
1,000(1)	Centurion CDO VII, Ltd., (144A), 0%, due 01/30/16	740,000 *
2,000,000	Clydesdale CLO, Ltd. (06-1A), (144A), 0%, due 12/19/18	1,950,000 *
1,000,000	CW Capital Cobalt (06-2A-K), (144A), 8.86%, due 04/26/50	984,000 *
1,000,000	CW Capital Cobalt II, (06-2A-PS), (144A), 0%, due 4/26/50	940,000 *
1,937,876	De Meer Middle Market CLO, Ltd. (06-1A), (144A), 5.477%, due 10/20/18	1,829,937 *
961,149	De Meer Middle Market CLO, Ltd. (06-1A-E), (144A), 9.36%, due 10/20/18	958,747 *
2,000,000	Duane Street CLO (06-3-A), (144A), 0%, due 01/11/21	1,900,000 *
2,000(1)	FM Leveraged Capital Fund II, (06-1A-PS), (144A), 0%, due 11/20/20	1,800,000 *
2,000,000	Galaxy CLO, Ltd. (06-6I), 0%, due 06/13/18	1,949,400
2,000,000	Galaxy CLO, Ltd. (06-7A), (144A), 0%, due 10/13/18	2,000,000 *
3,000,000	Katonah, Ltd. (8A), (144A), 0%, due 05/20/18	2,700,000 *
2,000,000	LCM CDO, LP (5I), 5.36%, due 03/21/19	1,860,000
3,500,000	Octagon Investment Partners X, Ltd. (06-10A), (144A), 0%, due 10/18/20	3,454,850 *
3,000,000	Prospect Park CDO, Ltd. (06-1I), 0%, due 07/15/20	2,608,800
1,750,000	Vertical CDO, Ltd. (06-1), (144A), 0%, due 04/22/46	1,750,000 *

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1,000,000(1)	WhiteHorse III, Ltd. (144A), 0%, due 05/01/18	900,000 *
	Total Diversified Financial Services- Specialized Finance	33,275,734
	Diversified Financial Services-Multi-Sector Holdings (1.3%)	
486,410	Mantoloking CDO, Ltd. (06-1A-E), (144A), 8.865%, due 08/28/46	424,782 *
1,500(1)	Mantoloking CDO, Ltd., (144A), 0%, due 09/28/46	1,050,000 *
1,989,181	Marathon Structured Finance CDO, Ltd. (06-1A-E), (144A), 10.86%, due 07/26/46	1,856,702 *
	Total Diversified Financial Services-Multi-Sector Holdings	3,331,484
	Thrifts & Mortgage Finance (4.8%)	
1,000,000	Bering CDO, Ltd. (06-1A), 0%, due 09/07/46	910,000
1,000,000	Bering CDO, Ltd. (06-1A-1C), (144A), 11.82%, due 09/07/46	978,300 *
2,000,000	Fortius Funding, Ltd. (06-2-A), (144A), 5.374%, due 02/03/42	1,820,000 *
1,000,000	Fortius Funding, Ltd. (06-2-AE), (144A), 11.36%, due 02/03/42	740,000 *
1,000(1)	Fortius I Funding, Ltd., (144A), 0%, due 07/12/41	940,000 *
1,000,000	GSC ABS CDO, Ltd. (06-3GA-D), (144A), 8.625%, due 06/02/42	930,700 *
1,500,000	Hudson Mezzanine Funding (06-1-AE), (144A), 12.101%, due 04/12/42	1,020,000 *
1,500,000	Hudson Mezzanine Funding (06-1A-INC), (144A), 0%, due 04/12/42	1,275,000 *
1,000,000	IXIS ABS CDO, Ltd. (06-1I-E), 11.59%, due 12/13/46	913,500
2,000,000	Vertical CDO, Ltd. (06-2A), (144A), 0%, due 05/09/46	1,100,000 *
1,985,325	Vertical CDO, Ltd. (06-2A-C), (144A), 11.61%, due 05/09/46	1,691,100 *
	Total Thrifts & Mortgage Finance	12,318,600
	Total Collateralized Debt Obligations (Cost: \$52,903,048)	49,918,818
	Collateralized Mortgage Obligations (26.3%)	
	Banking (3.3%)	
6,058,802	GSR Mortgage Loan Trust (03-7F-1A4), 5.25%, due 06/25/33	5,615,055
3,931,925	GSR Mortgage Loan Trust (06-1F-1A5), 1.265%, due 02/25/36 (I/F)(TAC)	2,846,960

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Total Banking		8,462,015
U.S. Government Agency Obligations (23.0%)		
2,023,000	Federal Home Loan Mortgage Corp. (2684-SN), 1.65%, due 10/15/33 (I/F)	1,436,132
1,950,546	Federal Home Loan Mortgage Corp. (2870-EO), 0%, due 10/15/34 (P/O)	1,206,735
3,144,097	Federal Home Loan Mortgage Corp. (2951-NS), 0%, due 03/15/35 (I/F)	2,116,015
2,040,473	Federal Home Loan Mortgage Corp. (2962-GT), 0%, due 04/15/35 (I/F)(TAC)	1,839,690
987,732	Federal Home Loan Mortgage Corp. (2990-JK), 0.72%, due 03/15/35 (I/F)	798,411
1,701,328	Federal Home Loan Mortgage Corp. (3019-SQ), 0%, due 06/15/35 (I/F)	1,268,499
2,929,906	Federal Home Loan Mortgage Corp. (3035-TP), 6.5%, due 12/15/33 (I/F)	2,925,980
2,245,826	Federal Home Loan Mortgage Corp. (3062-HO), 0%, due 11/15/35 (P/O)	1,658,071
1,693,557	Federal Home Loan Mortgage Corp. (3074-LO), 0%, due 11/15/35 (P/O)	1,141,330
431,440	Federal Home Loan Mortgage Corp. (3076-ZQ), 5.5%, due 11/15/35 (PAC)	417,368
1,908,580	Federal Home Loan Mortgage Corp. (3081-PO), 0%, due 07/15/33 (P/O)	1,423,120
2,913,616	Federal Home Loan Mortgage Corp. (3092-CS), 5.571%, due 12/15/35 (I/F)(TAC)	2,711,994
3,033,518	Federal Home Loan Mortgage Corp. (3092-LO), 0%, due 12/15/35 (P/O)(TAC)	2,591,140
2,819,318	Federal Home Loan Mortgage Corp. (3092-OL), 0%, due 12/15/35 (P/O)	1,972,141
2,598,416	Federal Home Loan Mortgage Corp. (3146-SB), 4.143%, due 04/15/36 (I/F)	2,414,404
1,587,520	Federal Home Loan Mortgage Corp. (3153-NK), 4.07%, due 05/15/36 (I/F)	1,468,000
2,646,474	Federal Home Loan Mortgage Corp. (3161-SA), 3.96%, due 05/15/36 (I/F)	2,460,508
2,375,668	Federal Home Loan Mortgage Corp. (3171-GO), 0%, due 06/15/36 (P/O)(PAC)	1,935,694
1,838,573	Federal Home Loan Mortgage Corp. (3186-SB), 3.227%, due 07/15/36 (I/F)	1,660,508
3,342,505	Federal National Mortgage Association (05-1-GZ), 5%, due 02/25/35	3,146,822

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2,019,046	Federal National Mortgage Association (05-44-TS), 2.1%, due 03/25/35 (I/F)(TAC)	1,707,124
3,265,348	Federal National Mortgage Association (05-69-HO), 0%, due 08/25/35 (P/O)	2,763,823
1,818,297	Federal National Mortgage Association (05-87-ZQ), 4.5%, due 10/25/25	1,760,712
1,570,708	Federal National Mortgage Association (05-92-DT), 6%, due 10/25/35 (I/F)(TAC)	1,518,935
1,962,024	Federal National Mortgage Association (06-14-SP), 6.111%, due 03/25/36 (I/F)(TAC)	1,955,451
1,899,392	Federal National Mortgage Association (06-15-LO), 0%, due 03/25/36 (P/O)	1,520,242
2,888,981	Federal National Mortgage Association (06-44-C), 0%, due 12/25/33 (P/O)	2,472,881
2,294,458	Federal National Mortgage Association (06-57-SA), 3.483%, due 06/25/36 (I/F)	2,089,843
2,000,000	Federal National Mortgage Association (06-67-DS), 1.892%, due 07/25/36 (I/F)	1,570,574
2,665,974	Federal National Mortgage Association (25-62-BO), 0%, due 07/25/35 (P/O)	2,174,342
3,663,196	Government National Mortgage Association (05-45-DK), 0.72%, due 06/16/35 (I/F)	3,038,328
	Total U.S. Government Agency Obligations	59,164,817
	Total Collateralized Mortgage Obligations (Cost: \$62,648,519)	67,626,832
Other Fixed Income (20.9%)		
Financial Services (20.9%)		
54,000,000	Dow Jones CDX, NA. HY Trust I, (144A), 7.625%, due 06/29/12	53,730,000 * #
	Total Other Fixed Income (Cost: \$53,730,000)	53,730,000
Convertible Corporate Bonds (7.0%)		
Banking (1.6%)		
1,868,000	SLM Corp., 5.31%, due 07/25/35	1,872,782
2,185,000	Wachovia Corp., 9.5%, due 09/20/07	2,332,050
	Total Banking	4,204,832
Electronics (1.9%)		
1,407,000	Agere Systems, Inc., 6.5%, due 12/15/09	1,446,171
1,443,000	Fairchild Semiconductor Corp., 5%, due 11/01/08	1,433,678
1,416,000	LSI Logic Corp., 4%, due 05/15/10	1,520,727
593,000	Xilinx, Inc., (144A), 3.125%, due 03/15/37	605,927 *

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Total Electronics		5,006,503
Industrial - Diversified (0.4%)		
674,000	Tyco International Group SA, 3.125%, due 01/15/23	986,972
Insurance (0.8%)		
78,387	XL Capital, Ltd., 7%, due 02/15/09	2,036,494
Media - Broadcasting & Publishing (0.6%)		
1,543,000	Ciena Corp., 3.75%, due 02/01/08	1,518,081
Pharmaceuticals (0.3%)		
673,000	United Therapeutics Corp., (144A), 0.5%, due 10/15/11	650,286 *
Real Estate (0.7%)		
1,517,000	Affordable Residential Communities, Inc., (144A), 7.5%, due 08/15/25	1,839,165 *
Telecommunications (0.7%)		
1,789,000	Lucent Technologies, Inc., 8%, due 08/01/31	1,789,000
Total Convertible Corporate Bonds (Cost: \$17,893,109)		18,031,333
Total Fixed Income Securities (Cost: \$227,344,498) (86.2%)		221,327,087

Number of Shares	Convertible Preferred Stocks	Value
Aerospace & Defense (0.8%)		
15,000	Northrop Grumman Corp., \$1.75	2,118,750
Airlines (0.7%)		
33,650	Bristow Group, Inc., \$1.375	1,699,325 +
Automobiles (1.3%)		
32,785	Ford Motor Co. Capital Trust II, \$1.625	1,180,260
40,800	General Motors Corp., \$1.125	882,300 +
57,950	General Motors Corp., \$1.3125	1,202,462
Total Automobiles		3,265,022
Commercial Services (0.4%)		
20,640	United Rentals, Inc., \$1.625	1,016,520

Containers & Packaging (0.4%)		
47,561	Smurfit-Stone Container Corp., \$1.75	1,141,464 +
Electric Utilities (0.6%)		
31,100	AES Corp., \$1.6875	1,570,550
Food & Staples Retailing (1.3%)		
60,165	Albertson's, Inc., \$1.8125	1,489,084 +
28,760	Rite Aid Corp., \$1.75	1,844,235
Total Food & Staples Retailing		3,333,319
Insurance (0.7%)		
24,705	Reinsurance Group of America, Inc., \$1.4375	1,797,289
Media (0.7%)		
1,500	Interpublic Group of Companies, Inc., (144A), \$1.28125	1,695,000 *
Oil, Gas & Consumable Fuels (0.6%)		
15,945	Chesapeake Energy Corp., \$1.125	1,591,789
Road & Rail (0.7%)		
1,360	Kansas City Southern, \$1.28125	1,880,200
Utilities (0.8%)		
30,400	Entergy Corp., \$1.90625	1,976,000
Total Convertible Preferred Stocks (Cost: \$21,841,317) (9.0%)		23,085,228

Number of Shares	Common Stock	Value
Aerospace & Defense (0.1%)		
6,000	Honeywell International, Inc.	276,360
Automobiles (0.1%)		
6,400	General Motors Corp.	196,096 +
Biotechnology (0.2%)		
5,300	Genentech, Inc.	435,236 **

Capital Markets (0.1%)		
4,600	Merrill Lynch & Co., Inc.	375,682
Chemicals (0.2%)		
6,500	Du Pont (E.I.) de Nemours & Co.	321,295 +
5,900	Lyondell Chemical Co.	176,823
	Total Chemicals	498,118
Commercial Services & Supplies (0.1%)		
8,500	Waste Management, Inc.	292,485
Communications Equipment (0.1%)		
15,100	Nokia Oyj (ADR)	346,092 +
Computers & Peripherals (0.3%)		
7,600	Hewlett-Packard Co.	305,064
4,300	International Business Machines Corp.	405,318
	Total Computers & Peripherals	710,382
Consumer Finance (0.1%)		
1,900	Capital One Financial Corp.	143,374
Containers & Packaging (0.1%)		
15,000	Packaging Corp. of America	366,000
Diversified Financial Services (0.4%)		
8,800	Citigroup, Inc.	451,792
10,000	JPMorgan Chase & Co.	483,800
	Total Diversified Financial Services	935,592
Diversified Telecommunication Services (0.6%)		
14,000	AT&T, Inc.	552,020
14,468	BCE, Inc.	409,155
21,700	Qwest Communications International, Inc.	195,083 ** +
19,037	Windstream Corp.	279,654
	Total Diversified Telecommunication Services	1,435,912
Electric Utilities (0.2%)		
8,500	American Electric Power Co., Inc.	414,375

Food Products (0.3%)		
14,100	Kraft Foods, Inc., Class A	446,406 +
17,900	Sara Lee Corp.	302,868
Total Food Products		749,274
Health Care Providers & Services (0.2%)		
6,200	Aetna, Inc.	271,498
29,840	Tenet Healthcare Corp.	191,871 **
Total Health Care Providers & Services		463,369
Health Care Technology (0.1%)		
3,200	Cerner Corp.	174,240 ** +
Household Durables (0.1%)		
2,900	Sony Corp. (ADR)	146,421
Household Products (0.1%)		
4,700	Kimberly-Clark Corp.	321,903
Industrial Conglomerates (0.1%)		
7,400	General Electric Co.	261,664
Information Technology Services (0.1%)		
6,600	Electronic Data Systems Corp.	182,688
Insurance (0.3%)		
3,600	American International Group, Inc.	241,992
4,400	Chubb Corp.	227,348
5,600	The St. Paul Travelers Companies, Inc.	289,912
Total Insurance		759,252
Leisure Equipment & Products (0.1%)		
10,000	Mattel, Inc.	275,700
Media (0.3%)		
10,000	Clear Channel Communications, Inc.	350,400
5,550	Comcast Corp., Class A	144,022 **
15,300	Regal Entertainment Group, Class A	304,011 +
Total Media		798,433
Multiline Retail (0.1%)		
3,600	Federated Department Stores, Inc.	162,180

Oil, Gas & Consumable Fuels (0.3%)		
4,600	Chevron Corp.	340,216
5,200	ConocoPhillips	355,420
	Total Oil, Gas & Consumable Fuels	695,636
Paper & Forest Products (0.1%)		
11,600	MeadWestvaco Corp.	357,744
Personal Products (0.1%)		
9,200	Avon Products, Inc.	342,792
Pharmaceuticals (0.3%)		
14,400	Pfizer, Inc.	363,744
8,100	Watson Pharmaceuticals, Inc.	214,083 **
5,500	Wyeth	275,165
	Total Pharmaceuticals	852,992
Real Estate Investment Trust (REITs) (0.1%)		
10,100	CapitalSource, Inc.	253,813 +
Road & Rail (0.3%)		
2,200	Con-way, Inc.	109,648
8,700	CSX Corp.	348,435
1	Kansas City Southern	36 **
2,400	Union Pacific Corp.	243,720
	Total Road & Rail	701,839
Semiconductors & Semiconductor Equipment (0.1%)		
15,700	Intel Corp.	300,341
Software (0.1%)		
7,900	Salesforce.com, Inc.	338,278 ** +
Textiles, Apparel & Luxury Goods (0.0%)		
2,587	Hanesbrands, Inc.	76,032 **
Thriffs & Mortgage Finance (0.2%)		
8,000	Fannie Mae	436,640
10,100	New York Community Bancorp, Inc.	177,659 +
	Total Thriffs & Mortgage Finance	614,299

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Wireless Telecommunication Services (0.2%)		
25,699	Alcatel-Lucent (ADR)	303,762 +
4,000	Alltel Corp.	248,000
Total Wireless Telecommunication Services		551,762
Total Common Stock (Cost: \$14,781,527) (6.2%)		15,806,356

Principal Amount	Short-Term Investments	Value
16,908	Abbey National, 5.27%, due 04/03/07	16,908 ***
67,633	Banco Bilbao Vizcaya Argentaria, 5.305%, due 05/14/07	67,633 ***
87,923	Bank of America, 5.27%, due 05/08/07	87,923 ***
84,542	Bank of America, 5.31%, due 05/17/07	84,542 ***
16,908	Bank of Montreal, 5.27%, due 04/11/07	16,908 ***
16,908	Bank of Montreal, 5.27%, due 04/20/07	16,908 ***
67,633	Bank of Montreal, 5.4%, due 04/02/07	67,633 ***
50,725	Bank of Nova Scotia, 5.28%, due 04/02/07	50,725 ***
33,816	Bank of Nova Scotia, 5.28%, due 04/09/07	33,816 ***
67,633	Bank of Sweden, 5.3%, due 05/11/07	67,633 ***
33,817	Barclays PLC, 5.285%, due 05/07/07	33,817 ***
33,816	Barclays PLC, 5.285%, due 05/21/07	33,816 ***
50,726	Barclays PLC, 5.3%, due 05/16/07	50,726 ***
84,543	Barclays PLC, 5.31%, due 04/02/07	84,543 ***
16,909	Barclays PLC, 5.31%, due 04/09/07	16,909 ***
16,966	Barton Capital Corp., 5.268%, due 04/05/07	16,909 ***
33,921	Barton Capital Corp., 5.276%, due 04/11/07	33,817 ***
33,931	Barton Capital Corp., 5.288%, due 04/12/07	33,817 ***
67,634	BNP Paribas, 5.42%, due 04/02/07	67,634 ***
34,020	CAFCO LLC, 5.282%, due 04/17/07	33,817 ***
16,909	Calyon, 5.3%, due 05/17/07	16,909 ***
16,909	Calyon, 5.305%, due 05/24/07	16,909 ***
33,817	Canadian Imperial Bank of Commerce, 5.28%, due 04/30/07	33,817 ***
17,026	Charta LLC, 5.296%, due 05/09/07	16,909 ***
33,817	Citigroup Eurodollar, 5.31%, due 05/04/07	33,817 ***
17,026	Clipper Receivables Co. LLC, 5.282%, due 04/04/07	16,909 ***
16,984	Compass Securitization LLC, 5.293%, due 04/25/07	16,909 ***
16,989	Compass Securitization LLC, 5.295%, due 04/17/07	16,909 ***
17,006	CRC Funding LLC, 5.28%, due 04/17/07	16,909 ***
34,055	CRC Funding LLC, 5.287%, due 04/25/07	33,817 ***

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67,634	Credit Suisse (USA), Inc., 5.28%, due 04/03/07	67,634	***
16,909	Credit Suisse (USA), Inc., 5.3%, due 05/17/07	16,909	***
84,543	Credit Suisse (USA), Inc., 5.31%, due 05/01/07	84,543	***
33,985	Danske Corp., 5.271%, due 04/10/07	33,817	***
33,981	Danske Corp., 5.285%, due 04/30/07	33,817	***
33,817	Deutsche Bank AG, 5.3%, due 05/15/07	33,817	***
33,990	Falcon Asset Securitization Corp., 5.282%, due 04/19/07	33,817	***
16,983	Falcon Asset Securitization Corp., 5.283%, due 04/12/07	16,909	***
33,966	Falcon Asset Securitization Corp., 5.293%, due 04/25/07	33,817	***
50,726	First Tennessee Bank, 5.31%, due 05/02/07	50,726	***
33,817	Fortis Bank, 5.27%, due 04/12/07	33,817	***
33,817	Fortis Bank, 5.27%, due 04/13/07	33,817	***
33,817	Fortis Bank, 5.27%, due 04/16/07	33,817	***
16,914	Fortis Bank, 5.3%, due 06/25/07	16,909	***
16,981	Greyhawk Funding LLC, 5.282%, due 04/17/07	16,909	***
33,971	Greyhawk Funding LLC, 5.284%, due 04/05/07	33,817	***
16,909	HBOS Treasury Services, 5.3%, due 05/08/07	16,909	***
32,465	Investor s Bank & Trust Depository Reserve	32,465	
33,966	Jupiter Securitization Corp., 5.273%, due 04/04/07	33,817	***
16,195	Jupiter Securitization Corp., 5.275%, due 04/09/07	16,119	***
16,979	Jupiter Securitization Corp., 5.292%, due 04/19/07	16,909	***
16,981	Jupiter Securitization Corp., 5.298%, due 04/26/07	16,909	***
33,966	Kitty Hawk Funding Corp., 5.293%, due 04/25/07	33,817	***
17,001	Lexington Parker Capital Co., 5.289%, due 04/18/07	16,909	***
33,907	Lexington Parker Capital Co., 5.294%, due 04/17/07	33,817	***
33,082	Liberty Street Funding Corp., 5.289%, due 04/26/07	32,903	***
16,993	Morgan Stanley, 5.508%, due 08/01/07	16,909	***
33,981	Old Line Funding LLC, 5.285%, due 04/23/07	33,817	***
16,976	Paradigm Funding LLC, 5.291%, due 04/24/07	16,909	***
16,979	Paradigm Funding LLC, 5.292%, due 04/16/07	16,909	***
51,129	Paradigm Funding LLC, 5.302%, due 04/25/07	50,726	***
16,971	Park Avenue Receivables Corp., 5.289%, due 04/13/07	16,909	***
33,971	Park Avenue Receivables Corp., 5.294%, due 04/20/07	33,817	***
16,976	Park Avenue Receivables Corp., 5.301%, due 04/24/07	16,909	***
33,817	Rabobank Nederland, 5.27%, due 04/10/07	33,817	***
101,451	Rabobank Nederland, 5.4%, due 04/02/07	101,451	***
16,959	Ranger Funding Co. LLC, 5.285%, due 04/12/07	16,909	***
17,008	Ranger Funding Co. LLC, 5.291%, due 05/01/07	16,909	***

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33,817	Regions Bank, 5.3%, due 04/23/07	33,817	***
16,909	Royal Bank of Scotland, 5.285%, due 05/07/07	16,909	***
33,817	Royal Bank of Scotland, 5.3%, due 05/08/07	33,817	***
16,909	Royal Bank of Scotland, 5.3%, due 05/09/07	16,909	***
50,726	Royal Bank of Scotland, 5.31%, due 05/25/07	50,726	***
16,969	Sheffield Receivables Corp., 5.278%, due 04/02/07	16,909	***
33,976	Sheffield Receivables Corp., 5.285%, due 04/03/07	33,817	***
33,961	Sheffield Receivables Corp., 5.292%, due 04/18/07	33,817	***
33,986	Sheffield Receivables Corp., 5.296%, due 04/30/07	33,817	***
16,909	Skandinaviska Enskilda Banken AB, 5.28%, due 04/11/07	16,909	***
16,909	Skandinaviska Enskilda Banken AB, 5.285%, due 04/27/07	16,909	***
96,935	Svenska Handelsbanken, 5.375%, due 04/02/07	96,935	***
101,451	UBS AG, 5.285%, due 04/06/07	101,451	***
33,931	Variable Funding Capital Corp., 5.278%, due 04/19/07	33,817	***
33,931	Variable Funding Capital Corp., 5.278%, due 04/20/07	33,817	***
33,916	Yorktown Capital LLC, 5.285%, due 04/12/07	33,817	***
34,050	Yorktown Capital LLC, 5.286%, due 04/04/07	33,817	***
51,174	Yorktown Capital LLC, 5.296%, due 04/02/07	50,726	***
34,056	Yorktown Capital LLC, 5.297%, due 04/19/07	33,817	***
57,400,000	Federal Home Loan Bank, 4.98%, due 04/02/07	57,392,059	
	Total	60,448,317	
	Total Short-Term Investments (Cost: \$60,448,317) (23.5%)	60,448,317	
	Total Investments (Cost: \$324,415,659) (124.9%)	320,666,988	
	Liabilities in Excess of Other Assets (-24.9%)	(63,920,769)	
	Net Assets (100.0%)	\$ 256,746,219	

Notes to the Schedule of Investments:

CDO - Collateralized Debt Obligation.

CLO - Collateralized Loan Obligation.

I/F - Inverse Floating rate security whose interest rate moves in the opposite direction of prevailing interest rates.

P/O - Principal Only Security.

PAC - Planned Amortization Class.

TAC - Target Amortization Class.

ADR - American Depositary Receipt. Shares of a foreign based corporation held in U.S. banks entitling the shareholder to all dividends and capital gains.

* *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, 2007, the value of these securities amounted to \$117,344,950 or 45.7% of net assets. These securities are determined to be liquid by the Advisor under procedures established by and under the general supervision of the Company's Board of Directors.*

** *Non-income producing.*

(1) *Represents number of preferred shares.*

*** *Represents investment of security lending collateral (Note 3).*

+ *Security partially or fully lent (Note 3).*

Index bond which consists of high yield credit default swaps, and tracks the B rated high yield index.

Short-Term Investments consist of Certificate of Deposits, Commercial Papers, Discounts Notes, and Time Deposits.

Investments by Industry (Unaudited)

Industry	Percentage of Net Assets
Aerospace	