

SECURITIES AND EXCHANGE COMMISSION

FORM 13F-NT

Initial quarterly Form 13F notice report filed by institutional managers

Filing Date: **2006-05-08** | Period of Report: **2006-03-31**
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FILER

TCW CAPITAL INVESTMENT CORP

CIK: **1145259** | IRS No.: **954466233** | State of Incorp.: **CA** | Fiscal Year End: **1231**
Type: **13F-NT** | Act: **34** | File No.: **028-06679** | Film No.: **06815527**

Mailing Address
865 SOUTH FIGUEROA
STREET 18TH FLOOR
LOS ANGELES CA 90017

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UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, D.C. 20549

FORM 13F COVER PAGE

Report for the Calendar Year or Quarter Ended: March 31, 2006

Check here if Amendment [] ; Amendment Number:
This Amendment (Check only one.): [] is a restatement.
[] adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: TCW Capital Investment Corp.
Address: 865 South Figueroa Street, Suite 1800
Los Angeles, CA 90017

13F File Number: 28-06679

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Linda D. Barker
Title: Assistant Secretary
Phone: (213) 244-0694
Signature, Place, and Date of Signing:

/s/ Linda D. Barker

Los Angeles, CA
Date: May 5, 2006

Report Type (Check only one.):

- [] 13F HOLDINGS REPORT.
[X] 13F NOTICE.
[] 13F COMBINATION REPORT.

I AM SIGNING THIS REPORT AS REQUIRED BY THE SECURITIES EXCHANGE ACT OF 1934.

List of Other Managers Reporting for this Manager:

Form 13F File Number 28-02494

Name: The TCW Group, Inc.