

TCW CONVERTIBLE SECURITIES FUND INC  
Form N-Q  
May 30, 2006

## 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:

December 31

Date of reporting period:

03/31/2006

**Item 1. Schedule of Investments.** - The schedule of investments for the period ending March 31, 2006 is filed herewith.

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## TCW Strategic Income Fund, Inc.

## Schedule of Investments (Unaudited)

March 31, 2006

Principal Amount	Fixed Income Securities	Value
	<b>Asset Backed Securities (7.3% of Net Assets)</b>	
	<b>Banking (7.3%)</b>	
\$ 2,500,000	Ameriquest Mortgage Securities, Inc. (06-R2-M10), 7.24%, due 03/29/36	\$ 2,157,812
4,000,000	ARES VR, Ltd. (06-1A-SUB), (144A), 7.253, due 02/24/18 (CLO)	3,760,000 *
2,661,000	Argent Securities, Inc., (06-W3-M10), (144A), 7.253%, due 05/25/36	2,242,385 *
2,000,000	Countrywide Asset-Backed Certificates (06-5-B), 7.04%, due 03/25/36	2,000,000
2,000,000	Countrywide Asset-Backed Certificates (06-6-B), (144A), 7.751%, due 03/29/36	1,721,620 *
2,000,000	HSI Asset Securitization Corp. Trust (06-OPT3-M9), 6.78%, due 04/05/36	1,992,754
1,000,000	Residential Asset Mortgage Products, Inc. (06-NC3-M9), 7.053%, due 03/25/36	1,000,000
2,000,000	Soundview Home Equity Loan Trust (06-OPT2-M9), 7.32%, due 05/25/36	1,745,625
2,000,000	Structured Asset Securities Corp. (06-WF1-M9), 6.818%, due 02/25/36	2,000,000
	<b>Total Banking</b>	18,620,196
	<b>Total Asset Backed Securities (Cost: \$18,671,256)</b>	18,620,196
	<b>Collateralized Mortgage Obligations (14.2%)</b>	
	<b>Banking (2.1%)</b>	
5,749,578	GSR Mortgage Loan Trust (03-7F-1A4), 5.25%, due 06/25/33	5,293,119
	<b>U.S. Government Securities (12.1%)</b>	
2,023,000	Federal Home Loan Mortgage Corp. (2684-SN), 4.506%, due 10/15/33	1,450,655
3,172,435	Federal Home Loan Mortgage Corp. (2951-NS), 0%, due 03/15/35	1,980,892
3,139,967	Federal Home Loan Mortgage Corp. (2962-GT), 0%, due 04/15/35 (TAC)	2,912,445
4,249,713	Federal Home Loan Mortgage Corp. (3035-TP), 6.5%, due 12/15/33	4,103,862
3,798,175	Federal Home Loan Mortgage Corp. (3092-CS), 7.488%, due 12/15/35 (TAC)	3,576,608
3,954,478	Federal Home Loan Mortgage Corp. (3092-LO), 0%, due 12/15/35 (P/O)(TAC)	3,067,557
3,197,760	Federal Home Loan Mortgage Corp. (3092-OL), 0%, due 12/15/35 (P/O)	2,284,340
4,108,558	Federal National Mortgage Association (05-69-HO), 0%, due 08/25/35 (P/O)	3,082,588
1,839,161	Federal National Mortgage Association (05-92-DT), 6%, due 10/25/35 (TAC)	1,809,755

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\$	4,091,579	Federal National Mortgage Association (25-62-BO), 0%, due 07/25/35 (P/O)	\$	3,191,377
4,587,343		Government National Mortgage Association (05-45-DK), 3.72%, due 06/16/35		3,611,260
		<b>Total U.S. Government Securities</b>		31,071,339
		<b>Total Collateralized Mortgage Obligations (Cost: \$35,737,720)</b>		36,364,458
		<b>Convertible Securities (8.7%)</b>		
		<b>Automobiles (1.1%)</b>		
31,385		Ford Motor Co. Capital Trust II, \$3.25		949,396
39,000		General Motors Corp., \$1.125		911,625
55,850		General Motors Corp., \$1.3125		907,004
		<b>Total Automobiles</b>		2,768,025
		<b>Commercial Services (0.5%)</b>		
30,085		United Rentals, Inc., \$3.25		1,421,516
		<b>Containers &amp; Packaging (0.5%)</b>		
60,200		Smurfit-Stone Container Corp., \$1.75		1,377,075
		<b>Electric Utilities (1.1%)</b>		
30,200		AES Trust III, \$3.375		1,426,950
56,600		Great Plains Energy, Inc., \$2.00		1,384,436
		<b>Total Electric Utilities</b>		2,811,386
		<b>Food &amp; Staples Retailing (1.1%)</b>		
57,165		Albertson's, Inc., \$1.8125		1,434,842
27,060		Rite Aid Corp., \$3.50		1,329,323
		<b>Total Food &amp; Staples Retailing</b>		2,764,165
		<b>Insurance (1.6%)</b>		
41,775		Chubb Corp., \$1.75		1,430,794
19,000		Hartford Financial Services Group, Inc., \$3.50		1,377,500
23,405		Reinsurance Group of America, Inc., \$2.875		1,416,003
		<b>Total Insurance</b>		4,224,297
		<b>Media (0.5%)</b>		
1,400		Interpublic Group of Companies, Inc., (144A), \$52.50		1,312,500
		<b>Multi-Utilities (0.6%)</b>		
28,020		Dominion Resources, Inc., \$4.375		1,421,735
		<b>Office Electronics (0.5%)</b>		
11,305		Xerox Corp., \$6.25		1,416,177
		<b>Oil, Gas &amp; Consumable Fuels (0.6%)</b>		
15,045		Chesapeake Energy Corp., \$4.50		1,447,705
		<b>Road &amp; Rail (0.6%)</b>		
1,360		Kansas City Southern, \$51.25		1,433,950
		<b>Total Convertible Securities (Cost: \$23,170,420)</b>		22,398,531

<b>Corporate Debt (29.3%)</b>			
<b>Electronics (2.7%)</b>			
\$ 1,350,000	Agere Systems, Inc., 6.5%, due 12/15/09	\$ 1,336,500	
1,140,000	ASM Lithography Holding N.V., (144A), 5.75%, due 10/15/06	1,311,342	*
1,450,000	Brooks Automation, Inc., 4.75%, due 06/01/08	1,415,563	
1,385,000	Fairchild Semiconductor Corp., 5%, due 11/01/08	1,374,613	
1,350,000	LSI Logic Corp., 4%, due 05/15/10	1,512,000	
	<b>Total Electronics</b>	6,950,018	
<b>Financial Services (24.4%)</b>			
62,721,000	Dow Jones CDX. NA. HY Trust 1, (144A), 8.625%, due 06/29/11	62,485,796	*#+
<b>Media - Broadcasting &amp; Publishing (0.5%)</b>			
1,475,000	Ciena Corp., 3.75%, due 02/01/08	1,401,250	
<b>Medical Supplies (0.5%)</b>			
1,405,000	LTX Corp., 4.25%, due 08/15/06	1,405,000	
<b>Pharmaceuticals (0.6%)</b>			
1,730,000	Connetics Corp., (144A), 2%, due 03/30/15	1,405,625	*
<b>Real Estate (0.6%)</b>			
1,450,000	Affordable Residential Communities, Inc., (144A), 7.5%, due 08/15/25	1,444,563	*
	<b>Total Corporate Debt (Cost: \$76,212,901)</b>	75,092,252	
	<b>Total Fixed Income Securities (Cost: \$153,792,297) (59.5%)</b>	152,475,437	

Number of Shares	Common Stock	Value	
<b>Aerospace &amp; Defense (0.1%)</b>			
8,000	Honeywell International, Inc.	\$ 342,120	
<b>Air Freight &amp; Logistics (0.1%)</b>			
5,400	UTI Worldwide, Inc.	170,343	
<b>Automobiles (0.1%)</b>			
13,000	General Motors Corp.	276,510	
<b>Biotechnology (0.8%)</b>			
7,400	Cubist Pharmaceuticals, Inc.	169,941	**
7,800	CV Therapeutics, Inc.	171,795	**
6,700	Genentech, Inc.	566,150	**
2,800	Invitrogen Corp.	196,350	**
9,700	MedImmune, Inc.	354,777	**
3,000	Nektar Therapeutics	61,125	**
1,800	Neurocrine Biosciences, Inc.	116,136	**
5,400	Nuvelo, Inc.	96,147	**
9,400	Onyx Pharmaceuticals, Inc.	246,750	**
4,800	Vertex Pharmaceuticals, Inc.	175,560	**
	<b>Total Biotechnology</b>	2,154,731	

	<b>Capital Markets (0.6%)</b>		
16,600	E*TRADE Group, Inc.	\$ 447,785	**
7,000	Merrill Lynch & Co., Inc.	551,250	
9,000	SEI Investments Co.	364,545	
1,300	T. Rowe Price Group, Inc.	101,744	
	<b>Total Capital Markets</b>	1,465,324	
	<b>Chemicals (0.3%)</b>		
4,000	Air Products & Chemicals, Inc.	268,880	
10,000	Du Pont (E.I.) de Nemours & Co.	422,050	
	<b>Total Chemicals</b>	690,930	
	<b>Commercial Banks (0.3%)</b>		
10,400	Commerce Bancorp, Inc.	381,160	
0	HSBC Holdings PLC	8	
9,800	Signature Bank	319,088	**
	<b>Total Commercial Banks</b>	700,256	
	<b>Commercial Services &amp; Supplies (1.2%)</b>		
8,200	Advisory Board Co.	456,535	**
6,500	Corporate Executive Board Co.	655,817	
8,500	Monster Worldwide, Inc.	423,682	**
15,600	Resources Connection, Inc.	388,518	**
17,200	Robert Half International, Inc.	664,866	
11,000	Waste Management, Inc.	388,245	
	<b>Total Commercial Services &amp; Supplies</b>	2,977,663	
	<b>Communications Equipment (0.5%)</b>		
3,000	F5 Networks, Inc.	217,455	**
90,000	Lucent Technologies, Inc.	274,950	**
29,000	Nokia Oyj (ADR)	599,415	
2,800	Research In Motion, Ltd.	237,356	**
	<b>Total Communications Equipment</b>	1,329,176	
	<b>Computers &amp; Peripherals (0.3%)</b>		
15,500	Hewlett-Packard Co.	509,562	
4,000	International Business Machines Corp.	329,900	
	<b>Total Computers &amp; Peripherals</b>	839,462	
	<b>Consumer Finance (0.1%)</b>		
2,300	Capital One Financial Corp.	185,184	
	<b>Containers &amp; Packaging (0.2%)</b>		
21,700	Packaging Corp. of America	486,405	
	<b>Diversified Consumer Services (0.2%)</b>		
10,800	Bright Horizons Family Solutions, Inc.	417,906	**
1,900	Strayer Education, Inc.	194,199	
	<b>Total Diversified Consumer Services</b>	612,105	
	<b>Diversified Financial Services (0.5%)</b>		
11,900	Citigroup, Inc.	561,977	
15,700	JPMorgan Chase & Co.	653,905	
	<b>Total Diversified Financial Services</b>	1,215,882	

<b>Diversified Telecommunication Services (0.4%)</b>			
20,700	AT&T, Inc.	\$ 559,624	
14,100	BCE, Inc.	339,316	
35,000	Qwest Communications International, Inc.	237,825	**
<b>Total Diversified Telecommunication Services</b>		1,136,765	
<b>Electric Utilities (0.1%)</b>			
11,000	American Electric Power Co., Inc.	374,220	
<b>Electrical Equipment (0.1%)</b>			
5,800	Energy Conversion Devices, Inc.	285,215	**
<b>Electronic Equipment &amp; Instruments (0.1%)</b>			
8,600	Cogent, Inc.	157,036	**
<b>Energy Equipment &amp; Services (0.5%)</b>			
7,400	BJ Services Co.	256,003	
3,900	FMC Technologies, Inc.	199,621	**
3,200	National-Oilwell Varco, Inc.	205,072	**
15,800	Smith International, Inc.	615,489	
<b>Total Energy Equipment &amp; Services</b>		1,276,185	
<b>Financial Services (0.4%)</b>			
1,000	Fortius I Funding, Ltd. Preferred, (144A)	970,000	* **
<b>Food Products (0.4%)</b>			
3,000	Flowers Foods, Inc.	89,085	
10,800	Kraft Foods, Inc., Class A	327,240	
30,000	Sara Lee Corp.	536,250	
<b>Total Food Products</b>		952,575	
<b>Health Care Equipment &amp; Supplies (0.4%)</b>			
8,000	Boston Scientific Corp.	184,680	**
17,800	IntraLase Corp.	412,515	**
2,000	Intuitive Surgical, Inc.	235,980	**
3,900	Kyphon, Inc.	144,963	**
<b>Total Health Care Equipment &amp; Supplies</b>		978,138	
<b>Health Care Providers &amp; Services (0.5%)</b>			
4,100	Cerner Corp.	193,992	**
7,600	Express Scripts, Inc.	668,154	**
7,000	HCA, Inc.	320,565	
26,000	Tenet Healthcare Corp.	191,620	**
<b>Total Health Care Providers &amp; Services</b>		1,374,331	
<b>Hotels, Restaurants &amp; Leisure (0.5%)</b>			
3,100	Ctrip.com International, Ltd. (ADR)	256,370	**
7,000	McDonald's Corp.	240,520	
3,600	P.F. Chang's China Bistro, Inc.	177,246	**
5,200	The Cheesecake Factory, Inc.	194,714	**
1,200	Tim Hortons, Inc.	31,866	**
6,700	Wynn Resorts, Ltd.	514,627	**
<b>Total Hotels, Restaurants &amp; Leisure</b>		1,415,343	

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	<b>Household Durables (0.1%)</b>		
5,000	Sony Corp. (ADR)	\$ 230,952	
	<b>Household Products (0.1%)</b>		
4,000	Kimberly-Clark Corp.	231,240	
	<b>Insurance (0.7%)</b>		
5,000	American International Group, Inc.	330,425	
5,000	Chubb Corp.	477,050	
13,898	National Interstate Corp.	301,517	**
13,300	The St. Paul Travelers Companies, Inc.	555,674	
5,400	Willis Group Holdings, Ltd.	185,004	
	<b>Total Insurance</b>	1,849,670	
	<b>Internet &amp; Catalog Retail (0.1%)</b>		
5,420	Netflix.com, Inc.	156,990	**
	<b>Internet Software &amp; Services (0.5%)</b>		
16,900	eBay, Inc.	659,692	**
3,400	SINA Corp.	94,826	**
19,700	Yahoo!, Inc.	636,212	**
	<b>Total Internet Software &amp; Services</b>	1,390,730	
	<b>IT Services (0.4%)</b>		
3,800	CheckFree Corp.	191,805	**
10,100	Cognizant Technology Solutions Corp., Class A	600,597	**
14,000	Electronic Data Systems Corp.	375,550	
	<b>Total IT Services</b>	1,167,952	
	<b>Leisure Equipment &amp; Products (0.1%)</b>		
17,000	Mattel, Inc.	308,210	
	<b>Machinery (0.2%)</b>		
6,700	Joy Global, Inc.	400,359	
	<b>Media (0.4%)</b>		
15,000	Clear Channel Communications, Inc.	435,000	
8,000	Comcast Corp., Class A	209,800	**
15,100	Regal Entertainment Group, Class A	283,956	
630	Tribune Co.	17,294	
	<b>Total Media</b>	946,050	
	<b>Metals &amp; Mining (0.1%)</b>		
4,000	United States Steel Corp.	242,720	
	<b>Multiline Retail (0.2%)</b>		
3,000	Federated Department Stores, Inc.	219,000	
2,000	Sears Holdings Corp.	264,130	**
	<b>Total Multiline Retail</b>	483,130	
	<b>Oil, Gas &amp; Consumable Fuels (0.7%)</b>		
7,000	Chevron Corp.	405,720	
10,000	ConocoPhillips	631,750	
8,400	Plains Exploration & Production Co.	324,324	**
3,200	Ultra Petroleum Corp.	199,312	**
6,100	Whiting Petroleum Corp.	250,070	**
	<b>Total Oil, Gas &amp; Consumable Fuels</b>	1,811,176	



	<b>Paper &amp; Forest Products (0.1%)</b>		
9,000	MeadWestvaco Corp.	\$	245,970
	<b>Pharmaceuticals (0.6%)</b>		
9,200	Pfizer, Inc.		229,264
11,400	Salix Pharmaceuticals, Ltd.		187,929
13,100	Watson Pharmaceuticals, Inc.		376,494
13,000	Wyeth		630,630
	<b>Total Pharmaceuticals</b>		1,424,317
	<b>Real Estate (0.2%)</b>		
4,850	CapitalSource, Inc.		120,862
15,000	Crescent Real Estate Equities Co. (REIT)		315,825
	<b>Total Real Estate</b>		436,687
	<b>Road &amp; Rail (0.2%)</b>		
2,000	CNF, Inc.		99,850
7,000	CSX Corp.		418,635
	<b>Total Road &amp; Rail</b>		518,485
	<b>Semiconductors &amp; Semiconductor Equipment (0.5%)</b>		
9,700	Broadcom Corp., Class A		418,604
6,500	Hittite Microwave Corp.		218,953
2,300	Intel Corp.		44,770
6,000	Marvell Technology Group, Ltd.		324,360
5,600	Silicon Laboratories, Inc.		307,692
	<b>Total Semiconductors &amp; Semiconductor Equipment</b>		1,314,379
	<b>Software (0.2%)</b>		
5,100	NAVTEQ Corp.		258,417
10,100	Salesforce.com, Inc.		366,681
	<b>Total Software</b>		625,098
	<b>Specialty Retail (0.1%)</b>		
5,500	Chico's FAS, Inc.		223,465
	<b>Thrifts &amp; Mortgage Finance (0.1%)</b>		
6,000	Fannie Mae		308,460
	<b>Trading Companies &amp; Distributors (0.2%)</b>		
8,200	MSC Industrial Direct Co., Class A		442,923
	<b>Wireless Telecommunication Services (0.2%)</b>		
7,000	Alltel Corp.		453,145
	<b>Total Common Stock (Cost: \$37,078,665) (14.7%)</b>		37,578,007

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Principal Amount	Short-Term Investments	Value	
	<b>Money Market Investments (0.2%)</b>		
\$ 569,754	BGI Institutional Money Market Fund, 4.726%, due 04/03/06	\$ 569,754	***
49,853	Merrimac Cash Fund - Premium Class, 4.489%, due 04/03/06	49,853	***
	<b>Total Money Market Investments</b>	619,607	
	<b>Other Short-Term Investments (54.4%) m</b>		
53,414	Abbey National PLC, 4.77%, due 04/11/06	53,414	***
106,829	ANZ Banking Group Ltd., 4.759%, due 04/28/06	106,829	***
174,853	Banco Santander Central Hispano S.A, 4.771%, due 05/02/06	174,853	***
78,342	Bank of America, 4.77%, due 05/16/06	78,342	***
178,049	Bank of Montreal, 4.77%, due 05/02/06	178,049	***
178,049	Bank of Nova Scotia, 4.79%, due 05/10/06	178,049	***
178,048	Bank of the West, 4.72%, due 04/19/06	178,048	***
142,439	Barclays PLC, 4.68%, due 04/28/06	142,439	***
142,439	Barclays PLC, 4.77%, due 05/16/06	142,439	***
71,220	Bear Stearns & Companies, Inc., 5.01%, due 09/07/06	71,220	***
178,048	Calyon, 4.74%, due 05/09/06	178,048	***
284,877	Calyon, 4.75%, due 04/12/06	284,877	***
178,048	Canadian Imperial Bank of Commerce, 4.63%, due 04/04/06	178,048	***
178,048	Canadian Imperial Bank of Commerce, 5.055%, due 05/18/06	178,048	***
178,048	CIESCO, 4.771%, due 04/27/06	178,048	***
249,267	Credit Suisse First Boston Corp., 4.7%, due 05/02/06	249,267	***
142,439	Den Danske Bank, 4.749%, due 04/07/06	142,439	***
71,219	Fairway Finance, 4.676%, due 04/10/06	71,219	***
176,579	Falcon Asset Securitization Corp., 4.659%, due 04/10/06	176,579	***
178,048	Falcon Asset Securitization Corp., 4.711%, due 04/07/06	178,048	***
25,000,000	Federal Home Loan Bank, 4.55%, due 04/07/06	24,981,042	
100,000,000	Federal Home Loan Bank, 4.6%, due 04/03/06	99,974,444	
178,048	Fortis Bank, 4.75%, due 04/24/06	178,048	***
71,219	Greyhawk Funding, 4.729%, due 04/17/06	71,219	***
178,048	Harris NA, 4.75%, due 04/24/06	178,048	***
8,187,681	Investors Bank & Trust Depository Reserve	8,187,681	
142,439	Jupiter Securitization Corp., 4.725%, due 04/18/06	142,439	***
178,048	Marshall & Ilsley Bank, 4.76%, due 04/24/06	178,048	***
69,877	Park Avenue Receivables Corp., 4.698%, due 04/13/06	69,877	***
178,048	Prefco, 4.786%, due 05/01/06	178,048	***
106,829	Ranger Funding, 4.615%, due 04/03/06	106,829	***
297,671	Ranger Funding, 4.749%, due 04/20/06	297,671	***
356,096	Royal Bank of Canada, 4.75%, due 04/26/06	356,096	***
178,048	Royal Bank of Scotland, 4.69%, due 04/04/06	178,048	***
106,829	Royal Bank of Scotland, 4.75%, due 04/28/06	106,829	***
249,267	Skandinaviska Enskilda Banken AB, 4.77%, due 04/27/06	249,267	***
94,450	Svenska Handelsbanken, 4.85%, due 04/03/06	94,450	***

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320,487	UBS AG, 4.72%, due 04/19/06	320,487	***
178,048	Wells Fargo & Co., 4.76%, due 04/28/06	178,048	***

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178,048	Wells Fargo & Co., 4.77%, due 04/26/06	\$	178,048	***
177,390	Yorktown Capital LLC, 4.759%, due 04/06/06		177,390	***
	<b>Total Other Short-Term Investments</b>		139,500,360	
	<b>Total Short-Term Investments (Cost: \$140,119,967) (54.6%)</b>		140,119,967	
	<b>Total Investments (Cost: \$330,990,929) (128.8%)</b>		330,173,411	
	<b>Liabilities in Excess of Other Assets (-28.8%)</b>		(73,809,246)	)
	<b>Net Assets (100.0%)</b>	\$	256,364,165	