

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

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-4980

TCW Strategic Income Fund, Inc.

(Exact name of registrant as specified in charter)

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

(Address of principal executive offices) (Zip code)

Michael E. Cahill, Esq.

Secretary

865 South Figueroa Street, 18th Floor

Los Angeles, CA 90017

(Name and address of agent for service)

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

Date of fiscal year end: December 31, 2012

Date of reporting period: September 30, 2012

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

Edgar Filing: TCW STRATEGIC INCOME FUND INC - Form N-Q

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2012 (UNAUDITED)

Principal Amount	Fixed Income Securities	Value
	Asset-Backed Securities (13.7% of Net Assets)	
\$ 1,070,028	Aircastle Pass-Through Trust, (07-1A-G1), (144A), 0.487%, due 06/14/37 ⁽¹⁾⁽²⁾	\$ 963,026
625,000	Avalon IV Capital, Ltd., (12-1A-C), (144A), 4.387%, due 04/17/23 ⁽¹⁾⁽²⁾	625,511
200,000	Avalon IV Capital, Ltd., (12-1A-SUB), (144A), 0%, due 04/17/23 ⁽²⁾⁽³⁾	213,500
250,000	Axis Equipment Finance Receivables LLC, (12-II-D), 5.5%, due 11/20/15	218,124
275,000	Axis Equipment Finance Receivables LLC, (12-II-E1), 6.25%, due 04/20/16	230,174
425,000	Axis Equipment Finance Receivables LLC, (12-II-E2), 7%, due 03/20/17	323,848
995,547	Babcock & Brown Air Funding, Ltd., (07-1A-G1), (144A), 0.541%, due 11/14/33 ⁽¹⁾⁽²⁾	821,326
641,248	Bayview Commercial Asset Trust, (04-3-A1), (144A), 0.586%, due 01/25/35 ⁽¹⁾⁽²⁾	553,332
445,558	Bayview Commercial Asset Trust, (05-2A-A1), (144A), 0.526%, due 08/25/35 ⁽¹⁾⁽²⁾	317,407
2,292,202	Bayview Commercial Asset Trust, (05-4A-A1), (144A), 0.516%, due 01/25/36 ⁽¹⁾⁽²⁾	1,706,826
1,409,955	Bayview Commercial Asset Trust, (06-4A-A1), (144A), 0.446%, due 12/25/36 ⁽¹⁾⁽²⁾	1,064,083
1,000,000	Bayview Commercial Asset Trust, (06-SP1-M1), (144A), 0.666%, due 04/25/36 ⁽¹⁾⁽²⁾	709,474
1,160,341	Bayview Commercial Asset Trust, (07-2A-A1), (144A), 0.486%, due 07/25/37 ⁽¹⁾⁽²⁾	693,666
826,451	Bayview Commercial Asset Trust, (07-3-A1), (144A), 0.456%, due 07/25/37 ⁽¹⁾⁽²⁾	588,516
2,200,000	Brazos Higher Education Authority, Inc., (10-1-A2), 1.626%, due 02/25/35 ⁽¹⁾⁽⁴⁾	2,174,847
1,510,706	CIT Education Loan Trust, (07-1-A), (144A), 0.459%, due 03/25/42 ⁽¹⁾⁽²⁾	1,378,174
314,167	Cronos Containers Program, Ltd., (12-1A-A), (144A), 4.21%, due 05/18/27 ⁽²⁾	314,945
400,000	Cronos Containers Program, Ltd., (12-2A-A), (144A), 3.81%, due 09/18/27 ⁽²⁾	405,707
675,000	EFS Volunteer LLC, (10-1-A2), (144A), 1.301%, due 10/25/35 ⁽¹⁾⁽²⁾	647,992
1,029,156	GE Business Loan Trust, (03-2A-A), (144A), 0.59%, due 11/15/31 ⁽¹⁾⁽²⁾	958,092
374,239	GE Business Loan Trust, (03-2A-B), (144A), 1.22%, due 11/15/31 ⁽¹⁾⁽²⁾	299,390
642,455	GE Business Loan Trust, (04-1-A), (144A), 0.51%, due 05/15/32 ⁽¹⁾⁽²⁾	597,323
584,050	GE Business Loan Trust, (04-1-B), (144A), 0.92%, due 05/15/32 ⁽¹⁾⁽²⁾	470,934
622,210	GE Business Loan Trust, (04-2A-A), (144A), 0.44%, due 12/15/32 ⁽¹⁾⁽²⁾	579,564
1,013,728	GE Business Loan Trust, (05-1A-A3), (144A), 0.47%, due 06/15/33 ⁽¹⁾⁽²⁾	874,032
656,967	GE Business Loan Trust, (05-1A-C), (144A), 0.92%, due 06/15/33 ⁽¹⁾⁽²⁾	486,075
934,037	GE Business Loan Trust, (05-2A-A), (144A), 0.46%, due 11/15/33 ⁽¹⁾⁽²⁾	822,051
635,664	GE Business Loan Trust, (05-2A-B), (144A), 0.72%, due 11/15/33 ⁽¹⁾⁽²⁾	512,587
158,333	GE SeaCo Finance SRL, (04-1A-A), (144A), 0.52%, due 04/17/19 ⁽¹⁾⁽²⁾	155,719
870,833	GE SeaCo Finance SRL, (05-1A-A), (144A), 0.47%, due 11/17/20 ⁽¹⁾⁽²⁾	844,586
772,782	Genesis Funding, Ltd., (06-1A-G1), (144A), 0.459%, due 12/19/32 ⁽¹⁾⁽²⁾	674,484
519,645	Goal Capital Funding Trust, (06-1-B), 0.876%, due 08/25/42 ⁽¹⁾	441,726
1,200,000	Highland Loan Funding V, Ltd., (1A-A2A), (144A), 1.124%, due 08/01/14 ⁽¹⁾⁽²⁾	1,155,107
2,200,000	North Carolina State Education Assistance Authority, (11-1-A3), 1.348%, due 10/25/41 ⁽¹⁾⁽⁴⁾	2,145,946
600,000	OFSI Fund, Ltd., (06-1A-D), (144A), 2.128%, due 09/20/19 ⁽¹⁾⁽²⁾	456,618
1,529,402	Peachtree Finance Co. LLC, (144A), (Class A Notes), 4.71%, due 04/15/48 ⁽²⁾	1,590,578
1,100,000	PMC Aviation LLC, (12-II-A), 18%, due 04/15/15	1,110,989
1,000,000	Scholar Funding Trust, (12-B-A2), (144A), 1.319%, due 03/28/46 ⁽¹⁾⁽²⁾	968,984
675,000	SNDPT, (12-1A-C), (144A), 3.71%, due 10/20/23 ⁽²⁾	643,950
1,500,000	Student Loan Consolidation Center, (02-2-B2), (144A), 0%, due 07/01/42 ⁽¹⁾⁽²⁾⁽³⁾	1,155,000
700,000	Symphony CLO, Ltd., (12-9A-C), (144A), 3.705%, due 04/16/22 ⁽¹⁾⁽²⁾	686,277
501,667	TAL Advantage LLC, (06-1A-NOTE), (144A), 0.375%, due 04/20/21 ⁽¹⁾⁽²⁾	491,436
525,417	TAL Advantage LLC, (10-2A-A), (144A), 4.3%, due 10/20/25 ⁽²⁾	530,851
208,333	TAL Advantage LLC, (11-1A-A), (144A), 4.6%, due 01/20/26 ⁽²⁾	222,899
400,000	Textainer Marine Containers, Ltd., (05-1A-A), (144A), 0.47%, due 05/15/20 ⁽¹⁾⁽²⁾	394,501

See accompanying Notes to Schedule of Investments.

Edgar Filing: TCW STRATEGIC INCOME FUND INC - Form N-Q

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2012 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
Asset-Backed Securities (Continued)		
\$ 765,625	Textainer Marine Containers, Ltd., (11-1A-A), (144A), 4.7%, due 06/15/26 ⁽²⁾	\$ 805,898
675,079	Trinity Rail Leasing LP, (06-1A-A1), (144A), 5.9%, due 05/14/36 ⁽²⁾	751,337
437,143	TRIP Rail Holdings LLC, (11-1-SNR), (144A), 8%, due 07/06/14 (Cost \$437,143, Acquired 07/06/11) ⁽²⁾⁽⁵⁾⁽⁶⁾	437,138
572,917	Triton Container Finance LLC, (06-1A-NOTE), (144A), 0.39%, due 11/26/21 ⁽¹⁾⁽²⁾	557,272
309,635	Triton Container Finance LLC, (07-1A-NOTE), (144A), 0.36%, due 02/26/19 ⁽¹⁾⁽²⁾	305,270
700,000	U.S. Education Loan Trust IV LLC, (06-1A-4), (144A), 0.54%, due 03/01/41 ⁽¹⁾⁽²⁾⁽⁷⁾	580,999
560,000	Wind River CLO, Ltd., (04-1A-B1), (144A), 1.48%, due 12/19/16 ⁽¹⁾⁽²⁾	508,865
Total Asset-Backed Securities (Cost: \$36,060,026)		37,166,956
Collateralized Mortgage Obligations (65.7%)		
Commercial Mortgage-Backed Securities (0.8%)		
1,972,403	DBRR Trust, (11-LC2-AC4), (144A), 4.537%, due 07/12/44 ⁽¹⁾⁽²⁾	2,171,567
Residential Mortgage-Backed Securities Agency (8.1%)		
537,901	Federal Home Loan Mortgage Corp., (1673-SD), 15.641%, due 02/15/24(I/F) (PAC) ⁽¹⁾⁽⁴⁾	740,263
1,161,485	Federal Home Loan Mortgage Corp., (1760-ZD), 1.24%, due 02/15/24 ⁽¹⁾⁽⁴⁾	1,179,045
306,363	Federal Home Loan Mortgage Corp., (2990-JK), 21.121%, due 03/15/35(I/F) ⁽¹⁾⁽⁴⁾	360,755
9,560,050	Federal Home Loan Mortgage Corp., (3122-SG), 5.409%, due 03/15/36(I/O) (I/F) (TAC) (PAC) ⁽¹⁾⁽⁴⁾	1,650,188
4,153,896	Federal Home Loan Mortgage Corp., (3239-SI), 6.429%, due 11/15/36(I/O) (PAC) ⁽¹⁾⁽⁴⁾	639,311
4,881,839	Federal Home Loan Mortgage Corp., (3323-SA), 5.889%, due 05/15/37(I/O) (I/F) ⁽¹⁾⁽⁴⁾	620,849
2,360,878	Federal Home Loan Mortgage Corp., (3459-JS), 6.029%, due 06/15/38(I/O) (I/F) ⁽¹⁾⁽⁴⁾	309,917
7,454,815	Federal Home Loan Mortgage Corp., (4030-HS), 6.389%, due 04/15/42(I/O) ⁽¹⁾⁽⁴⁾	1,269,066
12,040,364	Federal National Mortgage Association, (04-53-QV), 1.59%, due 02/25/34(I/O) (I/F) ⁽¹⁾⁽⁴⁾	383,787
2,432,391	Federal National Mortgage Association, (07-42-SE), 5.893%, due 05/25/37(I/O) (I/F) ⁽¹⁾⁽⁴⁾	276,243
11,425,845	Federal National Mortgage Association, (07-48-SD), 5.883%, due 05/25/37(I/O) (I/F) ⁽¹⁾⁽⁴⁾	1,986,575
2,433,608	Federal National Mortgage Association, (09-69-CS), 6.533%, due 09/25/39(I/O) (I/F) ⁽¹⁾⁽⁴⁾	412,097
4,057,536	Federal National Mortgage Association, (10-112-PI), 6%, due 10/25/40(I/O) ⁽⁴⁾	569,037
3,503,064	Federal National Mortgage Association, (10-99-NI), 6%, due 09/25/40(I/O) ⁽⁴⁾	444,105
3,857,052	Government National Mortgage Association, (05-45-DK), 21.117%, due 06/16/35(I/F) ⁽¹⁾⁽⁴⁾	5,992,355
10,996,899	Government National Mortgage Association, (06-35-SA), 6.381%, due 07/20/36(I/O) (I/F) ⁽¹⁾⁽⁴⁾	1,698,816
19,413,026	Government National Mortgage Association, (06-61-SA), 4.531%, due 11/20/36(I/O) (I/F) (TAC) ⁽¹⁾⁽⁴⁾	2,003,230
11,051,146	Government National Mortgage Association, (08-58-TS), 6.181%, due 05/20/38(I/O) (I/F) (TAC) ⁽¹⁾⁽⁴⁾	1,620,050
Total Residential Mortgage-Backed Securities Agency		22,155,689
Residential Mortgage-Backed Securities Non-Agency (56.8%)		
2,500,000	ACE Securities Corp., (06-ASP3-A2C), 0.366%, due 06/25/36 ⁽¹⁾	1,449,594
2,266,041	ACE Securities Corp., (07-ASP1-A2C), 0.476%, due 03/25/37 ⁽¹⁾	1,176,481
4,820,495	Adjustable Rate Mortgage Trust, (05-11-2A3), 3.016%, due 02/25/36 ⁽¹⁾⁽⁸⁾	2,588,687
2,227,506	Adjustable Rate Mortgage Trust, (05-4-6A22), 3.053%, due 08/25/35 ⁽¹⁾	1,220,697
1,326,094	Adjustable Rate Mortgage Trust, (06-1-2A1), 3.314%, due 03/25/36 ⁽¹⁾⁽⁸⁾	894,069
2,776,833	American Home Mortgage Assets, (05-2-2A1A), 3.134%, due 01/25/36 ⁽¹⁾⁽⁸⁾	1,664,300
2,200,000	Asset-Backed Funding Certificates, (05-HE2-M2), 0.716%, due 06/25/35 ⁽¹⁾	2,077,644

Edgar Filing: TCW STRATEGIC INCOME FUND INC - Form N-Q

3,000,000	Asset-Backed Securities Corp. Home Equity, (06-HE3-A5), 0.486%, due 03/25/36 ⁽¹⁾	1,496,610
3,100,000	Asset-Backed Securities Corp. Home Equity, (07-HE1-A4), 0.356%, due 12/25/36 ⁽¹⁾	1,647,366
1,558,103	BCAP LLC Trust, (10-RR11-3A2), (144A), 3.021%, due 06/27/36 ⁽¹⁾⁽²⁾	1,503,289
1,505,750	BCAP LLC Trust, (11-RR3-1A5), (144A), 3.094%, due 05/27/37 ⁽¹⁾⁽²⁾	1,472,554

See accompanying Notes to Schedule of Investments.

Edgar Filing: TCW STRATEGIC INCOME FUND INC - Form N-Q

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2012 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities Collateralized Mortgage Obligations (Continued)	Value
Residential Mortgage-Backed Securities Non-Agency (Continued)		
\$ 1,991,484	BCAP LLC Trust, (11-RR3-5A3), (144A), 5.094%, due 11/27/37 ⁽¹⁾⁽²⁾	\$ 1,898,261
964,622	BCAP LLC Trust, (11-RR4-1A3), (144A), 3.103%, due 03/26/36 ⁽¹⁾⁽²⁾	923,465
1,262,275	BCAP LLC Trust, (11-RR5-1A3), (144A), 2.852%, due 03/26/37 ⁽¹⁾⁽²⁾	1,171,391
769,163	BCAP LLC Trust, (11-RR5-2A3), (144A), 3.049%, due 06/26/37 ⁽¹⁾⁽²⁾	764,227
2,134,159	Bear Stearns Adjustable Rate Mortgage Trust, (07-4-22A1), 5.531%, due 06/25/47 ⁽¹⁾⁽⁸⁾	1,786,232
1,213,200	Bear Stearns Asset-Backed Securities Trust, (06-IM1-A1), 0.446%, due 04/25/36 ⁽¹⁾⁽⁸⁾	676,913
455,990	Centex Home Equity, (05-A-AF5), 5.28%, due 01/25/35 ⁽¹⁾⁽⁴⁾	445,231
3,100,000	Centex Home Equity, (06-A-AV4), 0.466%, due 06/25/36 ⁽¹⁾	2,447,064
3,471,543	Citigroup Mortgage Loan Trust, Inc., (05-8-1A1A), 2.919%, due 10/25/35 ⁽¹⁾	2,654,600
2,901,889	CitiMortgage Alternative Loan Trust, (06-A3-1A7), 6%, due 07/25/36 ⁽⁸⁾	2,327,267
1,625,121	CitiMortgage Alternative Loan Trust, (06-A5-1A8), 6%, due 10/25/36 ⁽⁸⁾	1,327,780
687,692	Conseco Finance Securitizations Corp., (01-4-A4), 7.36%, due 08/01/32	729,674
1,200,000	Countryplace Manufactured Housing Contract Trust, (07-1-A4), (144A), 5.846%, due 07/15/37 ⁽¹⁾⁽²⁾	1,119,882
2,355,635	Countrywide Alternative Loan Trust, (07-11T1-A21), 6%, due 05/25/37 ⁽⁸⁾	1,656,901
2,618,074	Countrywide Alternative Loan Trust, (07-19-1A4), 6%, due 08/25/37 ⁽⁸⁾	1,813,440
1,640,307	Countrywide Asset-Backed Certificates, (07-13-2A1), 1.116%, due 10/25/47 ⁽¹⁾	1,206,986
2,086,038	Countrywide Home Loans, (04-HYB4-B1), 2.715%, due 09/20/34 ⁽¹⁾	161,098
101,176,658	Countrywide Home Loans, (06-14-X), 0.308%, due 09/25/36(I/O) ⁽¹⁾⁽⁴⁾⁽⁵⁾	1,140,210
3,069,006	Countrywide Home Loans, (06-HYB2-1A1), 2.995%, due 04/20/36 ⁽¹⁾⁽⁸⁾	1,755,626
656,983	Credit Suisse First Boston Mortgage Securities Corp., (04-AR5-11A2), 0.956%, due 06/25/34 ⁽¹⁾⁽⁴⁾	642,760
2,531,147	Credit Suisse First Boston Mortgage Securities Corp., (05-12-1A1), 6.5%, due 01/25/36 ⁽⁸⁾	1,727,989
1,775,015	Credit Suisse Mortgage Capital Certificates, (06-6-1A8), 6%, due 07/25/36 ⁽⁸⁾	1,248,330
12,485,800	Credit Suisse Mortgage Capital Certificates, (06-9-7A2), 6.333%, due 11/25/36(I/O) (I/F) ⁽¹⁾⁽⁵⁾	3,458,985
1,301,414	Credit-Based Asset Servicing and Securitization LLC, (03-CB3-AF1), 3.379%, due 12/25/32 ⁽¹⁾⁽⁴⁾	1,189,077
1,281,610	Credit-Based Asset Servicing and Securitization LLC, (06-CB1-AF2), 4.303%, due 01/25/36 ⁽¹⁾	776,638
3,404,490	Credit-Based Asset Servicing and Securitization LLC, (06-CB2-AF2), 4.407%, due 12/25/36	2,085,921
4,942,466	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AB2-A2), 6.16%, due 06/25/36 ⁽¹⁾⁽⁸⁾	3,395,142
2,015,406	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, (06-AR6-A6), 0.406%, due 02/25/37 ⁽¹⁾	1,183,030
451,613	Downey Savings & Loan Association Mortgage Loan Trust, (06-AR2-2A1A), 0.462%, due 10/19/36 ⁽¹⁾	334,204
2,500,000	First Franklin Mortgage Loan Asset Backed Certificates, (06-FF18-A2D), 0.426%, due 12/25/37 ⁽¹⁾	1,318,256
1,168,103	Green Tree, (08-MH1-A2), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾	1,272,036
1,065,313	Green Tree, (08-MH1-A3), (144A), 8.97%, due 04/25/38 ⁽¹⁾⁽²⁾	1,176,332
2,500,000	Green Tree Financial Corp., (96-10-M1), 7.24%, due 11/15/28 ⁽¹⁾	2,748,747
1,200,000	Green Tree Financial Corp., (96-7-M1), 7.7%, due 10/15/27 ⁽¹⁾	1,308,596
936,572	Green Tree Financial Corp., (97-3-A5), 7.14%, due 03/15/28	1,026,388
388,268	Green Tree Financial Corp., (97-3-A7), 7.64%, due 03/15/28 ⁽¹⁾	430,393
813,989	Green Tree Financial Corp., (98-3-A6), 6.76%, due 03/01/30 ⁽¹⁾	880,352
921,457	Green Tree Financial Corp., (98-4-A5), 6.18%, due 04/01/30	930,395
787,962	Green Tree Financial Corp., (98-4-A6), 6.53%, due 04/01/30 ⁽¹⁾	824,540
834,358	Green Tree Financial Corp., (98-4-A7), 6.87%, due 04/01/30 ⁽¹⁾	897,073
935,000	Greenpoint Manufactured Housing, (99-5-A5), 7.82%, due 12/15/29 ⁽¹⁾	994,689
533,328	Greenpoint Mortgage Funding Trust, (05-HE4-1A1), 0.436%, due 07/25/30 ⁽¹⁾⁽⁴⁾	488,008
2,676,437	GSAA Home Equity Trust, (06-13-AF6), 6.039%, due 07/25/36 ⁽¹⁾	1,854,111
301,837	GSAA Home Equity Trust, (06-19-A1), 0.306%, due 12/25/36 ⁽¹⁾	158,618

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2012 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
	Collateralized Mortgage Obligations (Continued)	
	Residential Mortgage-Backed Securities Non-Agency (Continued)	
\$ 2,850,000	GSAMP Trust, (07-FM2-A2B), 0.306%, due 01/25/37 ⁽¹⁾	\$ 1,101,193
1,430,727	GSC Capital Corp. Mortgage Trust, (06-2-A1), 0.396%, due 05/25/36 ⁽¹⁾⁽⁸⁾	670,888
1,242,065	GSR Mortgage Loan Trust, (05-AR3-6A1), 3.004%, due 05/25/35 ⁽¹⁾	1,087,099
2,259,477	GSR Mortgage Loan Trust, (06-1F-1A5), 29.334%, due 02/25/36(I/F) (TAC) ⁽¹⁾⁽⁵⁾	3,409,778
216,192	Household Home Equity Loan Trust, (05-2-M1), 0.678%, due 01/20/35 ⁽¹⁾	205,271
1,000,000	HSI Asset Securitization Corp. Trust, (06-OPT2-2A4), 0.506%, due 01/25/36 ⁽¹⁾	894,553
5,370,692	Indymac Index Mortgage Loan Trust, (06-AR13-A4X), 4.316%, due 07/25/36(I/O) ⁽¹⁾⁽⁵⁾	247,699
2,051,125	Indymac Index Mortgage Loan Trust, (07-FLX2-A1C), 0.406%, due 04/25/37 ⁽¹⁾	969,514
656,381	Indymac Manufactured Housing Contract, (98-2-A4), 6.64%, due 08/25/29 ⁽¹⁾	657,326
1,367,935	JPMorgan Alternative Loan Trust, (06-A2-5A1), 5.445%, due 05/25/36 ⁽¹⁾⁽⁸⁾	1,006,499
1,255,987	JPMorgan Mortgage Trust, (07-S2-1A1), 5%, due 06/25/37 ⁽⁸⁾	1,016,320
767,807	Lehman ABS Manufactured Housing Contract Trust, (01-B-A6), 6.467%, due 04/15/40 ⁽¹⁾	854,325
1,742,724	Lehman XS Trust, (07-14H-A211), 0.73%, due 07/25/47 ⁽¹⁾⁽³⁾⁽⁸⁾	905,480
1,300,000	Long Beach Mortgage Loan Trust, (04-4-M1), 1.116%, due 10/25/34 ⁽¹⁾⁽⁴⁾	1,117,882
3,470,717	MASTR Adjustable Rate Mortgages Trust, (07-3-22A5), 0.556%, due 05/25/47 ⁽¹⁾⁽⁸⁾	505,230
2,426,496	MASTR Alternative Loans Trust, (07-HF1-4A1), 7%, due 10/25/47 ⁽⁸⁾	1,816,274
1,931,089	Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2B), 0.346%, due 06/25/37 ⁽¹⁾	1,464,271
2,450,000	Merrill Lynch First Franklin Mortgage Loan Trust, (07-3-A2C), 0.396%, due 06/25/37 ⁽¹⁾	1,175,075
3,402,873	Merrill Lynch First Franklin Mortgage Loan Trust, (07-5-2A2), 1.216%, due 10/25/37 ⁽¹⁾	2,143,085
1,290,747	Merrill Lynch Mortgage Backed Securities Trust, (07-2-1A1), 2.547%, due 08/25/36 ⁽¹⁾	1,061,952
706,851	Mid-State Trust, (04-1-B), 8.9%, due 08/15/37	729,064
706,851	Mid-State Trust, (04-1-M1), 6.497%, due 08/15/37	719,376
348,970	Mid-State Trust, (6-A1), 7.34%, due 07/01/35 ⁽⁴⁾	363,140
547,403	Mid-State Trust, (6-A3), 7.54%, due 07/01/35	556,681
1,550,727	Morgan Stanley Capital, Inc., (03-NC6-M1), 1.416%, due 06/25/33 ⁽¹⁾⁽⁴⁾	1,367,440
345,442	Morgan Stanley Capital, Inc., (05-HE3-M2), 0.736%, due 07/25/35 ⁽¹⁾	340,583
1,500,000	Morgan Stanley Capital, Inc., (05-HE3-M3), 0.746%, due 07/25/35 ⁽¹⁾	1,300,909
2,327,010	Morgan Stanley Mortgage Loan Trust, (07-15AR-4A1), 4.868%, due 11/25/37 ⁽¹⁾	1,644,349
3,000,000	Nationstar Home Equity Loan Trust, (07-B-2AV3), 0.466%, due 04/25/37 ⁽¹⁾	1,665,059
1,280,000	New Century Home Equity Loan Trust, (05-3-M1), 0.696%, due 07/25/35 ⁽¹⁾	1,255,186
3,335,620	Nomura Asset Acceptance Corp., (06-AR1-1A), 3.556%, due 02/25/36 ⁽¹⁾⁽⁸⁾	2,059,030
3,178,733	Novastar Home Equity Loan, (06-2-A2C), 0.366%, due 06/25/36 ⁽¹⁾	1,681,406
569,650	Oakwood Mortgage Investors, Inc., (01-D-A3), 5.9%, due 09/15/22 ⁽¹⁾	428,054
931,512	Oakwood Mortgage Investors, Inc., (01-D-A4), 6.93%, due 09/15/31 ⁽¹⁾	774,029
788,658	Oakwood Mortgage Investors, Inc., (02-A-A3), 6.03%, due 05/15/24 ⁽¹⁾	800,780
492,939	Oakwood Mortgage Investors, Inc., (98-D-A), 6.4%, due 01/15/29	502,909
836,942	Oakwood Mortgage Investors, Inc., (99-B-A4), 6.99%, due 12/15/26	858,288
937,203	Origen Manufactured Housing, (04-A-M2), 6.64%, due 01/15/35 ⁽¹⁾	1,043,141
789,224	Origen Manufactured Housing, (05-A-M1), 5.46%, due 06/15/36 ⁽¹⁾	836,414
349,305	Origen Manufactured Housing, (06-A-A1), 0.37%, due 11/15/18 ⁽¹⁾	346,122
1,018,037	Park Place Securities, Inc., (05-WCH1-M2), 0.736%, due 01/25/36 ⁽¹⁾	997,958
1,810,000	Park Place Securities, Inc., (05-WCW1-M1), 0.666%, due 09/25/35 ⁽¹⁾	1,615,646
1,140,023	Park Place Securities, Inc., (05-WHQ1-M2), 0.716%, due 03/25/35 ⁽¹⁾⁽⁴⁾	1,066,364
1,128,428	Popular ABS Mortgage Pass-Through Trust, (05-3-AF4), 4.776%, due 07/25/35 ⁽¹⁾	1,169,807

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2012 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities Collateralized Mortgage Obligations (Continued)	Value
Residential Mortgage-Backed Securities Non-Agency (Continued)		
\$ 1,628,258	Residential Accredit Loans, Inc., (06-Q07-2A1), 0.998%, due 09/25/46 ⁽¹⁾	\$ 894,301
1,579,200	Residential Accredit Loans, Inc., (06-QS1-A3), 5.75%, due 01/25/36(PAC) ⁽⁸⁾	1,270,713
36,292,052	Residential Accredit Loans, Inc., (06-QS11-AV), 0.33%, due 08/25/36(I/O) ⁽¹⁾⁽⁵⁾	517,543
17,896,229	Residential Accredit Loans, Inc., (06-QS6-1AV), 0.724%, due 06/25/36(I/O) ⁽¹⁾⁽⁵⁾	521,353
3,510,078	Residential Accredit Loans, Inc., (06-QS8-A3), 6%, due 08/25/36 ⁽⁸⁾	2,678,957
39,520,818	Residential Accredit Loans, Inc., (07-QS2-AV), 0.316%, due 01/25/37(I/O) ⁽¹⁾⁽⁵⁾	529,816
40,270,751	Residential Accredit Loans, Inc., (07-QS3-AV), 0.317%, due 02/25/37(I/O) ⁽¹⁾⁽⁵⁾	537,292
1,009,026	Residential Accredit Loans, Inc., (07-QS6-A62), 5.5%, due 04/25/37(TAC) ⁽⁸⁾	705,394
6,719,531	Residential Asset Securitization Trust, (07-A5-AX), 6%, due 05/25/37(I/O) ⁽⁵⁾	1,002,932
125,554,931	Residential Funding Mortgage Securities, (06-S9-AV), 0.302%, due 09/25/36(I/O) ⁽¹⁾⁽⁵⁾	1,209,973
538,334	Residential Funding Mortgage Securities II, Inc., (01-HI3-AI7), 7.56%, due 07/25/26 ⁽¹⁾	545,309
2,903,892	Securitized Asset-Backed Receivables LLC Trust, (07-BR4-A2C), 0.506%, due 05/25/37 ⁽¹⁾	1,427,025
4,563,378	Soundview Home Equity Loan Trust, (06-WF1-A3), 5.561%, due 10/25/36 ⁽¹⁾	3,398,188
1,523,084	Structured Adjustable Rate Mortgage Loan Trust, (05-20-1A1), 4.306%, due 10/25/35 ⁽¹⁾⁽⁸⁾	917,580
1,219,448	Structured Adjustable Rate Mortgage Loan Trust, (07-9-2A1), 5.981%, due 10/25/47 ⁽¹⁾⁽⁸⁾	747,966
1,461,354	Structured Asset Mortgage Investments, Inc., (07-AR6-A1), 1.648%, due 08/25/47 ⁽¹⁾	969,523
1,000,000	Structured Asset Securities Corp., (05-WF4-M2), 0.646%, due 11/25/35 ⁽¹⁾	782,963
80,648	Terwin Mortgage Trust, (06-17HE-A2A), (144A), 2.974%, due 01/25/38 ⁽¹⁾⁽²⁾⁽⁸⁾	77,374
394,790	UCFC Manufactured Housing Contract, (97-4-A4), 6.995%, due 04/15/29 ⁽¹⁾	405,950
742,587	Vanderbilt Acquisition Loan Trust, (02-1-A4), 6.57%, due 05/07/27 ⁽¹⁾⁽⁴⁾	781,188
521,753	Vanderbilt Acquisition Loan Trust, (02-1-M1), 7.33%, due 05/07/32 ⁽¹⁾	547,728
1,362,397	Vanderbilt Mortgage Finance, (00-C-ARM), 0.578%, due 10/07/30 ⁽¹⁾	1,060,573
869,580	Vanderbilt Mortgage Finance, (01-A-M1), 7.74%, due 04/07/31 ⁽¹⁾	898,338
507,840	Vanderbilt Mortgage Finance, (01-C-M1), 6.76%, due 01/07/32	517,589
900,000	Vanderbilt Mortgage Finance, (02-C-A5), 7.6%, due 12/07/32	940,869
3,622,380	WAMU Asset-Backed Certificates, (07-HE1-2A3), 0.366%, due 01/25/37 ⁽¹⁾	1,675,064
1,653,375	Washington Mutual Mortgage Pass-Through Certificates, (06-AR9-2A), 0.987%, due 11/25/46 ⁽¹⁾⁽⁸⁾	773,747
1,488,257	Wells Fargo Mortgage Backed Securities Trust, (06-2-1A4), 18.792%, due 03/25/36(I/F) ⁽¹⁾⁽⁵⁾	2,101,439
1,714,624	Wells Fargo Mortgage Backed Securities Trust, (06-AR10-5A1), 2.613%, due 07/25/36 ⁽¹⁾⁽⁸⁾	1,471,512
1,705,629	Wells Fargo Mortgage Backed Securities Trust, (07-AR3-A4), 5.724%, due 04/25/37 ⁽¹⁾⁽⁸⁾	1,530,665
1,914,375	Wells Fargo Mortgage Loan Trust, (10-RR4-1A2), (144A), 5.168%, due 12/27/46 ⁽¹⁾⁽²⁾⁽⁸⁾	706,318
	Total Residential Mortgage-Backed Securities Non-Agency	154,124,780
	Total Collateralized Mortgage Obligations (Cost: \$156,051,903)	178,452,036
	Bank Loans (2.4%)	
	Electric (1.2%)	
1,106,537	Mach Gen. LLC Second Lien Term Loan, 22.6%, due 02/20/15 ⁽⁹⁾	707,262
3,500,000	TXU U.S. Holdings Co. Extended First Lien Term Loan, 11%, due 10/10/17 ⁽⁹⁾	2,419,921
	Total Electric	3,127,183
	Lodging (0.5%)	
1,400,000	Caesars Entertainment Operating Co. First Lien Term Loan, 8%, due 01/28/18 ⁽⁹⁾	1,276,001

Telecommunications (0.7%)

987,500	Intelsat Jackson Holdings, Ltd. Term Loan, 6.1%, due 04/02/18 ⁽⁹⁾	992,376
---------	--	---------

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2012 (UNAUDITED) (CONT D)

Principal Amount	Fixed Income Securities	Value
Bank Loans (Continued)		
Telecommunications (Continued)		
\$ 987,500	Intelsat Jackson Holdings, Ltd. Term Loan, 6.1%, due 04/02/18 ⁽⁹⁾	\$ 992,438
Total Telecommunications		1,984,814
Total Bank Loans (Cost: \$6,405,978)		6,387,998
Corporate Bonds (16.7%)		
Airlines (1.8%)		
1,849,747	Continental Airlines, Inc. Pass-Through Certificates, (00-2-A1), 7.707%, due 10/02/22(EETC)	2,074,029
866,417	Delta Air Lines, Inc. Pass-Through Certificates, (02-1G1), 6.718%, due 07/02/24(EETC)	951,976
1,000,000	JetBlue Airways Corp. Pass-Through Trust, (04-2-G2), 0.884%, due 05/15/18(EETC) ⁽¹⁾	880,000
841,899	US Airways Group, Inc. Pass-Through Certificates, (10-1A), 6.25%, due 10/22/24(EETC)	900,832
Total Airlines		4,806,837
Banks (4.0%)		
700,000	Abbey National Treasury Services PLC (United Kingdom), (144A), 3.875%, due 11/10/14 ⁽²⁾	714,780
1,635,000	Bank of America Corp., 5.625%, due 07/01/20	1,867,381
1,000,000	Bank of America NA, 0.688%, due 06/15/17 ⁽¹⁾	920,616
1,400,000	Chase Capital III, 0.968%, due 03/01/27 ⁽¹⁾	1,080,263
400,000	Chase Capital VI, 1.069%, due 08/01/28 ⁽¹⁾	307,392
2,000,000	Citigroup, Inc., 0.976%, due 08/25/36 ⁽¹⁾	1,357,765
1,250,000	Goldman Sachs Group, Inc. (The), 5.35%, due 01/15/16	1,380,960
975,000	Lloyds TSB Bank PLC (United Kingdom), 4.875%, due 01/21/16	1,071,532
650,000	Lloyds TSB Bank PLC (United Kingdom), (144A), 5.8%, due 01/13/20 ⁽²⁾	751,820
1,500,000	Morgan Stanley, 0.905%, due 10/18/16 ⁽¹⁾	1,409,836
Total Banks		10,862,345
Coal (0.2%)		
675,000	Arch Coal, Inc., 7%, due 06/15/19	567,000
Diversified Financial Services (1.8%)		
475,000	Cantor Fitzgerald LP, (144A), 6.375%, due 06/26/15 ⁽²⁾	481,098
2,000,000	General Electric Capital Corp., 0.914%, due 08/15/36 ⁽¹⁾⁽⁴⁾	1,482,084
1,400,000	International Lease Finance Corp., (144A), 6.5%, due 09/01/14 ⁽²⁾	1,512,000
1,000,000	JPMorgan Chase Capital XXIII, 1.434%, due 05/15/47 ⁽¹⁾	700,000
715,000	ZFS Finance USA Trust II, (144A), 6.45%, due 12/15/65 ⁽¹⁾⁽²⁾	761,475
Total Diversified Financial Services		4,936,657

Edgar Filing: TCW STRATEGIC INCOME FUND INC - Form N-Q

Electric (3.3%)		
850,000	AES Corp., 7.75%, due 10/15/15	964,750
2,250,000	Dynergy Roseton/Danskammer Pass-Through Trust, Series B, 7.67%, due 11/08/16(EETC) ⁽⁷⁾	1,361,250
650,000	Edison Mission Energy, 7%, due 05/15/17	339,625
798,530	Mirant Mid-Atlantic Pass-Through Certificates, Series B, 9.125%, due 06/30/17(EETC)	874,390
1,169,153	Mirant Mid-Atlantic Pass-Through Certificates, Series C, 10.06%, due 12/30/28(EETC)	1,326,989
2,480,000	NRG Energy, Inc., 7.625%, due 01/15/18	2,697,000
1,200,000	PNM Resources, Inc., 9.25%, due 05/15/15	1,380,000
	Total Electric	8,944,004

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2012 (UNAUDITED) (CONT'D)

Principal		
Amount	Fixed Income Securities	Value
Corporate Bonds (Continued)		
Engineering & Construction (0.3%)		
\$ 700,000	BAA Funding, Ltd., (144A), 4.875%, due 07/15/23 ⁽²⁾	\$ 744,938
Gas (1.7%)		
1,190,000	Sabine Pass LNG, LP, 7.5%, due 11/30/16	1,288,175
1,500,000	Sabine Pass LNG, LP, (144A), 7.5%, due 11/30/16 ⁽²⁾	1,563,750
2,066,000	Southern Union Co., 3.462%, due 11/01/66 ⁽¹⁾	1,657,965
	Total Gas	4,509,890
Healthcare-Services (0.2%)		
540,000	CHS/Community Health Systems, Inc., 8%, due 11/15/19	594,000
Iron & Steel (0.3%)		
800,000	Vale SA, 5.625%, due 09/11/42	816,101
Real Estate (0.5%)		
1,375,000	Post Apartment Homes, LP, 4.75%, due 10/15/17	1,511,097
REIT (2.0%)		
1,000,000	HCP, Inc., 6%, due 01/30/17	1,152,036
500,000	HCP, Inc., 6.3%, due 09/15/16	573,325
1,000,000	Health Care REIT, Inc., 4.7%, due 09/15/17	1,104,913
700,000	Healthcare Realty Trust, Inc., 5.75%, due 01/15/21	777,024
700,000	Healthcare Realty Trust, Inc., 6.5%, due 01/17/17	799,485
950,000	SL Green Realty Corp., 5%, due 08/15/18	1,020,538
	Total REIT	5,427,321
Telecommunications (0.3%)		
790,000	Nextel Communications, Inc., Series C, 5.95%, due 03/15/14	791,481
Trucking & Leasing (0.3%)		
856,000	AWAS Aviation Capital, Ltd., (144A), 7%, due 10/17/16 ⁽²⁾	911,640
	Total Corporate Bonds (Cost: \$43,817,509)	45,423,311
Municipal Bonds (0.8%)		
1,200,000	Illinois State Build America Bonds, 6.63%, due 02/01/35	1,339,236
765,000	Illinois State General Obligation Bonds, 5.1%, due 06/01/33	742,172

Edgar Filing: TCW STRATEGIC INCOME FUND INC - Form N-Q

	Total Municipal Bonds (Cost: \$1,991,442)	2,081,408
	Total Fixed Income Securities (Cost: \$244,326,858) (99.3%)	269,511,709
	Convertible Securities	
	Convertible Corporate Bonds (1.0%)	
	Commercial Services (0.3%)	
907,000	Euronet Worldwide, Inc., 3.5%, due 10/15/25	908,134
	Diversified Financial Services (0.1%)	
256,000	Janus Capital Group, Inc., 3.25%, due 07/15/14	272,333
	Semiconductors (0.1%)	
220,000	Xilinx, Inc., 3.125%, due 03/15/37	264,000

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2012 (UNAUDITED) (CONT D)

Principal Amount	Convertible Securities	Value
	Convertible Corporate Bonds (Continued)	
	Telecommunications (0.5%)	
\$ 1,297,000	Ciena Corp., 0.25%, due 05/01/13	\$ 1,287,028
	Total Convertible Corporate Bonds (Cost: \$2,650,754)	2,731,495
	Convertible Preferred Stock (0.5%)	
	Electric (0.3%)	
16,500	AES Corp., \$3.375	822,360
	Oil & Gas (0.2%)	
8,200	Chesapeake Energy Corp., \$5.00	656,000
	Total Convertible Preferred Stock (Cost: \$1,473,300)	1,478,360
	Total Convertible Securities (Cost: \$4,124,054) (1.5%)	4,209,855
	Short Term Investments	
	Repurchase Agreement (Cost: \$2,126,049) (0.8%)	
\$ 2,126,049	State Street Bank & Trust Company, 0.01%, due 10/01/12 (collateralized by \$2,005,000 U.S. Treasury Note, 3.125%, due 11/15/41, valued at \$2,172,891) (Total Amount to be Received Upon Repurchase \$2,126,051)	2,126,049
	U.S. Treasury Security (Cost: \$1,634,668) (0.6%)	
1,635,000	U.S. Treasury Bill, 0.01%, due 12/13/12 ⁽¹⁰⁾	1,634,727
	Total Short-Term Investments (cost \$3,760,717) (1.4%)	3,760,776
	TOTAL INVESTMENTS (Cost \$252,211,629) (102.2%)	277,482,340
	LIABILITIES IN EXCESS OF OTHER ASSETS (-2.2%)	(5,993,834)
	NET ASSETS (100.0%)	\$ 271,488,506

Futures Contracts⁽¹¹⁾

Number of	Type	Expiration Date	Notional Contract Value	Net Unrealized Appreciation
-----------	------	-----------------	-------------------------	-----------------------------

Edgar Filing: TCW STRATEGIC INCOME FUND INC - Form N-Q

Contracts

BUY				
87	S&P 500 Index Futures	12/20/12	\$ 31,193,850	\$ 229,235
3	S&P 500 E Mini Index Futures	12/21/12	215,130	1,577
			\$ 31,408,980	\$ 230,812

SELL				
16	30-Year U.S. Treasury Bond Futures	12/19/12	\$ 2,390,000	\$ 15,264

Notes to Schedule of Investments:

- (1) Floating or variable rate security. The interest shown reflects the rate in effect at September 30, 2012.
- (2) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At September 30, 2012, the value of these securities amounted to \$52,219,499 or 19.2% of net assets. These securities are determined to be liquid by the Advisor, unless otherwise noted, under procedures established by and under the general supervision of the Fund's Board of Directors.
- (3) As of September 30, 2012, security is not accruing interest.

See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

SCHEDULE OF INVESTMENTS SEPTEMBER 30, 2012 (UNAUDITED) (CONT D)

- (4) All or a portion of this security is segregated to cover open futures contracts. (Note 1)
 - (5) Illiquid security.
 - (6) Restricted security (Note 3).
 - (7) Security is currently in default due to bankruptcy or failure to make payment of principal or interest of the issuer. Income is not being accrued.
 - (8) A portion of the principal balance has been written-off during the period due to defaults in the underlying loans.
 - (9) Rate stated is the effective yield.
 - (10) Rate shown represents yield-to-maturity.
 - (11) As of September 30, 2012, the Fund has sufficient assets to cover any commitments or collateral requirements of the relevant broker or exchange.
- CLO - Collateralized Loan Obligation.
EETC - Enhanced Equipment Trust Certificate.
I/F - Inverse Floating rate security whose interest rate moves in the opposite direction of prevailing interest rates.
I/O - Interest Only Security.
PAC - Planned Amortization Class.
REIT - Real Estate Investment Trust.
TAC - Target Amortization Class.
- See accompanying Notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

Investments by Industry (Unaudited)

September 30, 2012

Industry	Percentage of Net Assets
Residential Mortgage-Backed Securities Non-Agency	56.8 %
Asset-Backed Securities	13.7
Residential Mortgage-Backed Securities Agency	8.1
Electric	4.8
Banks	4.0
REIT	2.0
Diversified Financial Services	1.9
Airlines	1.8
Gas	1.7
Telecommunications	1.5
Commercial Mortgage-Backed Securities	0.8
Municipal Bonds	0.8
Lodging	0.5
Real Estate	0.5
Commercial Services	0.3
Engineering & Construction	0.3
Iron & Steel	0.3
Trucking & Leasing	0.3
Coal	0.2
Healthcare-Services	0.2
Oil & Gas	0.2
Semiconductors	0.1
Short-Term Investments	1.4
 Total	 102.2%

See accompanying notes to Schedule of Investments.

TCW Strategic Income Fund, Inc.

Notes to Schedule of Investments (Unaudited)

Note 1 Security Valuation

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

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.

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. In accordance with the authoritative guidance on fair value measurements and disclosures under that accounting principles generally accepted in the United States of America (GAAP), the Fund discloses investments in a three-tier hierarchy. This hierarchy is utilized to establish classification of fair value 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. 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)

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

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

In periods of market dislocation, the observability of prices and inputs may be reduced for many instruments. This condition, as well as changes related to liquidity of investments, could cause a security to be reclassified between Level 1, Level 2, or Level 3.

In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes the level in the fair value hierarchy 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.

Fair Value Measurements: A description of the valuation techniques applied to the Fund's major categories of assets and liabilities measured at fair value on a recurring basis follows:

Asset-backed securities, mortgage-backed securities and collateralized mortgage obligations. The fair value of asset-backed securities, mortgage-backed securities and collateralized mortgage obligations is estimated based on models that consider the estimated cash flows of each debt tranche of the issuer, establish a benchmark yield, and develop an estimated tranche specific spread to the benchmark yield based on the

Edgar Filing: TCW STRATEGIC INCOME FUND INC - Form N-Q

unique attributes of the tranche including, but not limited to, the prepayment speed assumptions and attributes of the collateral. To the extent the inputs are observable and timely, the values would be categorized in Level 2 of the fair value hierarchy, otherwise they would be categorized as Level 3.

Bank loans. The fair value of bank loans is estimated using recently executed transactions, market price quotations, credit/market events, and cross-asset pricing. Inputs are generally observable and are obtained from independent sources. Bank loans are generally categorized in Level 2 of the fair value hierarchy, unless key inputs are unobservable, which are then in Level 3.

Corporate bonds. The fair value of corporate bonds is estimated using recently executed transactions, market price quotations (where observable), bond spreads, or credit default swap spreads adjusted for any basis difference between cash and derivative instruments. Corporate bonds are generally categorized in Level 2 of the fair value hierarchy; in instances where prices, spreads, or any of the other aforementioned key inputs are unobservable, they are categorized in Level 3 of the hierarchy.

Equity securities. Securities are generally valued based on quoted prices from the applicable exchange. To the extent these securities are actively traded, valuation adjustments are not applied and they are categorized in Level 1 of the fair value hierarchy. Restricted securities issued by publicly held companies are valued at a discount to similar publicly traded securities and may be categorized as Level 2 of the fair value hierarchy to the extent that the discount is considered to be insignificant to the fair value measurement in its entirety, otherwise they may be categorized as Level 3. Restricted securities held in non-public entities are included in Level 3 of the fair value hierarchy because they trade infrequently, and, therefore, the inputs are unobservable.

Futures contracts. Futures contracts are generally valued at the settlement prices established at the close of business each day by the exchange on which they are traded. The value of each of the Fund's futures contracts is marked daily and an appropriate payable or receivable for the change in value (variation margin) is recorded by the Fund. As such they are categorized as Level 1.

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

Restricted securities. Restricted securities that are deemed to be both Rule 144A securities and illiquid, as well as restricted securities held in non-public entities, are included in Level 3 of the fair value hierarchy because they trade infrequently, and, therefore, the inputs are unobservable. Any other restricted securities are valued at a discount to similar publicly traded securities and may be categorized as Level 2 of the fair value hierarchy to the extent that the discount is considered to be insignificant to the fair value measurement in its entirety, otherwise they may be categorized as Level 3.

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

Edgar Filing: TCW STRATEGIC INCOME FUND INC - Form N-Q

The following is a summary of the inputs used as of September 30, 2012 in valuing the Fund's investments:

Description	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
Fixed Income Securities				
Asset-Backed Securities	\$	\$ 36,729,818	\$ 437,138	\$ 37,166,956
Collateralized Mortgage Obligations				
Commercial Mortgage-Backed Securities		2,171,567		2,171,567
Residential Mortgage-Backed Securities Agency		22,155,689		22,155,689
Residential Mortgage-Backed Securities Non-Agency		139,447,760	14,677,020	154,124,780
Total Collateralized Mortgage Obligations		163,775,016	14,677,020	178,452,036
Bank Loans				
Electric		3,127,183		3,127,183
Lodging		1,276,001		1,276,001
Telecommunications		1,984,814		1,984,814
Total Bank Loans		6,387,998		6,387,998
Corporate Bonds				
Airlines		4,806,837		4,806,837
Banks		10,862,345		10,862,345
Coal		567,000		567,000
Diversified Financial Services		4,936,657		4,936,657
Electric		8,944,004		8,944,004
Engineering & Construction		744,938		744,938
Gas		4,509,890		4,509,890
Healthcare-Services		594,000		594,000
Iron & Steel		816,101		816,101
Real Estate		1,511,097		1,511,097
REIT		5,427,321		5,427,321
Telecommunications		791,481		791,481
Trucking & Leasing		911,640		911,640
Total Corporate Bonds		45,423,311		45,423,311
Municipal Bonds		2,081,408		2,081,408
Total Fixed Income Securities		254,397,551	15,114,158	269,511,709
Convertible Securities				
Convertible Corporate Bonds				
Commercial Services		908,134		908,134
Diversified Financial Services		272,333		272,333
Semiconductors		264,000		264,000
Telecommunications		1,287,028		1,287,028
Total Convertible Corporate Bonds		2,731,495		2,731,495
Convertible Preferred Stock				

Edgar Filing: TCW STRATEGIC INCOME FUND INC - Form N-Q

Electric	822,360			822,360
Oil & Gas	656,000			656,000
Total Convertible Preferred Stock	1,478,360			1,478,360
Total Convertible Securities	1,478,360	2,731,495		4,209,855
Total Short-Term Investments	1,634,727	2,126,049		3,760,776
Total Investments	3,113,087	259,255,095	15,114,158	277,482,340
Derivatives				
Futures Contracts				
Equity Risk	230,812			230,812
Interest Rate Risk	15,264			15,264
Total Derivatives	246,076			246,076
Total	\$ 3,359,163	\$ 259,255,095	\$ 15,114,158	\$ 277,728,416

The Fund did not have any transfers in and out of Level 1 and Level 2 of the fair value hierarchy during the nine months ended September 30, 2012.

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

**Accrued
Discounts
(Premiums)**

Directors or by stockholders in accordance with the bylaws of the Company. The Nominating and Corporate Governance Committee will review all nominees for the board of directors, in accordance with its charter. In evaluating the suitability of candidates, the board of directors and the Nominating and Corporate Governance Committee will consider the nominee's judgment, experience, independence, character, business acumen and such other factors as the Nominating and Corporate Governance Committee deems appropriate. The board of directors believes that its membership should reflect a diversity of experience, gender, race, ethnicity and age. The board will select qualified nominees and review its recommendations with the board of directors, which will decide whether to invite the nominees to join the board of directors. For a vacant director position, the board of directors and the Nominating and Corporate Governance Committee also consider the director's past participation in and contributions to the activities of the board of directors.

The Nominating and Corporate Governance Committee believe they have achieved the sought after balance described above through the representation on the board of directors of individuals with diverse backgrounds in industry, accounting and investment analysis, among other areas. The Nominating and Corporate Governance Committee do not discriminate based upon race, religion, gender or other legally protected status.

The board of directors and Nominating and Corporate Governance Committee rely on any source available for the identification and recommendation of candidates. From time to time the board of directors and the Nominating and Corporate Governance Committee may engage a third party search firm to identify or evaluate, or to assist in the recruitment of, candidates for whom the third party search firm will be paid a fee.

Corporate Governance Committee will also consider any nominee recommended by stockholders for election at the annual meeting of stockholders to be held in 2013 on January 25, 2013 and February 24, 2013, or in the event the Company's 2013 annual meeting of stockholders is advanced or delayed more than 30 days from the date of the meeting, (i) the 90th day before the 2013 annual meeting or (ii) the 10th day following the day on which public announcement of the date of the annual meeting is first made. If the number of directors to be elected to the board of directors is increased and there has been no public announcement naming all of the nominees for director or indicating the number of directors to be elected, then the last day a stockholder may deliver a notice of nomination in accordance with the preceding sentence, a stockholder's notice will be considered timely, but only if it is received by the Secretary at the principal executive offices of the Company not later than the close of business on the 10th day after the date that is first made by the Company.

With respect to each such nominee, the following information must be provided to the Company with the written nomination:

Age;

Whether the nominee will serve as a director if elected;

The class of nominating shareholder;

The class and series of stock of the Company held by the nominating shareholder; and

Any other information that may be disclosed pursuant to Regulation 14A of the Exchange Act.

In addition to the qualifications of the nominee, a notarized consent signed by the nominee evidencing a willingness to serve as a director, if elected, and a written agreement that the nominee will not and will not become a party to any voting agreement or compensation agreement that has not been disclosed to the Company or that could limit or interfere with the performance of the nominee's duties under applicable law and (ii) will comply with all of the Company's applicable corporate governance, conflict of interest, confidentiality and stock ownership policies.

Any nomination or proposal should be addressed to Laredo Petroleum Holdings, Inc., c/o Corporate Secretary, 15 W. Sixth Street, Suite 1800, Tulsa, Oklahoma 74119. The nomination or proposal should be sent by certified mail, return receipt requested.

SOLICITATION OF PROXIES

The Company may solicit proxies by internet, by mail, personal interview or telephone by officers, directors and regular employees of the Company. The Company may also request banking institutions, brokers or other intermediaries to forward solicitation material to the beneficial owners of the common stock that those companies or persons hold of record, and the Company will reimburse such intermediaries for their services. The Company has retained Phoenix Advisory Partners, LLC to provide certain analyses of our stockholder base, consult on various matters related to stockholder communications and to assist in the preparation of proxy materials and tabulate votes for a fee estimated not to exceed \$8,000. The Company will bear all costs of solicitation.

STOCKHOLDER LIST

Under the Delaware General Corporation Law, the Company will maintain at its corporate offices in Tulsa, Oklahoma, a list of the stockholders entitled to vote at the Annual Meeting. The list will be made available to stockholders for purposes germane to the Annual Meeting, during ordinary business hours for ten days before the Annual Meeting.

PROXY MATERIALS, ANNUAL REPORT AND OTHER INFORMATION

The Proxy Statement and Annual Report for the year ended December 31, 2011, is being made available to stockholders concurrently with this Proxy Statement and does not form part of the proxy

REGARDING THE AVAILABILITY OF PROXY MATERIALS FOR THE ANNUAL MEETING TO BE HELD ON MAY 16, 2012

The Proxy Statement and Annual Report are available free of charge at www.proxyvote.com/ProxyStatement.aspx?CoNumber=17377.

The Proxy Statement and Annual Report will be sent to any stockholder without charge upon written request. One copy of the Notice of Annual Meeting, this Proxy Statement and our Annual Report will be sent to stockholders who share an address, unless they have notified the Company that they want to continue receiving multiple packages. A copy of the Proxy Statement and Annual Report will be sent to any stockholder of a shared address to which a single copy of the Proxy Materials was delivered. If two or more stockholders with a shared address request a copy of the Proxy Materials, then the stockholders may request to receive multiple packages in the future, or if a stockholder is currently receiving multiple packages, the stockholder may request to receive a single copy in the future. Such requests may be made by writing to Laredo Petroleum Holdings, Inc., c/o Laredo Petroleum Holdings, Inc., 1000 East 10th Street, Tulsa, Oklahoma 74119 or by calling (918) 513-4570. The Annual Report is also available at the SEC's website in its EDGAR database at www.sec.gov.

INTERNET AND PHONE VOTING

To vote by internet or phone using the following procedures. To vote by internet, please access www.proxyvote.com, and enter your 11 digit control number located in the upper right-hand portion of your proxy material. To vote by phone, please dial 1-800-776-9437 and enter your 11 digit control number located in the upper right-hand portion of your proxy material. Voting will be received by 11:59 p.m., Eastern Time, on May 15, 2012. The giving of such a proxy will not affect your right to vote in person should you decide to attend the Annual Meeting.

To ensure the integrity of the voting process, we will be required to authenticate stockholder identities, to allow stockholders to give their voting instructions and to confirm that stockholders' instructions have been recorded. Please be aware that the stockholder must bear costs associated with electronic access, such as usage charges from internet access providers and telephone companies.

name (the stockholder owns shares in the name of a bank, broker or other holder of record on the books of the Company's transfer agent), you will receive follow in order to have your shares voted. Please review your proxy or voting instruction card to determine whether you can vote electronically or by phone.

RETURNED PROMPTLY. WHETHER OR NOT YOU EXPECT TO ATTEND THE MEETING IN PERSON, YOU ARE URGED TO VOTE BY RECEIVED PAPER COPIES OF THE PROXY MATERIAL, BY COMPLETING, SIGNING AND RETURNING THE PROXY IN THE ENCLOSED

By Order of the Board of Directors,

W. Mark Womble
*Senior Vice President, Chief Financial Officer
and Secretary*
55

14475
LAREDO
PETROLEUM
HOLDINGS,
INC. THIS
PROXY IS
SOLICITED
ON BEHALF
OF THE
BOARD OF
DIRECTORS
The
undersigned
hereby appoints
Randy A.
Foutch and W.
Mark Womble
as proxies, each
with full power
of substitution,
to represent
and vote as
designated on
the reverse
side, all the
shares of
Common Stock
of Laredo
Petroleum
Holdings, Inc.
held of record
by the
undersigned on
March 23,
2012, at the
Annual
Meeting of
Stockholders to
be held at The
Mayo Hotel
located at 115
W. 5th Street,
Tulsa,
Oklahoma
74103 on May
16, 2012, or
any
adjournment or
postponement
thereof.
(Continued and
to be signed on
the reverse
side)

ANNUAL MEETING OF STOCKHOLDERS OF LAREDO PETROLEUM HOLDINGS, INC. May 16, 2012 NOTICE OF INTERNET AVAILABILITY OF PROXY MATERIAL: The Notice of Meeting, proxy statement and proxy card are available at <http://www.amstock.com/ProxyServices/ViewMaterial.asp?CoNumber=17377>

Please sign, date and mail your proxy card in the envelope provided as soon as possible. Signature of Stockholder Date: Signature of Stockholder Date: Note: Please sign exactly as your name or names appear on this Proxy. When shares are held jointly, each holder should sign. When signing as executor, administrator, attorney, trustee or guardian, please give full title as such. If the signer is a corporation, please sign full corporate name by duly authorized officer, giving full title as such. If signer is a partnership, please sign in partnership name by authorized person. To change the address on your account, please check the box at right and indicate your new address in the address space above. Please note that changes to the registered name(s) on the account may not be submitted via this method. 1. The election as director of the nominees listed below (except as marked to the contrary below). O Randy A. Foutch O Jerry R. Schuyler O Peter R. Kagan O James R. Levy O B.Z. (Bill) Parker O Pamela S. Pierce O Ambassador Francis Rooney O Dr. Myles W. Scoggins O Edmund P. Segner, III O Donald D. Wolf 2. The ratification of Grant Thornton LLP as the independent registered public accounting firm for the fiscal year ending December 31, 2012. 3. Advisory vote to approve the compensation of the named executive officers. 4. Advisory vote to approve the frequency of a stockholder vote to approve the compensation of the named executive officers. IF YOU SPECIFY A VOTE ON A PROPOSAL, YOUR PROXY WILL BE VOTED AS SPECIFIED. IF NO SPECIFICATION IS MADE, THIS PROXY SHALL BE VOTED FOR PROPOSALS 1, 2 AND 3 AND FOR A FREQUENCY OF 1 YEAR IN PROPOSAL 4. IF ANY OTHER MATTERS PROPERLY COME BEFORE THE MEETING TO BE VOTED ON, THE PROXY HOLDERS WILL VOTE, ACT AND CONSENT ON THOSE MATTERS IN THE DISCRETION OF THE PROXIES. The undersigned acknowledges receipt from the Company before the execution of this proxy of the Notice of Annual Meeting of Stockholders, a Proxy Statement for the Annual Meeting of Stockholders and the 2011 Annual Report to Stockholders. FOR AGAINST ABSTAIN FOR ALL NOMINEES WITHHOLD AUTHORITY FOR ALL NOMINEES FOR ALL EXCEPT (See instructions below) INSTRUCTIONS: To withhold authority to vote for any individual nominee(s), mark FOR ALL EXCEPT and fill in the circle next to each nominee you wish to withhold, as shown here: NOMINEES: THE BOARD OF DIRECTORS RECOMMENDS THAT YOU VOTE FOR PROPOSALS 1, 2 AND 3 AND VOTE FOR 1 YEAR IN PROPOSAL 4. PLEASE SIGN, DATE AND RETURN PROMPTLY IN THE ENCLOSED ENVELOPE. PLEASE MARK YOUR VOTE IN BLUE OR BLACK INK AS SHOWN HERE x Please detach along perforated line and mail in the envelope provided. 21030304000000000000 6 051612 2 years 3 years ABSTAIN 1 year FOR AGAINST ABSTAIN

Signature of Stockholder Date: Signature of Stockholder Date: Note: Please sign exactly as your name or names appear on this Proxy. When shares are held jointly, each holder should sign. When signing as executor, administrator, attorney, trustee or guardian, please give full title as such. If the signer is a corporation, please sign full corporate name by duly authorized officer, giving full title as such. If signer is a partnership, please sign in partnership name by authorized person. To change the address on your account, please check the box at right and indicate your new address in the address space above. Please note that changes to the registered name(s) on the account may not be submitted via this method. 1. The election as director of the nominees listed below (except as marked to the contrary below). O Randy A. Foutch O Jerry R. Schuyler O Peter R. Kagan O James R. Levy O B.Z. (Bill) Parker O Pamela S. Pierce O Ambassador Francis Rooney O Dr. Myles W. Scoggins O Edmund P. Segner, III O Donald D. Wolf 2. The ratification of Grant Thornton LLP as the independent registered public accounting firm for the fiscal year ending December 31, 2012. 3. Advisory vote to approve the compensation of the named executive officers. 4. Advisory vote to approve the frequency of a stockholder vote to approve the compensation of the named executive officers. IF YOU SPECIFY A VOTE ON A PROPOSAL, YOUR PROXY WILL BE VOTED AS SPECIFIED. IF NO SPECIFICATION IS MADE, THIS PROXY SHALL BE VOTED FOR PROPOSALS 1, 2 AND 3 AND FOR A FREQUENCY OF 1 YEAR IN PROPOSAL 4. IF ANY OTHER MATTERS PROPERLY COME BEFORE THE MEETING TO BE VOTED ON, THE PROXY HOLDERS WILL VOTE, ACT AND CONSENT ON THOSE MATTERS IN THE DISCRETION OF THE PROXIES. The undersigned acknowledges receipt from the Company before the execution of this proxy of the Notice of Annual Meeting of Stockholders, a Proxy Statement for the Annual Meeting of Stockholders and the 2011 Annual Report to Stockholders. FOR AGAINST ABSTAIN FOR ALL NOMINEES WITHHOLD AUTHORITY FOR ALL NOMINEES FOR ALL EXCEPT (See instructions below) INSTRUCTIONS: To withhold authority to vote for any individual nominee(s), mark FOR ALL EXCEPT and fill in the circle next to each nominee you wish to withhold, as shown here: JOHN SMITH 1234 MAIN STREET APT. 203 NEW YORK, NY 10038 NOMINEES: ANNUAL MEETING OF STOCKHOLDERS OF LAREDO PETROLEUM HOLDINGS, INC. May 16, 2012 INTERNET - Access www.voteproxy.com , enter your 11 digit control number located in the upper-right hand portion of your proxy material and follow the on-screen instructions. Have your proxy card available when you access the web page. TELEPHONE - Call toll-free 1-800-PROXIES (1-800-776-9437) from any touch-tone telephone, enter your 11 digit control number located in the upper-right hand portion of your proxy material and follow the instructions. Have your proxy card available when you call. Vote online/phone until 11:59 PM EST the day before the meeting. MAIL - Sign, date and mail your proxy card in the envelope provided as soon as possible. IN PERSON - You may vote your shares in person by attending the Annual Meeting. PROXY VOTING INSTRUCTIONS Please detach along perforated line and mail in the envelope provided IF you are not voting via telephone or the Internet. THE BOARD OF DIRECTORS RECOMMENDS THAT YOU VOTE FOR PROPOSALS 1, 2 AND 3 AND VOTE FOR 1 YEAR IN PROPOSAL 4. PLEASE SIGN, DATE AND RETURN PROMPTLY IN THE ENCLOSED ENVELOPE. PLEASE MARK YOUR VOTE IN BLUE OR BLACK INK AS SHOWN HERE x 21030304000000000000 6 051612 COMPANY NUMBER ACCOUNT NUMBER NOTICE OF INTERNET AVAILABILITY OF PROXY MATERIAL: The Notice of Meeting, proxy statement and proxy card are available at <http://www.amstock.com/ProxyServices/ViewMaterial.asp?CoNumber=17377> MARK X HERE IF YOU PLAN TO ATTEND THE MEETING. 2 years 3 years ABSTAIN 1 year FOR AGAINST ABSTAIN

