



TCW Funds

Société d'Investissement à Capital Variable
R.C.S. Luxembourg B 165.275

Semi-Annual Report including unaudited
financial statements as at March 31, 2018

No subscription can be received on the basis of these financial statements. Subscriptions may only be accepted on the basis of the current prospectus and the key investor information document ("KIID") accompanied by an application form, the latest available annual report including audited financial statements of the fund and the latest semi-annual report if published thereafter.



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Organisation and Administration

Board of Directors of the Fund

Chairman:

Stanislas DEBREU, Executive Vice President of
TCW Investment Management Company LLC

Directors:

- Meredith JACKSON VOBORIL, Executive Vice President, General Counsel and Secretary of TCW Investment Management Company LLC
- Gian Luca GIURLANI, Managing Director of TCW Europe, London
- Cal RIVELLE, Group Managing Director of TCW Investment Management Company LLC

Management Company

Carne Global Fund Managers (Luxembourg) S.A.
6b, route de Trèves
L-2633 Senningerberg, Luxembourg

Investment Manager

TCW Investment Management Company LLC
865 South Figueroa Street, Los Angeles, CA 90017
United States

Investment Sub-Manager

Amundi Japan Limited
1-2-2, Uchisaiwaicho Chiyoda-Ku, Tokyo 100 - 0011
Japan

Depository Bank and Paying Agent

Société Générale Bank & Trust
11, Avenue Emile Reuter, L-2420 Luxembourg

Administrative, Corporate and Domiciliary Agent

Société Générale Bank & Trust (operational center)
28-32, Place de la gare, L-1616 Luxembourg

Registrar and Transfer Agent

Société Générale Bank & Trust (operational center)
28-32, Place de la gare, L-1616 Luxembourg

Principal Distributor

TCW Funds Distributors LLC, 865 South Figueroa
Street, Los Angeles, CA 90017, United States

Cabinet de révision agréé

Deloitte Audit, *Société à responsabilité limitée*
560, rue de Neudorf, L-2220 Luxembourg

Registered Office

28-32, Place de la gare, L-1616 Luxembourg

Legal Advisors

As to Luxembourg law
Linklaters LLP
35, Avenue John F. Kennedy
L-1855 Luxembourg

As to United States law
Paul Hastings LLP
55 Second Street, San Francisco, CA 94105,
United States

General information on the Fund

TCW Funds (the “Fund”) is a *société d’investissement à capital variable* (SICAV) incorporated on December 7, 2011 under Luxembourg Law and listed on the official list of undertakings for collective investment authorised under Part I of the amended Law of December 17, 2010 (“the 2010 Law”) relating to undertakings for collective investment in transferable securities (UCITS) which implemented into Luxembourg law the Directive 2009/65/EC of the European Parliament and of the Council of July 13, 2009 on the coordination of laws, regulations and administrative provisions relating to UCITS and the implementation measures of the Directive 2009/65/EC.

CARNE Group has been appointed as Management Company of the Fund from September 15, 2017, and that previously the Fund was qualified as a self-managed SICAV.

The deed of incorporation of the Fund, including the Articles of Incorporation, were published in the *Mémorial C, Recueil des Sociétés et Associations*, number 3212 on December 30, 2011. The Articles of Incorporation were amended on May 22, 2012. The coordinated Articles of Incorporation were published in the *Mémorial* number 1398 on June 6, 2012.

The capital of the Fund is expressed in USD, represented by Shares with no mention of nominal value, paid in full at the time of their issue. The capital is at all times equal to the total of the Net Assets of all the Sub-Funds.

The Articles of Incorporation have been deposited and are available for inspection at the Luxembourg Trade Register (*Registre de commerce et des sociétés de Luxembourg*). The Fund is registered with the Luxembourg Trade Register under number B 165.275.

The Fund is an “**umbrella fund**” within the meaning of article 181 of the 2010 Law and is divided into multiple Sub-Funds each representing a separate portfolio of assets and series of shares. Any particular Sub-Fund can be further divided into different Classes to accommodate different subscription and redemption provisions and/or fees and charges to which they are subject, as well as their availability to certain types of investors. All references to a Sub-Fund, shall, where the context requires, include any Class of Shares that belongs to such Sub-Fund.

The Fund may create further Sub-Funds, thereby issuing new Classes. When such new Sub-Funds are created, the Prospectus will be amended accordingly, in order to provide all the necessary information on such new Sub-Funds. A Key Investor Information Document relating to each new Sub-Fund’s Class of Shares will also be issued accordingly.

Each Sub-Fund corresponds to a separate portfolio of assets. Each such portfolio of assets is allocated only to the Shares in issue and outstanding within each Sub-Fund. Each Sub-Fund and Class, if any, will bear its own liabilities.

At March 31, 2018, nine Sub-Funds are available as per the Prospectus:

TCW Funds - TCW Emerging Markets Income Fund

TCW Funds - MetWest High Yield Bond Fund

TCW Funds - TCW Emerging Markets Local Currency Income Fund

TCW Funds - MetWest Total Return Bond Fund

TCW Funds - TCW Total Return Bond Fund

TCW Funds - MetWest Unconstrained Bond Fund

TCW Funds - TCW Select Equities Fund

TCW Funds - TCW US REIT Income Fund

TCW Funds - TCW Multi-Income US Equities Fund

General information on the Fund (continued)

The following Classes of Shares are active at period ended March 31, 2018:

TCW Funds - TCW Emerging Markets Income Fund:

AE Shares (EUR)	Capitalisation
AEHE Shares (EUR)	Capitalisation
ATFE Shares (EUR)	Capitalisation
ATFHE Shares (EUR)	Capitalisation
AU Shares (USD)	Capitalisation
AU-MD Shares (USD)	Distribution
IEHE Shares (EUR)	Capitalisation
IGHG-QD Shares (GBP)	Distribution
IU Shares (USD)	Capitalisation
OU Shares (USD)	Capitalisation
XJ Shares (JPY)	Distribution
XJHA1 Shares (JPY)	Distribution
XJHAU Shares (JPY)	Distribution
XJHB Shares (JPY)	Distribution
XJHJ Shares (JPY)	Distribution

TCW Funds - MetWest High Yield Bond Fund:

AEHE Shares (EUR)	Capitalisation
AU Shares (USD)	Capitalisation
IEHE Shares (EUR)	Capitalisation
IGHG-QD Shares (GBP)	Distribution
IU Shares (USD)	Capitalisation
OU Shares (USD)	Capitalisation
XJ Shares (JPY)	Distribution
XJC Shares (JPY)	Capitalisation
XU Shares (USD)	Capitalisation

TCW Funds - TCW Emerging Markets Local Currency Income Fund:

AE Shares (EUR)	Capitalisation
ATFE Shares (EUR)	Capitalisation
ATFHE Shares (EUR)	Capitalisation
AU Shares (USD)	Capitalisation
IE Shares (EUR)	Capitalisation
IE-YD Shares (EUR)	Distribution
IG-QD Shares (GBP)	Distribution
IU Shares (USD)	Capitalisation
IU-YD Shares (USD)	Distribution
XG-YD Shares (GBP)	Distribution
XU Shares (USD)	Capitalisation
XU-YD Shares (USD)	Distribution

General information on the Fund (continued)

TCW Funds - MetWest Total Return Bond Fund:

AE Shares (EUR)	Capitalisation
AEHE Shares (EUR)	Capitalisation
ATFE Shares (EUR)	Capitalisation
ATFHE Shares (EUR)	Capitalisation
AU Shares (USD)	Capitalisation
IEHE Shares (EUR)	Capitalisation
IGHG-QD Shares (GBP)	Distribution
IU Shares (USD)	Capitalisation
IU-YD Shares (USD)	Distribution
REHE Shares (EUR)	Capitalisation
RGHG-QD Shares (GBP)	Distribution
RU Shares (USD)	Capitalisation
XU Shares (USD)	Capitalisation

TCW Funds - TCW Total Return Bond Fund:

AEHE Shares (EUR)	Capitalisation
AU Shares (USD)	Capitalisation
IU Shares (USD)	Capitalisation
OU Shares (USD)	Capitalisation
XU Shares (USD)	Capitalisation

TCW Funds - MetWest Unconstrained Bond Fund:

AEHE Shares (EUR)	Capitalisation
ATFE Shares (EUR)	Capitalisation
ATFHE Shares (EUR)	Capitalisation
AU Shares (USD)	Capitalisation
IA-QD Shares (AUD)	Distribution
IAHA-QD Shares (AUD)	Distribution
ICHC Shares (CHF)	Capitalisation
IEHE Shares (EUR)	Capitalisation
IE-YD Shares (EUR)	Distribution
IGHG-QD Shares (GBP)	Distribution
IU Shares (USD)	Capitalisation
IU-YD Shares (USD)	Distribution
OU Shares (USD)	Capitalisation
RGHG-QD Shares (GBP)	Distribution
RU-QD Shares (USD)	Distribution
XG-YD Shares (GBP)	Distribution
XGHG-QD Shares (GBP)	Distribution
XJ Shares (JPY)	Distribution
XJHJ Shares (JPY)	Distribution

General information on the Fund (continued)

XU Shares (USD)	Capitalisation
XU-YD Shares (USD)	Distribution
XXEHE Shares (EUR)	Capitalisation
XXGHG-QD Shares (GBP)	Distribution
XXU Shares (USD)	Capitalisation

TCW Funds - TCW Select Equities Fund:

IU Shares (USD)	Capitalisation
XU Shares (USD)	Capitalisation

TCW Funds - TCW US REIT Income Fund:

IU Shares (USD)	Capitalisation
XJ Shares (JPY)	Distribution

TCW Funds - TCW Multi-Income US Equities Fund:

XJ Shares (JPY)	Distribution
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Information to the Shareholders

The annual general meeting of shareholders is held, in accordance with Luxembourg law, in Luxembourg at the registered office of the Fund or such other place in the municipality of the registered office as may be specified in the notice of the meeting on the last Tuesday of January at 2 p.m. CET.

If such day is not a bank business day in Luxembourg, then the annual general meeting shall be held on the first succeeding bank business day in Luxembourg. The annual general meeting may be held abroad if, in the absolute and final judgment of the Board of Directors, exceptional circumstances so require.

Other meetings of shareholders may be held at such place and time as may be specified in the respective notices of meeting.

The shareholders of any Sub-Fund may hold, at any time, general meetings to decide on any matters which relate exclusively to such Sub-Fund. In addition, the shareholders of any class of shares may hold, at any time, general meetings to decide on any matters which relate exclusively to such class of shares. The general provisions set out in these Articles of Incorporation, as well as in the 1915 Law (the Luxembourg law of August 10, 1915 on commercial companies, as amended from time to time), shall apply to such meetings.

All the Investors shall be convened to the meeting via a notice, recorded in the register of Investors and sent to their addresses in accordance with Luxembourg law. This notice shall indicate the time and place of the annual general meeting of shareholders, the admission conditions, the agenda and the quorum and majority requirements.

The Board of Directors is not required to send the annual accounts, as well as the report of the auditors of the Fund and the management report at the same time as the convening notice to the annual general meeting of shareholders. Unless otherwise provided for in the convening notice to the annual general meeting of shareholders, the annual accounts, as well as the report of the auditors of the Fund and the management report, will be available at the registered office of the Fund. The convening notice to general meetings of shareholders may provide that the quorum and the majority at the general meeting is determined according to the shares issued and outstanding at midnight (Luxembourg time) on the fifth day prior to the general meeting (referred to as "record date"). The right of an Investor to attend a general meeting and to exercise a voting right attaching to his shares is determined in accordance with the shares held by the Investor at the record date.

Each Share grants the right to one vote. The vote on a possible payment of a dividend in a Sub-Fund requires the majority of the votes of the Investors of the concerned Sub-Fund and any amendment to the Articles of Incorporation leading to a change in the Investor rights of a Sub-Fund must be approved by a decision of the General Meeting of shareholders and by the Meeting of the concerned Sub-Fund's Investors.

Statement of Net Assets

(expressed in the Sub-Fund's currency)

		TCW Funds - TCW Emerging Markets Income Fund	TCW Funds - MetWest High Yield Bond Fund	TCW Funds - TCW Emerging Markets Local Currency Income Fund
	Notes	USD	USD	USD
ASSETS				
Securities portfolio at cost		281 477 607	36 069 422	92 532 390
Net unrealised profit/ (loss)		(4 954 012)	(1 327 092)	1 623 257
Securities portfolio at market value	2.3	276 523 595	34 742 330	94 155 647
Cash at bank		22 589 476	939 761	7 186 243
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		2 595 155	593 770	-
Receivable on spot exchange		249 027	255 089	120 237
Dividends receivable, net		-	-	-
Interest receivable on bonds		4 136 643	418 942	1 746 720
Options bought at market value	2.3, 13	162 247	-	57 724
Unrealised appreciation on forward foreign exchange contracts	2.3, 11	156 378	-	271 818
Unrealised appreciation on financial futures contracts	2.3, 12	-	-	-
Other assets		100 412	-	-
		306 512 933	36 949 892	103 538 389
LIABILITIES				
Margin accounts		119	321	157 599
Payable for Fund shares redeemed		-	-	-
Dividends payable to shareholders	15	249 158	255 114	4 859
Payable for securities purchased	2.6	4 064 417	200 000	1 104 818
Payable on swaps		6 319	-	-
Payable on spot exchange		249 133	255 197	120 261
Management fees payable	3	142 732	9 976	55 831
Investment advisory fees payable		6 035	4 096	-
Taxe d'abonnement payable	9	7 741	897	2 886
Services fees payable	5	45 566	4 185	20 192
Options written at market value	2.3, 13	30 889	-	11 181
Swaps at market value	2.3, 14	271 568	-	-
Unrealised depreciation on forward foreign exchange contracts	2.3, 11	757 152	79	131 083
Unrealised depreciation on financial futures contracts	2.3, 12	-	-	-
Other liabilities		70 732	-	29 782
		5 901 561	729 865	1 638 492
TOTAL NET ASSETS		300 611 372	36 220 027	101 899 897

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		TCW Funds - MetWest Total Return Bond Fund	TCW Funds - TCW Total Return Bond Fund	TCW Funds - MetWest Unconstrained Bond Fund
	Notes	USD	USD	USD
ASSETS				
Securities portfolio at cost		231 013 964	2 598 058	956 794 127
Net unrealised profit/ (loss)		(1 169 637)	(43 418)	(9 028 392)
Securities portfolio at market value	2.3	229 844 327	2 554 640	947 765 735
Cash at bank		17 729 134	70 291	19 930 623
Receivable for Fund shares issued		22 887	-	2 357 194
Receivable for securities sold		12 773 728	101 061	94 198
Receivable on spot exchange		22 981	-	5 050 705
Dividends receivable, net		-	-	-
Interest receivable on bonds		1 106 926	6 784	5 467 021
Options bought at market value	2.3, 13	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.3, 11	3 432	-	181 672
Unrealised appreciation on financial futures contracts	2.3, 12	51 444	2 156	41 734
Other assets		-	-	12 558
		261 554 859	2 734 932	980 901 440
LIABILITIES				
Margin accounts		63 323	13 363	4
Payable for Fund shares redeemed		184 706	-	2 902 430
Dividends payable to shareholders	15	83 835	-	2 830 072
Payable for securities purchased	2.6	37 512 566	369 774	987 199
Payable on swaps		-	-	-
Payable on spot exchange		22 887	-	5 063 982
Management fees payable	3	66 229	860	404 674
Investment advisory fees payable		-	-	-
Taxe d'abonnement payable	9	6 320	95	23 705
Services fees payable	5	17 791	215	77 299
Options written at market value	2.3, 13	-	-	-
Swaps at market value	2.3, 14	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.3, 11	282 513	2 461	19 798 107
Unrealised depreciation on financial futures contracts	2.3, 12	-	-	165 794
Other liabilities		-	-	-
		38 240 170	386 768	32 253 266
TOTAL NET ASSETS		223 314 689	2 348 164	948 648 174

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

		TCW Funds - TCW Select Equities Fund	TCW Funds - TCW US REIT Income Fund	TCW Funds - TCW Multi- Income US Equities Fund
	Notes	USD	USD	USD
ASSETS				
Securities portfolio at cost		1 749 630	1 092 229	52 601 222
Net unrealised profit/ (loss)		549 432	(87 207)	2 258 409
Securities portfolio at market value	2.3	2 299 062	1 005 022	54 859 631
Cash at bank		73 694	83 391	3 380 480
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on spot exchange		-	528	316 792
Dividends receivable, net		387	3 558	194 019
Interest receivable on bonds		-	-	-
Options bought at market value	2.3, 13	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.3, 11	-	-	-
Unrealised appreciation on financial futures contracts	2.3, 12	-	-	-
Other assets		-	-	-
		2 373 143	1 092 499	58 750 922
LIABILITIES				
Margin accounts		-	-	-
Payable for Fund shares redeemed		-	-	-
Dividends payable to shareholders	15	-	528	316 792
Payable for securities purchased	2.6	-	-	-
Payable on swaps		-	-	-
Payable on spot exchange		-	528	316 926
Management fees payable	3	1 218	584	30 304
Investment advisory fees payable		-	17	11 976
Taxe d'abonnement payable	9	59	27	1 489
Services fees payable	5	193	89	7 514
Options written at market value	2.3, 13	-	-	-
Swaps at market value	2.3, 14	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.3, 11	-	-	-
Unrealised depreciation on financial futures contracts	2.3, 12	-	-	-
Other liabilities		-	-	-
		1 470	1 773	685 001
TOTAL NET ASSETS		2 371 673	1 090 726	58 065 921

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Combined USD
ASSETS		
Securities portfolio at cost		1 655 928 649
Net unrealised profit/ (loss)		(12 178 660)
Securities portfolio at market value	2.3	1 643 749 989
Cash at bank		71 983 093
Receivable for Fund shares issued		2 380 081
Receivable for securities sold		16 157 912
Receivable on spot exchange		6 015 359
Dividends receivable, net		197 964
Interest receivable on bonds		12 883 036
Options bought at market value	2.3, 13	219 971
Unrealised appreciation on forward foreign exchange contracts	2.3, 11	613 300
Unrealised appreciation on financial futures contracts	2.3, 12	95 334
Other assets		112 970
		1 754 409 009
LIABILITIES		
Margin accounts		234 729
Payable for Fund shares redeemed		3 087 136
Dividends payable to shareholders	15	3 740 358
Payable for securities purchased	2.6	44 238 774
Payable on swaps		6 319
Payable on spot exchange		6 028 914
Management fees payable	3	712 408
Investment advisory fees payable		22 124
<i>Taxe d'abonnement</i> payable	9	43 219
Services fees payable	5	173 044
Options written at market value	2.3, 13	42 070
Swaps at market value	2.3, 14	271 568
Unrealised depreciation on forward foreign exchange contracts	2.3, 11	20 971 395
Unrealised depreciation on financial futures contracts	2.3, 12	165 794
Other liabilities		100 514
		79 838 366
TOTAL NET ASSETS		1 674 570 643

Statistical information

TCW Funds - TCW Emerging Markets Income Fund

	Currency	31/03/18	30/09/17	30/09/16
Class AE				
Number of shares		13.7800	13.7800	76.8500
Net asset value per share	EUR	141.1898	147.5816	146.3790
Class AEHE				
Number of shares		14 828.3400	12 839.6700	9 901.8600
Net asset value per share	EUR	126.6947	128.7626	123.6583
Class ATFE				
Number of shares		2 040.0000	5 210.0000	1 549.0000
Net asset value per share	EUR	10.9286	11.3712	11.1763
Class ATFHE				
Number of shares		36 556.0000	1 801.0000	2 590.0000
Net asset value per share	EUR	11.8011	11.9334	11.3512
Class AU				
Number of shares		1 896.9200	5 323.5000	1 097.9600
Net asset value per share	USD	133.9081	134.5133	126.7940
Class AU-MD				
Number of shares		42.9900	21.2500	20.1300
Net asset value per share	USD	103.4017	106.0475	105.9568
Class IEHE				
Number of shares		23 541.5900	9 009.8500	7 108.3000
Net asset value per share	EUR	1 114.0006	1 127.9167	1 074.7967
Class IGHG-QD				
Number of shares		5.5500	2.9900	34.8300
Net asset value per share	GBP	1 051.9191	1 086.1311	1 110.0723
Class IU				
Number of shares		144 892.5600	137 667.9100	131 663.3700
Net asset value per share	USD	1 419.0587	1 419.1306	1 325.3106
Class OU				
Number of shares		235 610.4200	196 841.9700	68 564.2200
Net asset value per share	USD	148.7388	148.1945	137.3676
Class XJ (D)				
Number of shares		106 707.8400	125 517.8400	186 057.8400
Net asset value per share	JPY	7 111	7 953	7 427
Class XJHAU (D)				
Number of shares		118 568.3500	137 938.3500	228 008.3500
Net asset value per share	JPY	5 506	6 142	5 333

Statistical information (continued)

TCW Funds - TCW Emerging Markets Income Fund

	Currency	31/03/18	30/09/17	30/09/16
Class XJHA1 (D)				
Number of shares		119 644.1800	69 144.1800	72 844.1800
Net asset value per share	JPY	4 846	5 531	5 482
Class XJHB (D)				
Number of shares		61 003.9600	71 703.9600	44 803.9600
Net asset value per share	JPY	5 057	5 754	4 757
Class XJHJ (D)				
Number of shares		44 986.7400	48 886.7400	81 686.7400
Net asset value per share	JPY	6 947	7 310	7 559
Class XJHM (D)				
Number of shares		-	-	127.0000
Net asset value per share	JPY	-	-	6 239
Class XJHT (D)				
Number of shares		-	-	148.0000
Net asset value per share	JPY	-	-	6 896
Total Net Assets	USD	300 611 372	265 960 381	231 949 342

TCW Funds - MetWest High Yield Bond Fund

	Currency	31/03/18	30/09/17	30/09/16
Class AEHE				
Number of shares		17.9200	17.9200	17.9200
Net asset value per share	EUR	108.3062	109.9022	104.8723
Class AU				
Number of shares		19.9900	19.9900	19.9900
Net asset value per share	USD	112.3127	112.7389	105.6533
Class IEHE				
Number of shares		1.7900	1.7900	1.7900
Net asset value per share	EUR	1 095.7325	1 108.5146	1 052.4646
Class IGHG-QD				
Number of shares		1.5200	1.4900	1.4100
Net asset value per share	GBP	1 011.7422	1 041.9810	1 040.2494
Class IU				
Number of shares		2.0000	2.0000	2.0000
Net asset value per share	USD	1 136.8400	1 137.7750	1 059.9750

Statistical information (continued)

TCW Funds - MetWest High Yield Bond Fund

	Currency	31/03/18	30/09/17	30/09/16
Class OU				
Number of shares		37 464.7600	38 469.8800	2.0000
Net asset value per share	USD	114.8986	114.7011	1 063.0050
Class XJ (D)				
Number of shares		361 716.4300	379 066.4300	438 286.4300
Net asset value per share	JPY	9 334	10 351	9 464
Class XJC				
Number of shares		1 145.0600	1 585.0600	2 050.0600
Net asset value per share	JPY	14 434	15 294	12 823
Class XU				
Number of shares		2.0000	2.0000	2.0000
Net asset value per share	USD	1 139.2700	1 139.9950	1 060.7200
Total Net Assets	USD	36 220 027	39 497 674	41 233 935

TCW Funds - TCW Emerging Markets Local Currency Income Fund

	Currency	31/03/18	30/09/17	30/09/16
Class AE				
Number of shares		7 837.4500	1 748.9700	7 649.5100
Net asset value per share	EUR	98.2668	97.3316	95.5601
Class ATFE				
Number of shares		2 968.0000	2 968.0000	1 281.0000
Net asset value per share	EUR	11.0529	10.8970	10.6037
Class ATFHE				
Number of shares		27 285.0000	3 587.0000	2 390.0000
Net asset value per share	EUR	11.8191	11.3563	10.7379
Class AU				
Number of shares		25 273.4300	18 349.0200	10 000.0000
Net asset value per share	USD	92.0774	87.6552	81.8126
Class IE				
Number of shares		14 902.0000	-	-
Net asset value per share	EUR	1 008.3121	-	-
Class IE-YD				
Number of shares		2 606.0900	992.3000	1 120.3500
Net asset value per share	EUR	971.9318	958.1966	1 006.0700

Statistical information (continued)

TCW Funds - TCW Emerging Markets Local Currency Income Fund

	Currency	31/03/18	30/09/17	30/09/16
Class IG-QD				
Number of shares		230.5000	229.2000	34.8000
Net asset value per share	GBP	1 204.4671	1 232.2654	1 278.9081
Class IU				
Number of shares		67 121.2300	46 796.6500	8 001.4800
Net asset value per share	USD	964.8439	914.2032	845.2640
Class IU-YD				
Number of shares		1 767.0600	625.0700	705.3800
Net asset value per share	USD	963.2246	912.7820	910.9534
Class XG-YD				
Number of shares		3.7400	1.8500	35.3200
Net asset value per share	GBP	1 089.1184	1 077.9863	1 113.4622
Class XU				
Number of shares		8 847.0100	5 027.8400	1 402.6500
Net asset value per share	USD	1 100.1340	1 041.1026	960.1942
Class XU-YD				
Number of shares		2.3700	672.2300	725.2600
Net asset value per share	USD	966.5063	914.7469	913.0331
Total Net Assets	USD	101 899 897	52 603 306	12 474 246

TCW Funds - MetWest Total Return Bond Fund

	Currency	31/03/18	30/09/17	30/09/16
Class AE				
Number of shares		8 676.6900	11 312.2000	12 163.1300
Net asset value per share	EUR	112.4415	118.4805	124.9636
Class AEHE				
Number of shares		3 850.0200	17 852.3000	199 684.2100
Net asset value per share	EUR	101.1793	103.6479	105.8531
Class ATFE				
Number of shares		262.0000	242.0000	1 000.0000
Net asset value per share	EUR	9.2497	9.7226	10.2048
Class ATFHE				
Number of shares		83 464.0000	324.0000	24 160.0000
Net asset value per share	EUR	9.9615	10.1790	10.3496

Statistical information (continued)

TCW Funds - MetWest Total Return Bond Fund

	Currency	31/03/18	30/09/17	30/09/16
Class AU				
Number of shares		50 478.8400	88 890.3300	59 715.4800
Net asset value per share	USD	105.7302	107.0870	107.3716
Class IEHE				
Number of shares		8 046.7800	21 371.8400	11 783.3200
Net asset value per share	EUR	990.6874	1 011.0036	1 025.8077
Class IGHG-QD				
Number of shares		9 988.0100	1 602.3200	4 572.5000
Net asset value per share	GBP	961.3530	988.6809	1 028.4717
Class IU				
Number of shares		128 877.7000	118 698.3600	129 434.2500
Net asset value per share	USD	1 085.7125	1 096.7633	1 093.7520
Class IU-YD				
Number of shares		2.0000	-	-
Net asset value per share	USD	1 007.4250	-	-
Class REHE				
Number of shares		18.0400	18.0400	18.0400
Net asset value per share	EUR	96.1337	98.1672	99.7467
Class RGHG-QD				
Number of shares		16.0300	15.8500	15.5000
Net asset value per share	GBP	93.8696	96.5298	100.0758
Class RU				
Number of shares		74.9700	74.9700	19.9700
Net asset value per share	USD	99.3756	100.4040	100.1918
Class XU				
Number of shares		45 648.5200	62 014.6500	25 307.4200
Net asset value per share	USD	1 140.4802	1 151.3982	1 146.8746
Total Net Assets	USD	223 314 689	242 566 112	222 458 579

TCW Funds - TCW Total Return Bond Fund

	Currency	31/03/18	30/09/17	30/09/16
Class AE				
Number of shares		-	15.9400	3 819.3800
Net asset value per share	EUR	-	117.8088	125.4064

Statistical information (continued)

TCW Funds - TCW Total Return Bond Fund

	Currency	31/03/18	30/09/17	30/09/16
Class AEHE				
Number of shares		18.9200	2 238.7300	13 997.3400
Net asset value per share	EUR	100.0139	102.7725	105.9434
Class ATFE				
Number of shares		-	-	1 000.0000
Net asset value per share	EUR	-	-	10.1691
Class ATFHE				
Number of shares		-	-	2 100.0000
Net asset value per share	EUR	-	-	10.3238
Class AU				
Number of shares		3 564.2100	4 957.8700	23 530.8100
Net asset value per share	USD	104.7783	106.4481	107.7303
Class IU				
Number of shares		912.3400	912.3400	5 913.5400
Net asset value per share	USD	1 078.7322	1 092.7387	1 099.5318
Class OU				
Number of shares		20.0400	-	-
Net asset value per share	USD	99.7335	-	-
Class XU				
Number of shares		873.0700	873.0700	1 920.0000
Net asset value per share	USD	1 129.5959	1 143.4695	1 148.9730
Total Net Assets	USD	2 348 164	2 797 254	13 483 711

TCW Funds - MetWest Unconstrained Bond Fund

	Currency	31/03/18	30/09/17	30/09/16
Class AEHE				
Number of shares		21 226.2300	21 010.5700	4 940.3400
Net asset value per share	EUR	100.0154	100.8777	100.8862
Class ATFE				
Number of shares		327.0000	1 025.0000	1 000.0000
Net asset value per share	EUR	9.4390	9.7685	10.0072
Class ATFHE				
Number of shares		134 318.0000	11 100.0000	39 400.0000
Net asset value per share	EUR	10.1787	10.2432	10.1533

Statistical information (continued)

TCW Funds - MetWest Unconstrained Bond Fund

	Currency	31/03/18	30/09/17	30/09/16
Class AU				
Number of shares		13 511.3300	62 127.8300	19.9500
Net asset value per share	USD	103.5800	103.4578	101.5629
Class IAHA-QD				
Number of shares		375 403.1100	325 406.4900	-
Net asset value per share	AUD	1 000.3302	1 009.3090	-
Class IA-QD				
Number of shares		2.8300	2.7900	-
Net asset value per share	AUD	939.3657	927.8012	-
Class ICHC				
Number of shares		101.9900	101.9900	-
Net asset value per share	CHF	993.7982	1 001.7856	-
Class IEHE				
Number of shares		81 854.0100	92 236.1300	10 144.7900
Net asset value per share	EUR	1 030.9374	1 036.8560	1 026.2747
Class IE-YD				
Number of shares		3.3800	1 444.3200	532.8900
Net asset value per share	EUR	889.8208	920.8551	1 025.1762
Class IGHG-QD				
Number of shares		11 910.7900	11 380.9700	1 565.8800
Net asset value per share	GBP	920.2789	935.0808	959.2707
Class IU				
Number of shares		14 253.4300	19 138.0400	16 540.8200
Net asset value per share	USD	1 074.3000	1 068.7148	1 040.3138
Class IU-YD				
Number of shares		4.1100	53.1000	53.5100
Net asset value per share	USD	881.7105	876.9533	928.0602
Class OU				
Number of shares		486 793.4900	399 299.5100	-
Net asset value per share	USD	102.8360	101.9500	-
Class RGHG-QD				
Number of shares		16.2300	15.9900	15.5000
Net asset value per share	GBP	97.8121	99.4016	101.5022
Class RU-QD				
Number of shares		20.8900	20.5900	19.9700
Net asset value per share	USD	99.3619	100.3861	101.6400

Statistical information (continued)

TCW Funds - MetWest Unconstrained Bond Fund

	Currency	31/03/18	30/09/17	30/09/16
Class XGHG-QD				
Number of shares		16 128.9000	15 362.4100	5 185.9600
Net asset value per share	GBP	930.3656	945.7875	970.8363
Class XG-YD				
Number of shares		2.7700	34.6800	504.2400
Net asset value per share	GBP	992.0443	1 030.9181	1 134.2514
Class XJ (D)				
Number of shares		4 318.4500	-	-
Net asset value per share	JPY	9 475	-	-
Class XJHJ (D)				
Number of shares		49 482.3200	-	-
Net asset value per share	JPY	9 870	-	-
Class XU				
Number of shares		3.3400	299.5500	813.1900
Net asset value per share	USD	1 082.5599	1 075.5762	1 045.4188
Class XU-YD				
Number of shares		4.0400	56.6400	53.6500
Net asset value per share	USD	884.4926	879.0353	930.0281
Class XXEHE				
Number of shares		153 099.4300	119 221.3900	-
Net asset value per share	EUR	1 009.3073	1 013.3216	-
Class XXGHG-QD				
Number of shares		896.6200	914.6100	-
Net asset value per share	GBP	978.8068	996.0337	-
Class XXU				
Number of shares		244 618.1000	147 619.7800	-
Net asset value per share	USD	1 034.0274	1 027.1557	-
Total Net Assets	USD	948 648 174	772 604 516	40 733 118

TCW Funds - TCW Select Equities Fund

	Currency	31/03/18	30/09/17	30/09/16
Class IE				
Number of shares		-	1.8000	1.8000
Net asset value per share	EUR	-	1 126.9479	1 009.9859

Statistical information (continued)

TCW Funds - TCW Select Equities Fund

	Currency	31/03/18	30/09/17	30/09/16
Class IU				
Number of shares		1 000.0000	1 693.0800	6 945.5100
Net asset value per share	USD	1 230.6231	1 120.1994	954.0623
Class XG-YD				
Number of shares		-	1.3800	1.3800
Net asset value per share	GBP	-	1 303.5375	1 143.4582
Class XU				
Number of shares		863.3700	1 494.7000	47 163.1500
Net asset value per share	USD	1 321.6228	1 201.5344	1 020.1986
Total Net Assets	USD	2 371 673	3 697 332	54 746 321

TCW Funds - TCW US REIT Income Fund

	Currency	31/03/18	30/09/17	30/09/16
Class IU				
Number of shares		1 000.0000	1 000.0000	1 000.0000
Net asset value per share	USD	1 012.1444	1 126.8628	1 106.6947
Class XJ (D)				
Number of shares		1 170.0000	1 130.0000	1 050.0000
Net asset value per share	JPY	7 143	8 724	8 233
Class XJHAU (D)				
Number of shares		-	-	1 130.0000
Net asset value per share	JPY	-	-	7 295
Total Net Assets	USD	1 090 726	1 214 437	1 273 468

TCW Funds - TCW Multi-Income US Equities Fund

	Currency	31/03/18	30/09/17	30/09/16
Class AEHE				
Number of shares		-	100.0000	100.0000
Net asset value per share	EUR	-	100.1573	97.0567
Class ATFE				
Number of shares		-	-	1 000.0000
Net asset value per share	EUR	-	-	9.6367

Statistical information (continued)

TCW Funds - TCW Multi-Income US Equities Fund

	Currency	31/03/18	30/09/17	30/09/16
Class ATFHE				
Number of shares		-	-	2 100.0000
Net asset value per share	EUR	-	-	9.8068
Class AU-MD				
Number of shares		-	20.2200	20.0000
Net asset value per share	USD	-	108.4822	104.7550
Class IGHG-QD				
Number of shares		-	2.4500	33.8000
Net asset value per share	GBP	-	1 072.7834	1 050.2683
Class IU				
Number of shares		-	2.0000	2.0000
Net asset value per share	USD	-	1 115.8850	1 053.3150
Class XJ (D)				
Number of shares		886 600.0000	1 082 200.0000	1 357 300.0000
Net asset value per share	JPY	6 965	7 895	7 106
Total Net Assets	USD	58 065 921	75 925 199	95 337 871

TCW Funds - TCW Emerging Markets Income Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
1 285 000	AEGEA FINANCE SARL - REGS - 5.75% 10/10/2024	USD	1 300 938	1 275 363	0.42
1 200 000	AES ANDRES BV / DOMINICAN POWER PARTNERS / EMPRESA GENERADORA DE ELECTRICIDAD IT - REGS - 7.95% 11/05/2026	USD	1 218 872	1 292 520	0.43
1 100 000	AES EL SALVADOR TRUST II - REGS - 6.75% 28/03/2023	USD	1 051 500	1 078 000	0.36
2 150 000	AES PANAMA SRL - REGS - 6% 25/06/2022	USD	2 173 300	2 237 935	0.74
600 000	AKBANK TURK AS - REGS - FRN 16/03/2027	USD	632 937	613 500	0.20
800 000	AKBANK TURK AS - REGS - FRN 27/04/2028	USD	812 000	795 040	0.26
551 000	ANDRADE GUTIERREZ INTERNATIONAL SA - REGS - 4% 30/04/2018	USD	496 748	526 205	0.18
1 465 000	AUTOPISTAS DEL SOL SA/COSTA RICA - REGS - 7.375% 30/12/2030	USD	1 481 442	1 540 997	0.51
1 280 000	AXTEL SAB DE CV - REGS - 6.375% 14/11/2024	USD	1 286 750	1 302 912	0.43
925 000	AZUL INVESTMENTS LLP - REGS - 5.875% 26/10/2024	USD	915 235	913 438	0.30
750 000	AZURE POWER ENERGY LTD - REGS - 5.5% 03/11/2022	USD	749 798	735 975	0.24
515 000	BANCO BTG PACTUAL SA/LUXEMBOURG - REGS - 5.5% 31/01/2023	USD	512 101	503 413	0.17
2 975 000	BANCO DO BRASIL SA/CAYMAN - REGS - FRN PERPETUAL	USD	2 738 176	2 710 968	0.90
1 600 000	BANCO DO BRASIL SA/CAYMAN - REGS - 9% PERPETUAL	USD	1 539 909	1 714 560	0.57
1 200 000	BANCO GNB SUDAMERIS SA - REGS - 6.5% 03/04/2027	USD	1 211 563	1 236 000	0.41
17 000 000	BANCO HIPOTECARIO SA - REGS - FRN 12/01/2020	ARS	1 118 730	872 972	0.29
1 150 000	BANCO MERCANTIL DE NORTE VAR PERP - REGS - FRN PERPETUAL	USD	1 176 235	1 178 750	0.39
1 610 000	BANCO MERCANTIL DE NORTE VAR PERP - REGS - FRN 31/12/2009	USD	1 677 275	1 720 688	0.57
850 000	BANCO REGIONAL SAECA - REGS - 8.125% 24/01/2019	USD	845 716	878 900	0.29
975 000	BANISTMO SA - REGS - 3.65% 19/09/2022	USD	974 337	933 563	0.31
900 000	CIMPOR FINANCIAL OPERATIONS BV - REGS - 5.75% 17/07/2024	USD	756 450	862 650	0.29
500 000	COMUNICACIONES CELULARES SA VIA COMCEL TRUST - REGS - 6.875% 06/02/2024	USD	516 250	524 195	0.17
720 000	CREDITO REAL SAB DE CV SOFOM ER - REGS - FRN PERPETUAL	USD	720 000	744 336	0.25
950 000	CSN RESOURCES SA - REGS - 7.625% 13/02/2023	USD	940 339	891 813	0.30
1 380 000	C&W SENIOR FINANCING DAC - REGS - 6.875% 15/09/2027	USD	1 410 188	1 386 900	0.46
2 465 000	DIGICEL GROUP LTD - REGS - 8.25% 30/09/2020	USD	2 395 150	2 132 225	0.71
600 000	FIRST QUANTUM MINERALS LTD - REGS - 6.5% 01/03/2024	USD	600 000	571 164	0.19
500 000	FIRST QUANTUM MINERALS LTD - REGS - 6.875% 01/03/2026	USD	500 000	476 250	0.16
1 350 000	FIRST QUANTUM MINERALS LTD - REGS - 7.5% 01/04/2025	USD	1 389 375	1 334 813	0.44
1 250 000	FREEPORT-MCMORAN INC 4.55% 14/11/2024	USD	1 260 000	1 231 250	0.41
1 385 000	INKIA ENERGY LTD - REGS - 5.875% 09/11/2027	USD	1 386 120	1 348 990	0.45
1 800 000	KAISA GROUP HOLDINGS LTD 8.5% 30/06/2022	USD	1 813 500	1 687 500	0.56
2 230 000	KAZAKHSTAN TEMIR ZHOLY NATIONAL CO JSC - REGS - 4.85% 17/11/2027	USD	2 250 798	2 232 788	0.74
3 560 000	KAZMUNAYGAS NATIONAL CO JSC - REGS - 4.75% 19/04/2027	USD	3 606 146	3 571 036	1.19
3 370 000	KAZMUNAYGAS NATIONAL CO JSC - REGS - 5.75% 19/04/2047	USD	3 324 844	3 334 850	1.11
1 210 000	LATAM FINANCE LTD - REGS - 6.875% 11/04/2024	USD	1 229 296	1 270 500	0.42
2 020 000	MARB BONDCO PLC - REGS - 6.875% 19/01/2025	USD	1 985 610	1 850 118	0.62
3 675 000	MINEJESA CAPITAL BV - REGS - 5.625% 10/08/2037	USD	3 769 527	3 652 215	1.21
1 000 000	NEERG ENERGY LTD - REGS - 6% 13/02/2022	USD	1 002 250	992 500	0.33
1 075 000	NEXA RESOURCES SA - REGS - 5.375% 04/05/2027	USD	1 110 749	1 098 650	0.37
2 765 000	OIL GAS HOLDDINGS - REGS - 7.5% 25/10/2027	USD	2 819 555	2 743 930	0.91
1 775 000	ORAZUL ENERGY EGENOR S EN C POR A - REGS - 5.625% 28/04/2027	USD	1 770 641	1 701 781	0.57
1 525 000	PERU LNG SRL - REGS - 5.375% 22/03/2030	USD	1 528 600	1 534 303	0.51

TCW Funds - TCW Emerging Markets Income Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
500 000	PETKIM PETROKIMYA HOLDING AS - REGS - 5.875% 26/01/2023	USD	497 335	490 000	0.16
5 020 000	PETROBRAS GLOBAL FINANCE BV - REGS - 5.999% 27/01/2028	USD	5 026 667	4 968 294	1.66
4 368 000	PETROBRAS GLOBAL FINANCE BV 5.75% 01/02/2029	USD	4 316 578	4 233 159	1.42
1 850 000	PETROBRAS GLOBAL FINANCE BV 6.75% 27/01/2041	USD	1 771 188	1 799 495	0.60
816 000	PETROBRAS GLOBAL FINANCE BV 6.85% 05/06/2115	USD	748 169	772 834	0.26
1 890 000	PETROLEOS DEL PERU SA - REGS - 5.625% 19/06/2047	USD	1 937 302	1 890 473	0.63
2 500 000	PETROLEOS MEXICANOS - REGS - 5.35% 12/02/2028	USD	2 482 500	2 464 250	0.82
3 145 000	PETROLEOS MEXICANOS 6.5% 13/03/2027	USD	3 431 214	3 362 790	1.12
1 150 000	PETROLEOS MEXICANOS 6.625% 15/06/2035	USD	1 202 712	1 188 870	0.40
680 000	RIO ENERGY SA / UGEN SA / UENSA SA - REGS - 6.875% 01/02/2025	USD	675 356	672 520	0.22
3 235 000	SAKA ENERGI INDONESIA PT - REGS - 4.45% 05/05/2024	USD	3 272 090	3 179 192	1.06
296 000	TECPETROL SA - REGS - 4.875% 12/12/2022	USD	296 000	289 710	0.10
920 000	TURKIYE VAKIFLAR BANKASI TAO - REGS - 5.75% 30/01/2023	USD	916 062	897 000	0.30
910 000	UNIFIN FINANCIERA SAB DE CV SOFOM ENR - REGS - 7% 15/01/2025	USD	908 324	893 165	0.30
1 775 000	VALE OVERSEAS LTD 6.875% 10/11/2039	USD	2 079 457	2 112 250	0.70
1 000 000	VEDANTA RESOURCES PLC - REGS - 6.125% 09/08/2024	USD	1 007 000	981 250	0.33
1 360 000	VEDANTA RESOURCES PLC - REGS - 6.375% 30/07/2022	USD	1 378 911	1 387 744	0.46
920 000	VRIO FINCO 1 LLC / VRIO FINCO 2 INC - REGS - 6.25% 04/04/2023	USD	920 000	933 800	0.31
1 200 000	YAPI VE KREDI BANKASI AS - REGS - 6.1% 16/03/2023	USD	1 201 781	1 191 000	0.40
1 620 000	YPF SA - REGS - 6.95% 21/07/2027	USD	1 683 726	1 632 717	0.54
840 000	YPF SA - REGS - 7% 15/12/2047	USD	840 000	758 688	0.25
Total Bonds			98 591 322	97 335 657	32.38
Warrants					
81 220	CORPORACION GEO SAB DE CV / CORPORATION GEO SAB SER B - 27/03/2022	MXN	-	-	0.00
Total Warrants			-	-	0.00
Supranationals, Governments and Local Public Authorities, Debt Instruments					
900 000	ANGOLAN GOVERNMENT INTERNATIONAL BOND - REGS - 9.5% 12/11/2025	USD	1 004 635	1 020 240	0.34
3 300 000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 5.875% 11/01/2028	USD	3 229 800	3 114 870	1.04
3 810 000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.625% 06/07/2028	USD	3 977 192	3 778 377	1.26
2 935 000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.875% 11/01/2048	USD	2 922 351	2 678 188	0.89
4 120 000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.875% 26/01/2027	USD	4 265 622	4 208 580	1.40
3 370 000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 7.125% 06/07/2036	USD	3 414 110	3 264 856	1.09
3 643 000	BAHRAIN GOVERNMENT INTERNATIONAL BOND - REGS - 7% 12/10/2028	USD	3 704 615	3 518 952	1.17
4 600	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10% 01/01/2021	BRL	1 477 387	1 452 742	0.48
2 835 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5% 27/01/2045	USD	2 525 365	2 556 887	0.85
3 360 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 25/04/2027	USD	3 294 220	3 320 520	1.10

TCW Funds - TCW Emerging Markets Income Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 200 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4% 26/02/2024	USD	1 214 640	1 216 200	0.40
2 785 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5% 15/06/2045	USD	2 781 278	2 826 775	0.94
750 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5.625% 26/02/2044	USD	812 250	825 975	0.27
1 000 000	COSTA RICA GOVERNMENT INTERNATIONAL BOND - REGS - 7% 04/04/2044	USD	1 060 000	1 040 000	0.35
1 000 000	COSTA RICA GOVERNMENT INTERNATIONAL BOND - REGS - 7.158% 12/03/2045	USD	1 072 500	1 055 000	0.35
3 850 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 5.95% 25/01/2027	USD	4 028 277	4 062 135	1.35
1 300 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 6.85% 27/01/2045	USD	1 418 596	1 407 900	0.47
1 900 000	ECUADOR GOVERNMENT INTERNATIONAL BOND - REGS - 7.875% 23/01/2028	USD	1 900 000	1 830 460	0.61
2 215 000	ECUADOR GOVERNMENT INTERNATIONAL BOND - REGS - 7.95% 20/06/2024	USD	2 018 622	2 231 613	0.74
1 010 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 5.577% 21/02/2023	USD	1 010 000	1 026 665	0.34
1 025 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 6.125% 31/01/2022	USD	1 041 119	1 062 529	0.35
2 030 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 6.588% 21/02/2028	USD	2 036 125	2 066 134	0.69
1 775 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 7.5% 31/01/2027	USD	1 879 049	1 928 094	0.64
1 025 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 7.903% 21/02/2048	USD	1 025 000	1 081 375	0.36
1 900 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 8.5% 31/01/2047	USD	2 042 508	2 124 200	0.71
13 500 000	EGYPT 0% 01/05/2018	EGP	734 527	753 143	0.25
14 000 000	EGYPT 0% 10/04/2018	EGP	771 904	789 057	0.26
24 100 000	EGYPT 0% 19/06/2018	EGP	1 311 627	1 314 086	0.44
1 123 000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND - REGS - 5.875% 30/01/2025	USD	1 081 738	1 108 963	0.37
900 000	EXPORT CREDIT BANK OF TURKEY - REGS - 5.375% 24/10/2023	USD	909 000	888 430	0.30
1 230 000	GHANA GOVERNMENT INTERNATIONAL BOND - REGS - 7.875% 07/08/2023	USD	1 341 788	1 345 620	0.45
1 245 000	GHANA GOVERNMENT INTERNATIONAL BOND - REGS - 8.125% 18/01/2026	USD	1 294 298	1 338 508	0.45
1 000 000	HONDURAS GOVERNMENT INTERNATIONAL BOND - REGS - 6.25% 19/01/2027	USD	1 047 860	1 061 970	0.35
3 705 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 3.5% 11/01/2028	USD	3 691 020	3 553 821	1.18
14 700 000 000	INDONESIA TREASURY BOND 7.5% 15/08/2032	IDR	1 146 015	1 104 034	0.37
8 400 000 000	INDONESIA TREASURY BOND 8.25% 15/05/2036	IDR	712 260	663 519	0.22
4 800 000 000	INDONESIA TREASURY BOND 8.375% 15/03/2034	IDR	380 038	382 640	0.13
2 190 000	IRAQ INTERNATIONAL BOND - REGS - 5.8% 15/01/2028	USD	2 019 021	2 108 751	0.70
2 755 000	IVORY COAST GOVERNMENT INTERNATIONAL BOND - REGS - 6.125% 15/06/2033	USD	2 707 676	2 628 821	0.87
1 375 000	IVORY COAST GOVERNMENT INTERNATIONAL BOND - REGS - 6.625% 22/03/2048	EUR	1 694 648	1 702 791	0.57
1 305 000	KENYA GOVERNMENT INTERNATIONAL BOND - REGS - 7.25% 28/02/2028	USD	1 315 600	1 368 619	0.46
5 030 000	LEBANON GOVERNMENT INTERNATIONAL BOND 5.45% 28/11/2019	USD	5 031 090	5 016 167	1.66
1 400 000	LEBANON GOVERNMENT INTERNATIONAL BOND 5.8% 14/04/2020	USD	1 412 950	1 395 660	0.46
2 175 000	LEBANON GOVERNMENT INTERNATIONAL BOND 6% 27/01/2023	USD	2 139 442	2 128 020	0.71
957 000	LEBANON GOVERNMENT INTERNATIONAL BOND 6.4% 26/05/2023	USD	984 142	939 774	0.31
2 075 000	MEXICO GOVERNMENT INTERNATIONAL BOND 3.75% 11/01/2028	USD	1 992 250	2 009 119	0.67
1 825 000	MONGOLIA GOVERNMENT INTERNATIONAL BOND - REGS - 5.125% 05/12/2022	USD	1 766 178	1 789 144	0.60
1 795 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 6.5% 28/11/2027	USD	1 817 844	1 826 413	0.61

TCW Funds - TCW Emerging Markets Income Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
1 025 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 7.143% 23/02/2030	USD	1 032 500	1 066 000	0.35
1 280 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 7.625% 28/11/2047	USD	1 292 600	1 331 200	0.44
1 335 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 7.696% 23/02/2038	USD	1 356 588	1 406 156	0.47
158 000 000	NIGERIA 0% 04/10/2018	NGN	376 413	406 673	0.14
348 600 000	NIGERIA 0% 18/10/2018	NGN	872 674	892 248	0.30
173 904 000	NIGERIA 0% 20/09/2018	NGN	416 007	450 241	0.15
232 000 000	NIGERIA 0% 30/08/2018	NGN	559 330	606 190	0.20
2 300 000	OMAN GOVERNMENT INTERNATIONAL BOND - REGS - 5.625% 17/01/2028	USD	2 305 737	2 247 928	0.75
2 525 000	OMAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.75% 17/01/2048	USD	2 486 562	2 442 938	0.81
1 100 000	PAKISTAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.875% 05/12/2027	USD	1 099 656	1 043 635	0.35
725 000	PARAGUAY GOVERNMENT INTERNATIONAL BOND - REGS - 4.7% 27/03/2027	USD	735 875	743 560	0.25
1 000 000	PARAGUAY GOVERNMENT INTERNATIONAL BOND - REGS - 5.6% 13/03/2048	USD	1 000 000	1 030 900	0.34
4 410 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.15% 29/03/2027	USD	4 531 775	4 375 602	1.46
2 600 000	REPUBLIC OF AZERBAIJAN INTERNATIONAL BOND - REGS - 3.5% 01/09/2032	USD	2 279 563	2 190 500	0.73
20 600 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7% 28/02/2031	ZAR	1 465 597	1 541 255	0.51
36 826 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8% 31/01/2030	ZAR	3 006 974	3 019 436	1.00
18 500 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.75% 31/01/2044	ZAR	1 432 366	1 536 855	0.51
2 600 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.875% 14/04/2026	USD	2 631 993	2 600 000	0.86
7 680 000	ROMANIA GOVERNMENT BOND 5.8% 26/07/2027	RON	2 183 278	2 228 227	0.74
3 200 000	RUSSIAN FEDERATION - REGS - 5.25% 23/06/2047	USD	3 274 905	3 206 080	1.07
5 200 000	RUSSIAN FOREIGN BOND - EUROBOND - REGS - 4.25% 23/06/2027	USD	5 339 946	5 187 000	1.72
2 600 000	RUSSIAN FOREIGN BOND - EUROBOND - REGS - 4.375% 21/03/2029	USD	2 550 584	2 574 000	0.86
2 625 000	SAUDI GOVERNMENT INTERNATIONAL BOND - REGS - 3.625% 04/03/2028	USD	2 606 689	2 499 000	0.83
1 100 000	SAUDI GOVERNMENT INTERNATIONAL BOND - REGS - 4.5% 26/10/2046	USD	1 025 750	1 029 670	0.34
209 800 000	SERBIA TREASURY BONDS 5.875% 08/02/2028	RSD	2 294 162	2 295 897	0.76
4 935 000	SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.3% 12/10/2028	USD	4 688 133	4 633 965	1.54
2 565 000	SRI LANKA GOVERNMENT INTERNATIONAL BOND - REGS - 6.2% 11/05/2027	USD	2 641 188	2 530 629	0.84
1 900 000	SRI LANKA GOVERNMENT INTERNATIONAL BOND - REGS - 6.825% 18/07/2026	USD	2 018 692	1 966 500	0.65
4 100 000	TURKEY GOVERNMENT INTERNATIONAL BOND 5.125% 17/02/2028	USD	4 023 260	3 882 188	1.29
3 050 000	TURKEY GOVERNMENT INTERNATIONAL BOND 5.75% 11/05/2047	USD	2 987 216	2 725 938	0.91
3 970 000	TURKEY GOVERNMENT INTERNATIONAL BOND 6% 25/03/2027	USD	4 167 785	4 041 956	1.34
1 325 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - 7.375% 25/09/2032	USD	1 322 000	1 283 925	0.43
2 360 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - 7.75% 01/09/2023	USD	2 375 685	2 451 096	0.82
3 425 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - 7.75% 01/09/2025	USD	3 359 611	3 518 845	1.17
4 774 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - 7.75% 01/09/2026	USD	4 752 245	4 900 033	1.63
1 100 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - 7.75% 01/09/2027	USD	1 141 800	1 131 350	0.38
18 965 000	URUGUAY GOVERNMENT INTERNATIONAL BOND - REGS - 8.5% 15/03/2028	UYU	661 869	618 916	0.21

TCW Funds - TCW Emerging Markets Income Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 990 000	VENEZUELA GOVERNMENT INTERNATIONAL BOND 0% 15/09/2027	USD	1 215 894	975 488	0.32
1 325 000	ZAMBIA GOVERNMENT INTERNATIONAL BOND - REGS - 8.97% 30/07/2027	USD	1 474 789	1 400 216	0.47
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			177 445 868	175 928 573	58.52
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			276 037 190	273 264 230	90.91
Other transferable securities					
Bonds					
1 800 000	CORP GEO SAB DE CV - REGS - 0% 27/03/2022 DEFAULTED	USD	1 642 500	-	0.00
2 055 000	PETROLEOS DE VENEZUELA SA 0% 12/04/2027 DEFAULTED	USD	699 637	575 914	0.19
1 050 000	SAMARCO MINERACAO SA - REGS - 0% 01/11/2022 DEFAULTED	USD	727 125	775 530	0.26
200 000	SAMARCO MINERACAO SA - REGS - 0% 26/09/2024 DEFAULTED	USD	141 000	148 000	0.05
Total Bonds			3 210 262	1 499 444	0.50
Supranationals, Governments and Local Public Authorities, Debt Instruments					
2 150 000	VENEZUELA GOVERNMENT INTERNATIONAL BOND 0% 07/05/2028 DEFAULTED	USD	652 400	644 785	0.21
3 730 800	VENEZUELA GOVERNMENT INTERNATIONAL BOND 0% 13/10/2024 DEFAULTED	USD	1 577 755	1 115 136	0.38
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			2 230 155	1 759 921	0.59
Total Other transferable securities			5 440 417	3 259 365	1.08
Total Investments			281 477 607	276 523 595	91.99

TCW Funds - TCW Emerging Markets Income Fund

Classification of Investments

Economic classification	%	Geographical classification	%
Governments	59.11	Brazil	10.34
Oil & Gas Producers	12.14	Argentina	7.09
Banks	5.53	Indonesia	6.04
Financial Services	2.66	Turkey	5.16
Industrial Metals & Mining	2.51	Mexico	4.95
Electricity	1.80	South Africa	4.43
General Industrials	1.65	Ukraine	4.42
Industrial Transportation	1.26	Egypt	4.04
Fixed Line Telecommunications	0.71	Russia	3.65
Mining	0.69	Lebanon	3.15
Mobile Telecommunications	0.64	Colombia	3.10
Food Producers	0.62	Kazakhstan	3.04
Real Estate Investment & Services	0.56	Nigeria	2.66
Oil Equipment, Services & Distribution	0.51	Peru	2.53
Technology Hardware & Equipment	0.43	Dominican Republic	2.25
Travel, Leisure & Catering	0.42	Bahrain	2.08
Gas, Water & Multiutilities	0.33	Oman	1.56
Alternative Energy	0.24	Panama	1.51
Construction & Materials	0.18	Sri Lanka	1.50
	91.99	Ivory Coast	1.44
		Ecuador	1.35
		Zambia	1.26
		Costa Rica	1.21
		Saudi Arabia	1.17
		Venezuela	1.10
		India	1.03
		Ghana	0.89
		Paraguay	0.88
		Serbia	0.76
		Romania	0.74
		Azerbaijan	0.73
		El Salvador	0.73
		Jamaica	0.71
		Iraq	0.70
		Mongolia	0.60
		China	0.56
		Kenya	0.46
		Chile	0.42
		Honduras	0.35
		Pakistan	0.35
		Angola	0.34
		Mauritius	0.33
		Uruguay	0.21
		Guatemala	0.17
		91.99	

TCW Funds - MetWest High Yield Bond Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
76 000	ACADIA HEALTHCARE CO INC 6.5% 01/03/2024	USD	76 000	79 420	0.22
200 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 4.25% 01/07/2020	USD	200 000	203 638	0.56
200 000	ALLY FINANCIAL INC 3.25% 05/11/2018	USD	202 000	200 135	0.55
160 000	ALLY FINANCIAL INC 4.75% 10/09/2018	USD	158 597	161 000	0.44
200 000	ALTICE FINANCING SA - 144A - 7.5% 15/05/2026	USD	200 000	196 500	0.54
200 000	ALTICE US FINANCE I CORP - 144A - 5.375% 15/07/2023	USD	203 602	203 100	0.56
200 000	ALTICE US FINANCE I CORP - 144A - 5.5% 15/05/2026	USD	199 500	196 000	0.54
85 000	AMC NETWORKS INC 4.75% 01/08/2025	USD	85 000	81 813	0.23
375 000	AMERICAN AIRLINES 2013-1 CLASS B PASS THROUGH TRUST - 144A - 5.625% 15/01/2021	USD	284 346	290 293	0.80
40 000	ANTERO RESOURCES CORP 5% 01/03/2025	USD	38 628	40 300	0.11
309 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 4.25% 15/09/2022	USD	310 067	309 000	0.85
200 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 4.625% 15/05/2023	USD	205 625	201 260	0.56
285 000	AXALTA COATING SYSTEMS LLC - 144A - 4.875% 15/08/2024	USD	291 868	287 493	0.79
80 000	BALL CORP 4.375% 15/12/2020	USD	80 000	81 800	0.23
160 000	BALL CORP 4.875% 15/03/2026	USD	160 000	160 816	0.44
40 000	BERRY GLOBAL INC 5.125% 15/07/2023	USD	39 719	40 602	0.11
70 000	B&G FOODS INC 4.625% 01/06/2021	USD	70 712	69 650	0.19
51 000	BOYD GAMING CORP 6.875% 15/05/2023	USD	51 818	53 996	0.15
58 000	BRINK'S CO - 144A - 4.625% 15/10/2027	USD	58 000	53 940	0.15
233 000	CABLE ONE INC - 144A - 5.75% 15/06/2022	USD	238 889	238 243	0.66
50 000	CATALENT PHARMA SOLUTIONS INC - 144A - 4.875% 15/01/2026	USD	50 138	48 875	0.13
140 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4% 01/03/2023	USD	140 000	134 750	0.37
205 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5% 01/02/2028	USD	201 383	193 469	0.53
390 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5.125% 01/05/2027	USD	376 650	369 892	1.02
359 000	CDK GLOBAL INC FRN 15/10/2019	USD	368 891	360 795	1.00
261 000	CENTENE CORP 4.75% 15/01/2025	USD	262 250	255 128	0.70
80 000	CENTENE CORP 4.75% 15/05/2022	USD	80 500	81 400	0.22
275 000	CENTENNIAL RESOURCE PRODUCTION LLC - 144A - 5.375% 15/01/2026	USD	275 000	270 530	0.75
325 000	CENTRAL GARDEN & PET CO 5.125% 01/02/2028	USD	325 000	308 765	0.85
143 000	CENTRAL GARDEN & PET CO 6.125% 15/11/2023	USD	149 726	149 971	0.41
25 000	CEQUEL COMMUNICATIONS HOLDINGS I LLC / CEQUEL CAPITAL CORP - 144A - 5.125% 15/12/2021	USD	24 048	25 094	0.07
23 000	CEQUEL COMMUNICATIONS HOLDINGS I LLC / CEQUEL CAPITAL CORP - 144A - 6.375% 15/09/2020	USD	23 690	23 359	0.06
75 000	CHANGE HEALTHCARE HOLDINGS LLC / CHANGE HEALTHCARE FINANCE INC - 144A - 5.75% 01/03/2025	USD	76 527	74 507	0.21
80 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.125% 30/06/2027	USD	80 880	79 700	0.22
42 000	CHENIERE ENERGY PARTNERS LP - 144A - 5.25% 01/10/2025	USD	42 000	41 528	0.11
45 000	CHESAPEAKE ENERGY CORP 5.75% 15/03/2023	USD	40 919	40 781	0.11

TCW Funds - MetWest High Yield Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
32 000	CHS/COMMUNITY HEALTH SYSTEMS INC 5.125% 01/08/2021	USD	30 110	29 800	0.08
450 000	CHS/COMMUNITY HEALTH SYSTEMS INC 6.25% 31/03/2023	USD	422 617	416 812	1.15
16 000	CIT GROUP INC - 144A - 5.5% 15/02/2019	USD	16 900	16 410	0.05
459 000	CLEAN HARBORS INC 5.125% 01/06/2021	USD	463 958	465 885	1.29
25 000	COVANTA HOLDING CORP 5.875% 01/07/2025	USD	25 000	24 313	0.07
153 000	CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP V 4.25% 30/09/2026	USD	149 976	141 908	0.39
93 000	CROWNROCK LP / CROWNROCK FINANCE INC - 144A - 5.625% 15/10/2025	USD	93 273	91 954	0.25
60 000	CSC HOLDINGS LLC - AR6 2A1 - 6.75% 15/11/2021	USD	64 650	62 625	0.17
300 000	CSC HOLDINGS LLC - 144A - 5.375% 01/02/2028	USD	300 000	284 127	0.78
185 000	CSC HOLDINGS LLC 7.625% 15/07/2018	USD	194 938	187 081	0.52
111 000	CUMBERLAND FARMS INC - 144A - 6.75% 01/05/2025	USD	112 428	115 856	0.32
10 000	DAVITA INC 5.75% 15/08/2022	USD	10 313	10 270	0.03
210 000	DELL INC 5.65% 15/04/2018	USD	216 510	210 000	0.58
40 000	DIAMOND BACK ENERGY 4.75% 01/11/2024	USD	40 135	39 750	0.11
20 000	DIAMOND BACK ENERGY 5.375% 31/05/2025	USD	19 834	20 350	0.06
15 000	DISH DBS CORP 5.125% 01/05/2020	USD	14 823	15 056	0.04
367 000	DISH DBS CORP 7.875% 01/09/2019	USD	407 370	384 890	1.06
235 000	EMC CORP 1.875% 01/06/2018	USD	233 825	234 460	0.65
120 000	ENCOMPASS HEALTH CORP 5.75% 01/11/2024	USD	123 203	122 550	0.34
77 000	ENDEAVOR ENERGY RESOURCES LP / EER FINANCE INC - 144A - 5.75% 30/01/2028	USD	77 000	77 000	0.21
160 000	ENERGY TRANSFER EQUITY LP 4.25% 15/03/2023	USD	160 000	155 600	0.43
36 000	ENERGY TRANSFER EQUITY LP 5.875% 15/01/2024	USD	38 160	37 305	0.10
155 000	ENSCO PLC 7.75% 01/02/2026	USD	155 000	142 600	0.39
66 000	EW SCRIPPS CO - 144A - 5.125% 15/05/2025	USD	66 000	61 710	0.17
86 000	FIRST QUALITY FINANCE CO INC - 144A - 4.625% 15/05/2021	USD	87 161	86 000	0.24
240 000	FIRST QUALITY FINANCE CO INC - 144A - 5% 01/07/2025	USD	230 313	230 400	0.64
55 000	FRONTIER COMMUNICATIONS CORP - 144A - 8.5% 01/04/2026	USD	55 000	53 350	0.15
261 000	FRONTIER COMMUNICATIONS CORP 7.125% 15/01/2023	USD	200 055	176 756	0.49
10 000	GARTNER INC - 144A - 5.125% 01/04/2025	USD	10 003	10 025	0.03
115 000	GFL ENVIRONMENTAL INC - 144A - 5.375% 01/03/2023	USD	115 050	113 275	0.31
455 000	GLP CAPITAL LP / GLP FINANCING II INC 4.375% 01/11/2018	USD	465 237	458 129	1.26
118 000	GRAPHIC PACKAGING INTERNATIONAL LLC 4.875% 15/11/2022	USD	122 479	120 803	0.33
15 000	GULFPORT ENERGY CORP 6.375% 15/05/2025	USD	15 007	14 419	0.04
125 000	HCA INC 3.75% 15/03/2019	USD	128 438	125 631	0.35
450 000	HCA INC 5% 15/03/2024	USD	468 000	455 625	1.26
330 000	HCA INC 6.5% 15/02/2020	USD	365 131	346 500	0.96
20 000	HIGH RIDGE BRANDS CO - 144A - 8.875% 15/03/2025	USD	20 000	17 800	0.05
43 000	HILL-ROM HOLDINGS INC - 144A - 5.75% 01/09/2023	USD	44 172	44 666	0.12
110 000	HOLOGIC INC - 144A - 4.625% 01/02/2028	USD	110 000	105 463	0.29
201 000	IHS MARKIT LTD - 144A - 4% 01/03/2026	USD	196 478	193 965	0.54
30 000	IHS MARKIT LTD - 144A - 4.75% 15/02/2025	USD	30 624	30 525	0.08
125 000	INTELSAT JACKSON HOLDINGS SA - 144A - 9.75% 15/07/2025	USD	125 000	117 031	0.32
590 000	INTELSAT JACKSON HOLDINGS SA 5.5% 01/08/2023	USD	461 345	476 425	1.33

TCW Funds - MetWest High Yield Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
150 000	INTERNATIONAL LEASE FINANCE CORP 6.25% 15/05/2019	USD	162 750	155 190	0.43
90 000	IRB HOLDING CORP - 144A - 6.75% 15/02/2026	USD	90 000	88 434	0.24
283 000	ITRON INC - 144A - 5% 15/01/2026	USD	283 190	279 546	0.77
10 000	KFC HOLDING CO/PIZZA HUT HOLDINGS LLC/TACO BELL OF AMERICA LLC - 144A - 4.75% 01/06/2027	USD	10 000	9 650	0.03
10 000	KFC HOLDING CO/PIZZA HUT HOLDINGS LLC/TACO BELL OF AMERICA LLC - 144A - 5% 01/06/2024	USD	10 250	9 963	0.03
225 000	KINDER MORGAN ENERGY PARTNERS LP 2.65% 01/02/2019	USD	227 333	224 367	0.62
60 000	KISSNER HOLDINGS LP / KISSNER MILLING CO LTD / BSC HOLDING INC / KISSNER USA - 144A - 8.375% 01/12/2022	USD	60 000	61 725	0.17
55 000	KLX INC - 144A - 5.875% 01/12/2022	USD	55 297	56 856	0.16
20 000	KRAFT HEINZ FOODS CO - 144A - 4.875% 15/02/2025	USD	22 053	20 862	0.06
50 000	LEVEL 3 FINANCING INC 5.125% 01/05/2023	USD	50 938	49 188	0.14
230 000	LEVEL 3 FINANCING INC 5.375% 15/01/2024	USD	226 563	224 687	0.62
240 000	MATTHEWS INTERNATIONAL CORP - 144A - 5.25% 01/12/2025	USD	240 000	236 100	0.65
95 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 4.5% 15/01/2028	USD	93 219	89 566	0.25
162 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 5.625% 01/05/2024	USD	174 539	167 670	0.46
110 000	MIDCONTINENT COMMUNICATIONS / MIDCONTINENT FINANCE CORP - 144A - 6.875% 15/08/2023	USD	113 240	116 050	0.32
107 000	MOLINA HEALTHCARE INC 5.375% 15/11/2022	USD	112 574	106 198	0.29
250 000	MOMENTIVE PERFORMANCE ESCROW DIRTY 0% 15/10/2020	USD	-	-	0.00
5 000	MSCI INC - 144A - 4.75% 01/08/2026	USD	4 919	4 969	0.01
225 000	MULTI-COLOR CORP - 144A - 4.875% 01/11/2025	USD	222 281	210 938	0.58
35 000	NATHAN'S FAMOUS INC - 144A - 6.625% 01/11/2025	USD	35 000	35 263	0.10
95 000	NCL CORP LTD - 144A - 4.75% 15/12/2021	USD	95 000	96 188	0.27
90 000	NEWFIELD EXPLORATION CO 5.375% 01/01/2026	USD	94 316	93 600	0.26
15 000	NEWFIELD EXPLORATION CO 5.625% 01/07/2024	USD	15 769	15 863	0.04
12 000	NEWFIELD EXPLORATION CO 5.75% 30/01/2022	USD	12 525	12 600	0.03
15 000	NEXTERA ENERGY OPERATING PARTNERS LP - 144A - 4.25% 15/09/2024	USD	15 000	14 663	0.04
60 000	NEXTERA ENERGY OPERATING PARTNERS LP - 144A - 4.5% 15/09/2027	USD	60 175	57 000	0.16
280 000	NGPL PIPECO LLC - 144A - 4.375% 15/08/2022	USD	280 625	279 300	0.77
200 000	NXP BV / NXP FUNDING LLC - 144A - 3.875% 01/09/2022	USD	200 000	198 841	0.55
200 000	NXP BV / NXP FUNDING LLC - 144A - 4.125% 01/06/2021	USD	201 765	202 500	0.56
256 000	OI EUROPEAN GROUP BV - 144A - 4% 15/03/2023	USD	256 056	244 480	0.67
170 000	PARSLEY ENERGY LLC / PARSLEY FINANCE CORP - 144A - 5.25% 15/08/2025	USD	170 785	169 363	0.47
75 000	PARSLEY ENERGY LLC / PARSLEY FINANCE CORP - 144A - 5.375% 15/01/2025	USD	75 750	75 188	0.21
47 000	PARSLEY ENERGY LLC / PARSLEY FINANCE CORP - 144A - 5.625% 15/10/2027	USD	47 353	46 883	0.13
190 000	PENSKE AUTOMOTIVE GROUP INC 3.75% 15/08/2020	USD	190 000	190 238	0.53
117 000	PILGRIM'S PRIDE CORP - 144A - 5.875% 30/09/2027	USD	115 075	110 542	0.31
15 000	PINNACLE FOODS FINANCE LLC / PINNACLE FOODS FINANCE CORP 5.875% 15/01/2024	USD	15 000	15 563	0.04

TCW Funds - MetWest High Yield Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
90 000	POLARIS INTERMEDIATE CORP - 144A - 8.5% 01/12/2022	USD	89 100	92 138	0.25
253 000	POST HOLDINGS INC - 144A - 5% 15/08/2026	USD	237 820	241 615	0.67
205 000	QWEST CORP 6.75% 01/12/2021	USD	218 038	220 503	0.61
92 000	RADIATE HOLDCO LLC / RADIATE FINANCE INC - 144A - 6.875% 15/02/2023	USD	92 000	89 470	0.25
121 000	RANGE RESOURCES CORP 4.875% 15/05/2025	USD	112 969	112 833	0.31
100 000	REYNOLDS GP 21/01/23 5.75% 01/02/2026	USD	100 000	103 750	0.29
500 000	REYNOLDS GROUP ISSUER INC / REYNOLDS GROUP ISSUER LLC / REYNOLDS GROUP ISSUER LU - 144A - FRN 15/07/2021	USD	496 875	507 500	1.41
175 000	REYNOLDS GROUP ISSUER INC / REYNOLDS GROUP ISSUER LLC / REYNOLDS GROUP ISSUER LU 5.75% 15/10/2020	USD	173 976	171 714	0.47
160 000	RITE AID CORP - 144A - 6.125% 01/04/2023	USD	158 424	161 800	0.45
180 000	RIVERS PITTSBURGH BORROWER LP/RIVERS PITTSBURGH FINANCE CORP - 144A - 6.125% 15/08/2021	USD	180 000	174 150	0.48
265 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 5.625% 15/04/2020	USD	279 175	275 602	0.76
145 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 6% 15/01/2019	USD	150 342	147 719	0.41
60 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 6.85% 15/07/2018	USD	60 900	60 684	0.17
22 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 6.875% 15/04/2040	USD	25 878	25 484	0.07
98 000	SBA COMMUNICATIONS CORP - 144A - 4% 01/10/2022	USD	98 030	94 325	0.26
80 000	SBA COMMUNICATIONS CORP 4.875% 01/09/2024	USD	79 600	78 900	0.22
20 000	SEALED AIR CORP - 144A - 5.125% 01/12/2024	USD	21 187	20 448	0.06
16 000	SEALED AIR CORP - 144A - 5.25% 01/04/2023	USD	16 841	16 520	0.05
175 000	SERVICE CORP INTERNATIONAL/US 4.5% 15/11/2020	USD	178 384	176 313	0.49
100 000	SERVICE CORP INTERNATIONAL/US 4.625% 15/12/2027	USD	100 000	96 750	0.27
160 000	SERVICE CORP INTERNATIONAL/US 5.375% 15/01/2022	USD	166 713	163 498	0.45
68 000	SEVEN GENERATIONS ENERGY LTD - 144A - 5.375% 30/09/2025	USD	68 000	65 280	0.18
20 000	SILGAN HOLDINGS INC 5% 01/04/2020	USD	20 272	20 000	0.06
280 000	SINCLAIR TELEVISION GROUP INC 6.125% 01/10/2022	USD	296 450	287 350	0.79
422 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/08/2022	USD	423 813	406 913	1.12
280 000	SOFTBANK GROUP CORP - 144A - 4.5% 15/04/2020	USD	283 250	286 594	0.79
90 000	SPECTRUM BRANDS INC 6.125% 15/12/2024	USD	94 725	93 375	0.26
321 000	SPRINT COMMUNICATIONS INC - 36 FS 144A - 9% 15/11/2018	USD	356 447	332 836	0.92
95 000	SPRINT COMMUNICATIONS INC 9.25% 15/04/2022	USD	115 595	109 250	0.30
185 000	SPRINT CORP 7.625% 01/03/2026	USD	185 000	181 531	0.50
97 000	SPRINT CORP 7.625% 15/02/2025	USD	101 608	95 429	0.26
305 000	SPRINT CORP 7.875% 15/09/2023	USD	324 037	311 862	0.86
243 000	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SPRINT SPECTRUM CO III LLC - 144A - 3.36% 20/09/2021	USD	212 820	211 296	0.58
210 000	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SPRINT SPECTRUM CO III LLC - 144A - 5.152% 20/03/2028	USD	210 000	211 638	0.58
160 000	SUGARHOUSE HSP GAMING PROP MEZZ LP / SUGARHOUSE HSP GAMING FINANCE CORP - 144A - 5.875% 15/05/2025	USD	159 563	152 800	0.42
38 000	SUNCOKE ENERGY PARTNERS LP / SUNCOKE ENERGY PARTNERS FINANCE CORP - 144A - 7.5% 15/06/2025	USD	37 435	39 235	0.11
275 000	SUNOCO LP / SUNOCO FINANCE CORP - 144A - 4.875% 15/01/2023	USD	275 000	266 062	0.73
85 000	SURGERY CENTER HOLDINGS INC - 144A - 6.75% 01/07/2025	USD	76 925	82 875	0.23
160 000	TEGNA INC 5.125% 15/10/2019	USD	162 501	161 400	0.45

TCW Funds - MetWest High Yield Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
55 000	TELEFLEX INC 4.625% 15/11/2027	USD	55 000	53 006	0.15
17 000	TELEFLEX INC 4.875% 01/06/2026	USD	17 000	16 894	0.05
75 000	TELEFLEX INC 5.25% 15/06/2024	USD	76 594	76 781	0.21
228 000	TENET HEALTHCARE CORP - 144A - 4.625% 15/07/2024	USD	221 980	220 020	0.61
246 000	TENET HEALTHCARE CORP 4.5% 01/04/2021	USD	251 266	244 770	0.68
101 000	TENET HEALTHCARE CORP 4.75% 01/06/2020	USD	104 130	102 010	0.28
65 000	TENNECO INC 5% 15/07/2026	USD	64 707	63 232	0.17
108 000	TITAN ACQUISITION LTD / TITAN CO-BORROWER LLC - 144A - 7.75% 15/04/2026	USD	108 000	107 660	0.30
25 000	T-MOBILE USA INC 4% 15/04/2022	USD	25 000	24 969	0.07
282 000	T-MOBILE USA INC 4.75% 01/02/2028	USD	282 000	271 438	0.75
40 000	T-MOBILE USA INC 6.625% 01/04/2023	USD	42 100	41 424	0.11
612 000	T-MOBILE USA INC 6.836% 28/04/2023	USD	655 110	634 950	1.76
183 000	TRANSDIGM INCE 14/05/22 - 144A - 7.875% 01/10/2022	USD	188 089	184 373	0.51
200 000	TRANSMONTAIGNE PARTNERS LP / TLP FINANCE CORP 6.125% 15/02/2026	USD	200 000	201 500	0.56
319 000	TRANSOCEAN PROTEUS LTD - 144A - 6.25% 01/12/2024	USD	295 171	293 200	0.81
8 000	TREEHOUSE FOODS INC - 144A - 6% 15/02/2024	USD	8 402	8 080	0.02
27 000	TRIDENT MERGER SUB INC - 144A - 6.625% 01/11/2025	USD	27 000	26 393	0.07
78 000	UNIVISION COMMUNICATIONS INC - 144A - 5.125% 15/02/2025	USD	79 463	72 930	0.20
185 000	USA COMPRESSION PARTNERS LP / USA COMPRESSION FINANCE CORP - 144A - 6.875% 01/04/2026	USD	185 000	188 238	0.52
7 000	VALEANT PHARMACEUTICALS INTERNATIONAL INC - 144A - 5.5% 01/11/2025	USD	7 041	6 841	0.02
425 000	VALEANT PHARMACEUTICALS INTERNATIONAL INC - 144A - 5.875% 15/05/2023	USD	340 381	377 718	1.04
140 000	VALEANT PHARMACEUTICALS INTERNATIONAL INC - 144A - 6.125% 15/04/2025	USD	113 449	121 100	0.33
90 000	VALEANT PHARMACEUTICALS INTERNATIONAL INC - 144A - 6.5% 15/03/2022	USD	94 838	93 263	0.26
15 000	VALVOLINE INC 4.375% 15/08/2025	USD	15 000	14 588	0.04
65 000	VALVOLINE INC 5.5% 15/07/2024	USD	67 193	66 950	0.18
200 000	VIRGIN MEDIA SECURED FINANCE PLC - 144A - 5.5% 15/08/2026	USD	204 500	195 250	0.54
260 000	WASTE PRO USA INC - 144A - 5.5% 15/02/2026	USD	260 000	257 400	0.71
71 000	WELLCARE HEALTH PLANS INC 5.25% 01/04/2025	USD	71 606	71 444	0.20
84 000	WILLIAMS COS INC 3.7% 15/01/2023	USD	82 294	82 110	0.23
45 000	WINDSTREAM SERVICES LLC / WINDSTREAM FINANCE CORP 6.375% 01/08/2023	USD	37 538	25 988	0.07
110 000	WMG ACQUISITION CORP - 144A - 5.5% 15/04/2026	USD	110 000	110 413	0.30
20 000	WPX ENERGY INC 5.25% 15/09/2024	USD	18 736	19 775	0.05
6 000	WPX ENERGY INC 6% 15/01/2022	USD	6 041	6 195	0.02
60 000	WYNN LAS VEGAS LLC / WYNN LAS VEGAS CAPITAL CORP - 144A - 5.25% 15/05/2027	USD	58 200	59 100	0.16
172 000	ZAYO GROUP LLC / ZAYO CAPITAL INC - 144A - 5.75% 15/01/2027	USD	176 850	168 560	0.47
420 000	1011778 BC ULC / NEW RED FINANCE INC - 144A - 4.25% 15/05/2024	USD	419 555	402 780	1.11
Total Bonds			27 805 756	27 361 462	75.54

TCW Funds - MetWest High Yield Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares					
21 583	HOMER CITY GENERATION	USD	1 071 630	366 911	1.01
1 476	OCEAN RIG UDW INC	USD	47 860	37 239	0.10
138	SABINE OIL & GAS HOLDINGS	USD	145 544	6 728	0.02
Total Shares			1 265 034	410 878	1.13
Warrants					
1 175	ENTEGR TC LLC / ENTEGRA EQUITY	USD	264 680	225 941	0.62
439	SABINE OIL AND GAS CORP. / WRT SABINE OIL & GAS TRANCHE 1	USD	87 971	2 854	0.01
78	SABINE OIL AND GAS CORP. / WRT SABINE OIL & GAS TRANCHE 2	USD	13 984	429	0.00
Total Warrants			366 635	229 224	0.63
Loans					
94 769.1	AGRO MERCHANTS INTERMEDI TL 1L 16/11/2024 FRN 16/11/2024	USD	94 295	95 717	0.26
144 772.5	ALPHABET HOLDING 1L FRN 14/08/2024	USD	144 049	135 290	0.37
21 780	BCPE EAGLE BUYER FRN 08/03/2024	USD	21 562	21 540	0.06
22 000	BCPE EAGLE BUYER FRN 13/03/2025	USD	21 670	21 927	0.06
189 525	CHURCHILL DOWNS TERM LOAN B 1L 12/12/2024 FRN 12/12/2024	USD	189 525	190 473	0.53
63 988.82	CITY CENTER HOLDING LLC FRN 07/04/2024	USD	63 669	64 341	0.18
44 775	CYXTERA LITE TBL FRN 15/03/2024	USD	44 551	44 859	0.12
20 000	CYXTERA TECHNOLOGIES FRN 14/03/2025	USD	19 800	20 047	0.06
225 000	DOLLAR TREE INC TL-B2 FRN 09/03/2022	USD	225 000	226 266	0.62
50 000	DYNEGY IN TLC 1L 07/02/2024 FRN 07/02/2024	USD	50 438	50 356	0.14
391 614.34	FIRST DATA 21/04/24 FRN 21/04/2024	USD	393 747	392 618	1.07
260 000	INTELSAT JACKSON TLB 01/15/20/24 FRN 14/01/2024	USD	260 000	263 791	0.73
88 657.47	MISTER CAR WASH HOLDINGS FRN 21/08/2021	USD	88 103	89 212	0.25
21 214.9	NEP/NCP HOLDCO 2L FRN 23/01/2023	USD	20 944	21 401	0.06
94 758.27	PETCO ANIMAL SUPPLIES INC TL B1 1L 26/01/2023 FRN 26/01/2023	USD	71 081	69 832	0.19
49 000	PHARMERICA CORP TL B 1L FRN 26/09/2024	USD	48 878	49 255	0.14
49 000	PHARMERICA CORP TL B 2L FRN 26/09/2025	USD	48 510	49 429	0.14
60 000	POWERTEAM SERVICES LLC TL2L 28/02/2026 FRN 28/02/2026	USD	59 550	60 225	0.17
155 000	SCIENTIFIC GAMES INTERNATIO TL B5 1L 14/08/2024 FRN 14/08/2024	USD	154 613	155 739	0.43
236 686.05	SYNAGRO INFRASTRUCTURE FRN 22/08/2020	USD	231 969	223 668	0.62
60 267.05	TEXAS COMPETITIVE ELECTRIC HOLDING FRN 27/07/2023	USD	59 664	60 736	0.17
10 707	TEXAS COMPETITIVE ELECTRIC HOLDING FRN 27/07/2023	USD	10 600	10 790	0.03
114 137.5	TIERPOINT LLC 1L FRN 28/04/2024	USD	113 567	112 996	0.31
Total Loans			2 435 785	2 430 508	6.71
Mortgages and Asset Backed securities					
180 000	ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-R2 - R2 M2 - FRN 25/04/2035	USD	31 197	33 306	0.09
3 000 000	CREDIT SUISSE FIRST BOSTON MORTGAGE SECURITIES CORP - 1A1 - 6.5% 25/12/2035	USD	532 728	507 635	1.40
1 900 000	DSLA MORTGAGE LOAN TRUST 2007-AR1 - 2A1A - FRN 19/04/2047	USD	536 738	637 414	1.77

TCW Funds - MetWest High Yield Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
890 000	RALI SERIES 2005-QA7 TRUST - A1 - FRN 25/07/2035	USD	99 160	116 696	0.32
1 000 000	RFMSI SERIES 2007-SA2 TRUST - 1A - FRN 25/04/2037	USD	89 700	89 787	0.25
450 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SERIES 2005-15 - 1A1 - FRN 25/07/2035	USD	52 872	62 468	0.17
Total Mortgages and Asset Backed securities			1 342 395	1 447 306	4.00
Supranationals, Governments and Local Public Authorities, Debt Instruments					
1 685 000	UNITED STATES TREASURY BILL 0% 19/04/2018	USD	1 677 437	1 683 393	4.65
849 000	UNITED STATES TREASURY BILL 0% 26/04/2018	USD	845 639	848 096	2.34
214 000	USA 0% 05/07/2018	USD	212 454	213 044	0.59
119 000	USA 0% 12/07/2018	USD	118 287	118 419	0.33
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			2 853 817	2 862 952	7.91
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			36 069 422	34 742 330	95.92
Other transferable securities					
Bonds					
55 000	SEVENTY SEVEN ENERGY INC 0% 15/07/2022 DEFAULTED	USD	-	-	0.00
Total Bonds			-	-	0.00
Total Other transferable securities			0	0	0.00
Total Investments			36 069 422	34 742 330	95.92

TCW Funds - MetWest High Yield Bond Fund

Classification of Investments

Economic classification	%	Geographical classification	%
Financial Services	13.68	United States of America	86.43
General Industrials	12.31	Luxembourg	2.91
Health Care Equipment & Services	8.69	Canada	2.07
Mobile Telecommunications	8.09	Netherlands	1.67
Governments	7.91	Ireland	1.41
Travel, Leisure & Catering	5.24	Japan	0.79
Leisure Goods	5.22	United Kingdom	0.54
Oil Equipment, Services & Distribution	4.74	Cyprus	0.10
Media	4.71		
Oil & Gas Producers	4.29		95.92
Technology Hardware & Equipment	2.65		
Support Services	2.45		
General Retailers	2.30		
Fixed Line Telecommunications	2.24		
Software & Computer Services	1.98		
Pharmaceuticals & Biotechnology	1.86		
Real Estate Investment Trusts	1.29		
Personal Goods	0.92		
Chemicals	0.79		
Food & Drug Retailers	0.77		
Industrial Transportation	0.73		
Food Producers	0.58		
Household Goods & Home Construction	0.41		
Automobiles & Parts	0.40		
Electricity	0.40		
Nonlife Insurance	0.26		
Industrial Engineering	0.25		
Real Estate	0.18		
Aerospace & Defense	0.16		
Alternative Energy	0.14		
Health Care	0.12		
Mining	0.11		
Banks	0.05		
	95.92		

TCW Funds - TCW Emerging Markets Local Currency Income Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
1 056 000	BANCO HIPOTECARIO SA - 144A - FRN 12/01/2020	ARS	69 493	54 227	0.05
80 900 670	BONOS DEL BANCO CENTRAL DE CHILE EN UF 0% 01/03/2023	CLP	144 733	145 868	0.14
570 000	CHINA DEVELOPMENT BANK 4.18% 03/04/2018	CNY	90 679	90 606	0.09
2 300 000	LETRAS BANCO CENT ARGENT 0% 15/08/2018	ARS	106 022	103 375	0.10
3 800 000	LETRAS BANCO CENT ARGENT 0% 19/09/2018	ARS	165 550	167 170	0.17
33 050	PETROLEOS MEXICANOS - REGS - 7.19% 12/09/2024	MXN	132 911	163 935	0.16
3 750	PETROLEOS MEXICANOS - REGS - 7.65% 24/11/2021	MXN	16 507	19 874	0.02
Total Bonds			725 895	745 055	0.73
Supranationals, Governments and Local Public Authorities, Debt Instruments					
10 000 000	BONOS DE LA NACION ARGENTINA CON AJUSTE POR CER FRN 06/03/2020	ARS	503 472	525 283	0.52
520 000 000	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 0% 01/03/2026	CLP	853 668	869 517	0.85
285	BRAZIL NOTAS DO TESOURO NACIONAL SERIE B 6% 15/05/2045	BRL	294 204	297 362	0.29
1 360	BRAZIL NOTAS DO TESOURO NACIONAL SERIE B 6% 15/08/2022	BRL	1 384 911	1 354 156	1.33
7 680	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F - DIRTY - 0% 01/01/2025	BRL	2 442 740	2 447 312	2.40
22 663	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10% 01/01/2021	BRL	7 213 438	7 157 284	7.01
1 940	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10% 01/01/2023	BRL	631 771	609 234	0.60
6 602 400 000	COLOMBIAN TES 10% 24/07/2024	COP	2 714 254	2 839 190	2.79
7 644 300 000	COLOMBIAN TES 7% 04/05/2022	COP	2 724 075	2 870 683	2.81
3 731 000 000	COLOMBIAN TES 7.5% 26/08/2026	COP	1 363 682	1 433 572	1.41
14 200 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 8.9% 15/02/2023	DOP	291 795	396 117	0.39
4 300 000	EGYPT GOVERNMENT BOND 15.16% 10/10/2022	EGP	242 344	246 949	0.24
5 950 000	EGYPT 0% 01/05/2018	EGP	326 929	331 941	0.33
24 900 000	EGYPT 0% 10/04/2018	EGP	1 370 074	1 403 395	1.38
13 400 000	EGYPT 0% 19/06/2018	EGP	730 637	730 654	0.72
2 800 000	EGYPT 0% 24/04/2018	EGP	154 560	156 739	0.15
4 800 000	EGYPT 0% 29/05/2018	EGP	262 722	264 368	0.26
595 000 000	HUNGARY GOVERNMENT BOND 3% 27/10/2027	HUF	2 467 432	2 465 834	2.42
4 161 000 000	INDONESIA TREASURY BOND 5.625% 15/05/2023	IDR	298 371	298 833	0.29
26 771 000 000	INDONESIA TREASURY BOND 6.125% 15/05/2028	IDR	1 868 818	1 875 476	1.84
16 040 000 000	INDONESIA TREASURY BOND 6.625% 15/05/2033	IDR	1 133 848	1 144 674	1.12
18 743 000 000	INDONESIA TREASURY BOND 7% 15/05/2022	IDR	1 455 233	1 403 257	1.38
12 548 000 000	INDONESIA TREASURY BOND 7.5% 15/08/2032	IDR	951 794	942 410	0.92
19 675 000 000	INDONESIA TREASURY BOND 8.25% 15/07/2021	IDR	1 570 465	1 524 481	1.50
16 690 000 000	INDONESIA TREASURY BOND 8.375% 15/03/2024	IDR	1 342 045	1 328 956	1.30
14 310 000 000	INDONESIA TREASURY BOND 8.375% 15/03/2034	IDR	1 173 192	1 140 746	1.12
17 481 000 000	INDONESIA TREASURY BOND 8.375% 15/09/2026	IDR	1 455 702	1 414 478	1.39
5 200 000	MALAYSIA GOVERNMENT BOND 3.48% 15/03/2023	MYR	1 214 061	1 327 562	1.30
4 851 000	MALAYSIA GOVERNMENT BOND 3.659% 15/10/2020	MYR	1 120 688	1 261 789	1.24
1 760 000	MALAYSIA GOVERNMENT BOND 3.8% 17/08/2023	MYR	424 452	455 362	0.45
4 940 000	MALAYSIA GOVERNMENT BOND 3.844% 15/04/2033	MYR	1 168 311	1 196 816	1.17
1 650 000	MALAYSIA GOVERNMENT BOND 4.048% 30/09/2021	MYR	423 791	433 531	0.43
2 700 000	MALAYSIA GOVERNMENT BOND 4.181% 15/07/2024	MYR	700 899	709 379	0.70
1 901 000	MALAYSIA GOVERNMENT BOND 4.254% 31/05/2035	MYR	436 533	474 268	0.47

TCW Funds - TCW Emerging Markets Local Currency Income Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
3 250 000	MALAYSIA GOVERNMENT INVESTMENT ISSUE 3.948% 14/04/2022	MYR	824 114	844 010	0.83
332 263	MEXICAN BONOS 10% 05/12/2024	MXN	2 046 506	2 089 771	2.05
369 725	MEXICAN BONOS 6.5% 09/06/2022	MXN	1 909 239	1 974 702	1.94
248 400	MEXICAN BONOS 7.5% 03/06/2027	MXN	1 417 461	1 377 438	1.35
327 300	MEXICAN BONOS 8% 07/12/2023	MXN	1 776 269	1 858 709	1.82
361 100	MEXICAN BONOS 8% 11/06/2020	MXN	1 954 695	2 011 131	1.97
35 300	MEXICAN UDIBONOS - S - FRN 15/11/2040	MXN	1 152 118	1 178 079	1.16
65 000 000	NIGERIA 0% 01/03/2019	NGN	157 195	162 226	0.16
31 000 000	NIGERIA 0% 13/09/2018	NGN	73 648	80 494	0.08
101 000 000	NIGERIA 0% 17/01/2019	NGN	246 035	250 646	0.25
205 701 000	NIGERIA 0% 18/10/2018	NGN	515 080	526 495	0.52
171 370 000	NIGERIA 0% 20/09/2018	NGN	412 024	443 681	0.44
210 000 000	NIGERIA 0% 22/11/2018	NGN	531 010	529 395	0.52
116 000 000	NIGERIA 0% 29/11/2018	NGN	282 731	291 548	0.29
105 000 000	NIGERIA 0% 30/08/2018	NGN	239 156	274 353	0.27
2 680 000	PERU GOVERNMENT BOND 6.15% 12/08/2032	PEN	874 784	912 469	0.90
6 470 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.35% 12/08/2028	PEN	2 183 996	2 253 046	2.21
3 298 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.95% 12/08/2031	PEN	1 144 766	1 203 231	1.18
33 200 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7% 28/02/2031	ZAR	2 212 719	2 483 964	2.44
24 650 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8% 31/01/2030	ZAR	2 023 367	2 021 102	1.98
14 900 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.75% 31/01/2044	ZAR	1 064 232	1 237 792	1.21
36 135 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.875% 28/02/2035	ZAR	2 826 448	3 101 248	3.03
4 825 000	ROMANIA GOVERNMENT BOND 4.75% 24/02/2025	RON	1 285 358	1 313 722	1.29
6 530 000	ROMANIA GOVERNMENT BOND 5.8% 26/07/2027	RON	1 848 894	1 894 573	1.86
6 570 000	ROMANIA GOVERNMENT BOND 5.85% 26/04/2023	RON	1 880 518	1 875 674	1.84
120 450 000	RUSSIAN FEDERAL BOND - OFZ 7% 16/08/2023	RUB	2 036 629	2 147 204	2.11
65 500 000	RUSSIAN FEDERAL BOND - OFZ 7% 25/01/2023	RUB	1 134 424	1 168 406	1.15
81 400 000	RUSSIAN FEDERAL BOND - OFZ 7.05% 19/01/2028	RUB	1 332 933	1 427 564	1.40
142 100 000	RUSSIAN FEDERAL BOND - OFZ 7.1% 16/10/2024	RUB	2 459 042	2 531 307	2.48
65 200 000	RUSSIAN FEDERAL BOND - OFZ 7.4% 07/12/2022	RUB	1 124 803	1 179 417	1.16
53 370 000	SERBIA TREASURY BONDS 10% 05/02/2022	RSD	603 246	671 938	0.66
66 180 000	SERBIA TREASURY BONDS 5.75% 21/07/2023	RSD	696 753	738 370	0.72
122 400 000	SERBIA TREASURY BONDS 5.875% 08/02/2028	RSD	1 338 664	1 339 455	1.31
2 000 000	TURKEY GOVERNMENT BOND 10.4% 27/03/2019	TRY	521 482	489 981	0.48
8 110 000	TURKEY GOVERNMENT BOND 10.5% 15/01/2020	TRY	2 102 789	1 946 952	1.91
4 050 000	TURKEY GOVERNMENT BOND 10.7% 17/02/2021	TRY	1 084 386	954 282	0.94
4 791 000	TURKEY GOVERNMENT BOND 11% 02/03/2022	TRY	1 308 251	1 127 550	1.11
2 525 000	TURKEY GOVERNMENT BOND 11% 24/02/2027	TRY	724 856	588 324	0.58
1 777 273	TURKEY GOVERNMENT BOND 8.3% 20/06/2018	TRY	507 206	443 984	0.44

TCW Funds - TCW Emerging Markets Local Currency Income Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
5 077 000	TURKEY GOVERNMENT BOND 9.2% 22/09/2021	TRY	1 237 757	1 134 751	1.11
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			91 806 495	93 410 592	91.67
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			92 532 390	94 155 647	92.40
Total Investments			92 532 390	94 155 647	92.40

TCW Funds - TCW Emerging Markets Local Currency Income Fund

Classification of Investments

Economic classification	%
Governments	91.67
Banks	0.29
Oil & Gas Producers	0.18
Financial Services	0.16
General Industrials	0.10
	92.40

Geographical classification	%
Brazil	11.63
Indonesia	10.87
Mexico	10.47
South Africa	8.68
Russia	8.30
Colombia	7.01
Malaysia	6.58
Turkey	6.56
Romania	4.99
Peru	4.29
Egypt	3.08
Serbia	2.70
Nigeria	2.51
Hungary	2.42
Chile	1.00
Argentina	0.83
Dominican Republic	0.39
China	0.09
	92.40

TCW Funds - MetWest Total Return Bond Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
285 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.75% 15/05/2019	USD	286 986	286 862	0.13
300 000	AETNA INC 2.8% 15/06/2023	USD	299 562	287 889	0.13
485 000	AIR LEASE CORP 4.75% 01/03/2020	USD	504 477	498 857	0.22
300 000	ALIMENTATION COUCHE-TARD INC - 144A - 3.55% 26/07/2027	USD	304 956	288 905	0.13
200 000	ALTICE US FINANCE I CORP - 144A - 5.375% 15/07/2023	USD	199 000	203 100	0.09
2 000 000	AMERICA WEST AIRLINES 1999-1 PASS THROUGH TRUST 7.93% 02/01/2019	USD	138 580	132 565	0.06
200 000	AMERICAN AIRLINES 2013-1 CLASS B PASS THROUGH TRUST - 144A - 5.625% 15/01/2021	USD	146 154	154 824	0.07
180 000	AMERICAN TOWER CORP 3% 15/06/2023	USD	179 536	174 055	0.08
225 000	AMERICAN TOWER CORP 3.4% 15/02/2019	USD	226 676	226 175	0.10
500 000	AMGEN INC 4.663% 15/06/2051	USD	522 200	516 991	0.23
416 000	ANHEUSER-BUSCH INBEV FINANCE INC 4.9% 01/02/2046	USD	429 741	447 837	0.20
65 000	ANTERO RESOURCES CORP 5.125% 01/12/2022	USD	65 813	65 894	0.03
350 000	ANTHEM INC 2.25% 15/08/2019	USD	352 300	346 753	0.16
350 000	ANTHEM INC 3.5% 15/08/2024	USD	353 014	343 670	0.15
175 000	ARIZONA PUBLIC SERVICE CO 8.75% 01/03/2019	USD	224 536	184 406	0.08
355 000	AT&T INC - 144A - 4.1% 15/02/2028	USD	355 092	354 017	0.16
125 000	AT&T INC 4.35% 15/06/2045	USD	105 874	114 031	0.05
220 000	AT&T INC 4.5% 09/03/2048	USD	199 023	206 283	0.09
340 000	AT&T INC 4.75% 15/05/2046	USD	338 790	331 484	0.15
195 000	AT&T INC 5.25% 01/03/2037	USD	204 341	206 742	0.09
175 000	AVALONBAY COMMUNITIES INC 3.625% 01/10/2020	USD	174 524	177 378	0.08
35 000	AVALONBAY COMMUNITIES INC 6.1% 15/03/2020	USD	40 511	37 067	0.02
150 000	AXALTA COATING SYSTEMS LLC - 144A - 4.875% 15/08/2024	USD	153 938	151 313	0.07
40 000	BALL CORP 4.875% 15/03/2026	USD	40 000	40 204	0.02
539 000	BANK OF AMERICA CORP - 144A - FRN 20/12/2023	USD	551 850	529 027	0.24
490 000	BANK OF AMERICA CORP FRN 01/10/2025	USD	490 000	471 492	0.21
205 000	BANK OF AMERICA CORP FRN 21/07/2021	USD	205 000	201 676	0.09
240 000	BANK OF AMERICA CORP FRN 21/07/2028	USD	240 000	232 575	0.10
585 000	BANK OF AMERICA CORP FRN 23/01/2022	USD	585 000	577 006	0.26
975 000	BANK OF AMERICA CORP FRN 24/04/2028	USD	975 011	961 030	0.44
600 000	BANK OF AMERICA CORP 5.65% 01/05/2018	USD	626 322	601 398	0.27
750 000	BANK OF NEW YORK MELLON CORP 2.2% 15/05/2019	USD	747 232	747 542	0.33
325 000	BAT CAPITAL CORP - 144A - 2.297% 14/08/2020	USD	325 130	318 828	0.14
250 000	BAT INTERNATIONAL FINANCE PLC - 144A - 1.85% 15/06/2018	USD	250 253	249 652	0.11
540 000	BAXALTA INC 3.6% 23/06/2022	USD	553 635	538 861	0.24
575 000	BAYER US FINANCE LLC - 144A - 2.375% 08/10/2019	USD	574 885	571 022	0.26
500 000	BECTON DICKINSON AND CO FRN 29/12/2020	USD	500 000	500 597	0.22
300 000	BERKSHIRE HATHAWAY FINANCE CORP 4.3% 15/05/2043	USD	321 203	318 027	0.14
100 000	BERKSHIRE HATHAWAY FINANCE CORP 4.4% 15/05/2042	USD	107 838	105 873	0.05
200 000	BOSTON PROPERTIES LP 5.625% 15/11/2020	USD	227 442	211 945	0.09
250 000	BOSTON SCIENTIFIC CORP 6% 15/01/2020	USD	265 378	262 671	0.12
400 000	BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD 2.375% 15/01/2020	USD	397 188	394 621	0.18
80 000	CANADIAN NATURAL RESOURCES LTD 3.85% 01/06/2027	USD	79 126	78 380	0.04

TCW Funds - MetWest Total Return Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
106 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5% 01/02/2028	USD	104 293	100 038	0.04
103 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5.125% 01/05/2027	USD	103 099	97 690	0.04
500 000	CELGENE CORP 5% 15/08/2045	USD	488 680	524 599	0.23
170 000	CENTENE CORP 4.75% 15/01/2025	USD	170 663	166 175	0.07
50 000	CENTENE CORP 5.625% 15/02/2021	USD	51 313	51 500	0.02
275 000	CENTERPOINT ENERGY RESOURCES CORP 6.25% 01/02/2037	USD	346 115	344 620	0.15
20 000	CENTRAL GARDEN & PET CO 5.125% 01/02/2028	USD	20 058	19 001	0.01
95 000	CENTRAL GARDEN & PET CO 6.125% 15/11/2023	USD	100 950	99 631	0.04
310 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 6.484% 23/10/2045	USD	310 000	342 907	0.15
30 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.125% 30/06/2027	USD	30 000	29 888	0.01
70 000	CHS/COMMUNITY HEALTH SYSTEMS INC 6.25% 31/03/2023	USD	64 050	64 838	0.03
365 000	CIGNA CORP 3.05% 15/10/2027	USD	364 299	333 811	0.15
350 000	CITIGROUP INC FRN 24/07/2028	USD	356 650	341 314	0.15
650 000	CITIGROUP INC 1.75% 01/05/2018	USD	650 962	649 578	0.29
1 500 000	CITIGROUP INC 2.05% 07/12/2018	USD	1 504 575	1 493 907	0.68
635 000	CITIGROUP INC 6.125% 15/05/2018	USD	667 263	637 460	0.29
130 000	CLEAN HARBORS INC 5.125% 01/06/2021	USD	133 250	131 950	0.06
375 000	CLECO POWER LLC 6% 01/12/2040	USD	440 302	444 896	0.20
500 000	CONTINENTAL AIRLINES 1999-1 CLASS A PASS THROUGH TRUST 6.545% 02/02/2019	USD	59 027	55 935	0.03
502 000	CONTINENTAL AIRLINES 2001-1 CLASS A-1 PASS THROUGH TRUST 6.703% 15/06/2021	USD	35 023	34 281	0.02
575 000	CONTINENTAL AIRLINES 2007-1 CLASS A PASS THROUGH TRUST 5.983% 19/04/2022	USD	451 829	443 038	0.20
350 000	CROWN CASTLE INTERNATIONAL CORP 3.2% 01/09/2024	USD	349 157	335 214	0.15
70 000	CROWNROCK LP / CROWNROCK FINANCE INC - 144A - 5.625% 15/10/2025	USD	70 525	69 213	0.03
405 000	CVS HEALTH CORP 3.875% 20/07/2025	USD	413 153	402 977	0.18
550 000	CVS HEALTH CORP 5.05% 25/03/2048	USD	546 865	580 747	0.26
40 000	DAVITA INC 5% 01/05/2025	USD	40 000	38 804	0.02
400 000	DELL INTERNATIONAL LLC / EMC CORP - 144A - 3.48% 01/06/2019	USD	404 168	401 923	0.18
625 000	DELTA AIR LINES 2002-1 CLASS G-1 PASS THROUGH TRUST 6.718% 02/01/2023	USD	218 048	214 939	0.10
38 000	DIAMOND BACK ENERGY 4.75% 01/11/2024	USD	38 269	37 763	0.02
645 000	DISCOVER BANK 2.6% 13/11/2018	USD	644 599	644 098	0.29
100 000	DISH DBS CORP 5.875% 15/07/2022	USD	101 500	95 750	0.04
400 000	DUKE ENERGY CAROLINAS LLC 4.25% 15/12/2041	USD	399 492	416 887	0.19
425 000	DUQUESNE LIGHT HOLDINGS INC - GC5 A2 144A - 6.4% 15/09/2020	USD	493 398	455 345	0.20
120 000	EL PASO ELECTRIC CO 3.3% 15/12/2022	USD	110 440	119 298	0.05
400 000	ENERGY TRANSFER PARTNERS LP 3.6% 01/02/2023	USD	387 360	390 338	0.17
130 000	ENTERGY TEXAS INC 7.125% 01/02/2019	USD	153 323	134 560	0.06
365 000	EQT CORP 3.9% 01/10/2027	USD	364 701	349 861	0.16
100 000	FARMERS EXCHANGE CAPITAL - C3 A3 - 7.2% 15/07/2048	USD	114 681	125 326	0.06
130 000	FARMERS EXCHANGE CAPITAL II - 144A - FRN 01/11/2053	USD	130 000	142 980	0.06

TCW Funds - MetWest Total Return Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
250 000	FARMERS EXCHANGE CAPITAL 7.05% 15/07/2028	USD	308 268	301 133	0.13
84 000	FIRST DATA CORP - 144A - 5% 15/01/2024	USD	84 449	84 315	0.04
39 000	FIRST QUALITY FINANCE CO INC - 144A - 4.625% 15/05/2021	USD	39 488	39 000	0.02
97 000	FIRST QUALITY FINANCE CO INC - 144A - 5% 01/07/2025	USD	94 720	93 120	0.04
100 000	FLORIDA GAS TRANSMISSION CO LLC - 144A - 7.9% 15/05/2019	USD	128 657	105 483	0.05
400 000	FORD MOTOR CREDIT CO LLC 2.875% 01/10/2018	USD	404 352	400 377	0.18
300 000	FORD MOTOR CREDIT CO LLC 2.943% 08/01/2019	USD	303 288	300 008	0.13
500 000	FRESENIUS MEDICAL CARE US FINANCE II INC - 144A - 6.5% 15/09/2018	USD	525 290	507 562	0.23
100 000	GENERAL ELECTRIC CO FRN 15/08/2036	USD	80 500	85 117	0.04
165 000	GENERAL ELECTRIC CO 5.875% 14/01/2038	USD	197 873	192 219	0.09
160 000	GENERAL MOTORS CO 3.5% 02/10/2018	USD	162 829	160 254	0.07
280 000	GENERAL MOTORS CO 4.875% 02/10/2023	USD	301 976	292 536	0.13
350 000	GENERAL MOTORS FINANCIAL CO INC 2.4% 09/05/2019	USD	349 304	348 330	0.16
310 000	GILEAD SCIENCES INC 4.5% 01/02/2045	USD	300 743	322 368	0.14
100 000	GLP CAPITAL LP / GLP FINANCING II INC 5.375% 15/04/2026	USD	102 625	101 750	0.05
350 000	GOLDMAN SACHS GROUP INC FRN 23/04/2029	USD	350 000	343 522	0.15
605 000	GOLDMAN SACHS GROUP INC FRN 29/09/2025	USD	605 000	582 879	0.26
100 000	GOLDMAN SACHS GROUP INC 2.9% 19/07/2018	USD	99 917	100 150	0.04
870 000	GOLDMAN SACHS GROUP INC 3.85% 26/01/2027	USD	867 564	860 004	0.40
325 000	GOLDMAN SACHS GROUP INC 5.25% 27/07/2021	USD	365 640	344 751	0.15
570 000	GOLDMAN SACHS GROUP INC 7.5% 15/02/2019	USD	619 908	593 058	0.27
39 000	GOODYEAR TIRE & RUBBER CO 4.875% 15/03/2027	USD	39 000	37 614	0.02
95 000	GRAPHIC PACKAGING INTERNATIONAL LLC 4.875% 15/11/2022	USD	98 206	97 256	0.04
22 000	GULFPORT ENERGY CORP 6.375% 15/05/2025	USD	22 028	21 148	0.01
440 000	HBOS PLC 6.75% 21/05/2018	USD	488 500	442 270	0.20
50 000	HCA INC 4.75% 01/05/2023	USD	51 772	50 625	0.02
50 000	HCA INC 5% 15/03/2024	USD	51 000	50 625	0.02
155 000	HCA INC 6.5% 15/02/2020	USD	172 075	162 750	0.07
400 000	HCP INC 2.625% 01/02/2020	USD	404 424	396 254	0.18
75 000	HCP INC 3.875% 15/08/2024	USD	75 448	74 446	0.03
225 000	HCP INC 4.2% 01/03/2024	USD	233 818	228 520	0.10
50 000	HCP INC 4.25% 15/11/2023	USD	50 264	51 389	0.02
113 000	HILL-ROM HOLDINGS INC - 144A - 5.75% 01/09/2023	USD	117 167	117 379	0.05
20 000	IHS MARKIT LTD - 144A - 4% 01/03/2026	USD	20 000	19 300	0.01
87 000	IHS MARKIT LTD - 144A - 5% 01/11/2022	USD	89 828	90 698	0.04
122 000	INTELSAT JACKSON HOLDINGS SA - 144A - 9.75% 15/07/2025	USD	118 900	114 223	0.05
500 000	INTERNATIONAL LEASE FINANCE CORP - 144A - 7.125% 01/09/2018	USD	537 980	507 625	0.23
65 000	ITRON INC - 144A - 5% 15/01/2026	USD	65 406	64 207	0.03
328 000	JERSEY CENTRAL POWER & LIGHT CO 7.35% 01/02/2019	USD	388 998	339 615	0.15
500 000	JPMORGAN CHASE & CO FRN 01/02/2028	USD	520 645	496 569	0.22
1 000 000	JPMORGAN CHASE & CO FRN 01/05/2028	USD	1 011 750	979 122	0.45
250 000	JPMORGAN CHASE & CO 2.75% 23/06/2020	USD	252 655	248 684	0.11
1 165 000	JPMORGAN CHASE BANK NA FRN 01/02/2021	USD	1 165 000	1 159 785	0.53
965 000	JPMORGAN CHASE BANK NA FRN 13/02/2020	USD	965 000	965 145	0.44

TCW Funds - MetWest Total Return Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
350 000	KAISER FOUNDATION HOSPITALS 4.15% 01/05/2047	USD	376 891	362 949	0.16
200 000	KEYSPAN GAS EAST CORP - 144A - 2.742% 15/08/2026	USD	200 000	187 287	0.08
350 000	KILROY REALTY LP 3.45% 15/12/2024	USD	349 545	340 032	0.15
375 000	KINDER MORGAN INC/DE - 144A - 5.625% 15/11/2023	USD	419 223	401 690	0.18
500 000	KRAFT HEINZ FOODS CO 2% 02/07/2018	USD	500 060	499 532	0.22
235 000	KRAFT HEINZ FOODS CO 4.375% 01/06/2046	USD	234 257	215 276	0.10
40 000	LAMB WESTON HOLDINGS INC - 144A - 4.625% 01/11/2024	USD	40 200	39 850	0.02
17 000	LEVEL 3 FINANCING INC 5.125% 01/05/2023	USD	17 255	16 724	0.01
51 000	LEVEL 3 FINANCING INC 5.375% 15/01/2024	USD	50 235	49 822	0.02
260 000	LIBERTY PROPERTY LP 4.75% 01/10/2020	USD	277 311	269 999	0.12
450 000	MACQUARIE BANK LTD - 144A - 2.35% 15/01/2019	USD	450 904	448 457	0.20
125 000	METLIFE INC FRN 15/09/2023	USD	125 625	130 602	0.06
50 000	METROPOLITAN EDISON CO 7.7% 15/01/2019	USD	61 424	51 819	0.02
150 000	METROPOLITAN LIFE GLOBAL FUNDING I - 144A - 1.875% 22/06/2018	USD	149 795	149 816	0.07
510 000	MIDAMERICAN ENERGY CO 4.25% 01/05/2046	USD	534 204	539 077	0.24
60 000	MOLINA HEALTHCARE INC - 144A - 4.875% 15/06/2025	USD	60 075	56 250	0.03
36 000	MOLINA HEALTHCARE INC 5.375% 15/11/2022	USD	37 350	35 730	0.02
500 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - 144A - 2% 28/10/2021	USD	482 385	476 984	0.21
1 000 000	MORGAN STANLEY FRN 22/07/2022	USD	1 000 595	1 004 261	0.46
500 000	MORGAN STANLEY 5.625% 23/09/2019	USD	524 010	519 424	0.23
500 000	MORGAN STANLEY 7.3% 13/05/2019	USD	544 585	524 066	0.23
200 000	NATIONWIDE MUTUAL INSURANCE CO - VF1 ETF1 - FRN 15/12/2024	USD	204 000	197 750	0.09
92 000	NEWFIELD EXPLORATION CO 5.375% 01/01/2026	USD	96 699	95 680	0.04
90 000	NEXTERA ENERGY OPERATING PARTNERS LP - 144A - 4.5% 15/09/2027	USD	90 000	85 500	0.04
50 000	NOBLE ENERGY INC 3.9% 15/11/2024	USD	49 848	50 445	0.02
50 000	NOBLE ENERGY INC 5.25% 15/11/2043	USD	52 349	53 452	0.02
110 000	OI EUROPEAN GROUP BV - 144A - 4% 15/03/2023	USD	110 275	105 050	0.05
100 000	ONCOR ELECTRIC DELIVERY CO LLC 5.75% 30/09/2020	USD	119 599	106 059	0.05
110 000	PARSLEY ENERGY LLC / PARSLEY FINANCE CORP - 144A - 5.375% 15/01/2025	USD	111 100	110 275	0.05
61 000	PILGRIM'S PRIDE CORP - 144A - 5.875% 30/09/2027	USD	63 135	57 633	0.03
100 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 4.65% 15/10/2025	USD	102 411	100 688	0.05
150 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 4.9% 15/02/2045	USD	141 681	138 432	0.06
585 000	PNC BANK NA 2.5% 22/01/2021	USD	583 589	576 691	0.26
300 000	PRICOA GLOBAL FUNDING I - 144A - 1.6% 29/05/2018	USD	296 073	299 730	0.13
325 000	PROTECTIVE LIFE GLOBAL FUNDING - 144A - 2.7% 25/11/2020	USD	324 714	323 162	0.14
400 000	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 2.746% 01/10/2026	USD	383 004	378 043	0.17
700 000	PUBLIC SERVICE CO OF NEW MEXICO 3.85% 01/08/2025	USD	698 054	708 274	0.32
300 000	PUGET ENERGY INC 5.625% 15/07/2022	USD	335 658	322 754	0.14
400 000	RAYMOND JAMES FINANCIAL INC 4.95% 15/07/2046	USD	439 148	433 541	0.19
190 000	REYNOLDS GROUP ISSUER INC / REYNOLDS GROUP ISSUER LLC / REYNOLDS GROUP ISSUER LU 5.75% 15/10/2020	USD	189 194	186 432	0.08
70 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 5.625% 15/04/2020	USD	73 706	72 801	0.03

TCW Funds - MetWest Total Return Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
48 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 6% 15/01/2019	USD	49 200	48 900	0.02
85 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 6.85% 15/07/2018	USD	90 525	85 969	0.04
455 000	RUBY PIPELINE LLC - A2 A2 144A - 6% 01/04/2022	USD	473 657	449 537	0.20
300 000	SABINE PASS LIQUEFACTION LLC 4.2% 15/03/2028	USD	300 165	296 250	0.13
500 000	SANTANDER UK GROUP HOLDINGS PLC 2.875% 16/10/2020	USD	499 215	495 527	0.22
125 000	SANTANDER UK PLC 3.05% 23/08/2018	USD	124 724	125 277	0.06
117 000	SBA COMMUNICATIONS CORP - 144A - 4% 01/10/2022	USD	117 000	112 613	0.05
60 000	SBA COMMUNICATIONS CORP 4.875% 01/09/2024	USD	59 305	59 175	0.03
110 000	SERVICE CORP INTERNATIONAL/US 4.625% 15/12/2027	USD	110 000	106 425	0.05
310 000	SHELL INTERNATIONAL FINANCE BV 4.375% 11/05/2045	USD	308 507	328 706	0.15
110 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/08/2022	USD	110 825	106 068	0.05
250 000	SL GREEN REALTY CORP 7.75% 15/03/2020	USD	299 206	270 517	0.12
675 000	SOUTHERN CO GAS CAPITAL CORP 2.45% 01/10/2023	USD	663 180	640 533	0.29
75 000	SOUTHERN NATURAL GAS CO LLC 7.35% 15/02/2031	USD	102 062	92 864	0.04
50 000	SPECTRUM BRANDS INC 5.75% 15/07/2025	USD	51 625	51 188	0.02
100 000	SPIRE MISSOURI INC 2% 15/08/2018	USD	99 622	99 895	0.04
155 000	SPRINT COMMUNICATIONS INC - 36 FS 144A - 9% 15/11/2018	USD	170 674	160 716	0.07
343 000	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SPRINT SPECTRUM CO III LLC - 144A - 3.36% 20/09/2021	USD	302 001	298 249	0.13
330 000	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SPRINT SPECTRUM CO III LLC - 144A - 4.738% 20/03/2025	USD	330 000	332 063	0.15
400 000	TC PIPELINES LP 4.375% 13/03/2025	USD	398 304	404 067	0.18
56 000	TELEFLEX INC 4.625% 15/11/2027	USD	56 000	53 970	0.02
140 000	TENET HEALTHCARE CORP - 144A - 4.625% 15/07/2024	USD	138 350	135 100	0.06
225 000	TEVA PHARMACEUTICAL FINANCE IV LLC 2.25% 18/03/2020	USD	217 577	214 032	0.10
100 000	TEXAS EASTERN TRANSMISSION LP 7% 15/07/2032	USD	117 410	125 798	0.06
600 000	THERMO FISHER SCIENTIFIC INC 2.4% 01/02/2019	USD	600 024	598 062	0.27
20 000	T-MOBILE USA INC 4.5% 01/02/2026	USD	20 000	19 175	0.01
84 000	T-MOBILE USA INC 4.75% 01/02/2028	USD	84 000	80 854	0.04
325 000	T-MOBILE USA INC 6.625% 01/04/2023	USD	342 063	336 570	0.15
500 000	TYSON FOODS INC 2.65% 15/08/2019	USD	502 120	499 958	0.22
600 000	UNITED TECHNOLOGIES CORP FRN 04/05/2018	USD	600 444	599 499	0.27
21 000	VALEANT PHARMACEUTICALS INTERNATIONAL - 144A - 9.25% 01/04/2026	USD	21 000	21 026	0.01
53 000	VALEANT PHARMACEUTICALS INTERNATIONAL INC - 144A - 5.5% 01/11/2025	USD	53 331	51 794	0.02
90 000	VALEANT PHARMACEUTICALS INTERNATIONAL INC - 144A - 5.875% 15/05/2023	USD	91 575	79 988	0.04
110 000	VALEANT PHARMACEUTICALS INTERNATIONAL INC - 144A - 6.125% 15/04/2025	USD	93 000	95 150	0.04
100 000	VALVOLINE INC 4.375% 15/08/2025	USD	100 250	97 250	0.04
300 000	VENTAS REALTY LP / VENTAS CAPITAL CORP 2.7% 01/04/2020	USD	299 931	297 695	0.13
450 000	VENTAS REALTY LP 4.125% 15/01/2026	USD	446 481	454 238	0.20
300 000	VEREIT OPERATING PARTNERSHIP LP 3% 06/02/2019	USD	300 909	300 015	0.13
75 000	VEREIT OPERATING PARTNERSHIP LP 4.125% 01/06/2021	USD	75 000	76 535	0.03
295 000	VERIZON COMMUNICATIONS INC 4.5% 10/08/2033	USD	294 168	299 442	0.13

TCW Funds - MetWest Total Return Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
450 000	VERIZON COMMUNICATIONS INC 4.862% 21/08/2046	USD	442 990	454 346	0.20
30 000	VERIZON COMMUNICATIONS INC 5.012% 21/08/2054	USD	23 503	30 171	0.01
200 000	VERIZON COMMUNICATIONS INC 5.15% 15/09/2023	USD	217 898	216 272	0.10
215 000	VIRGIN MEDIA SECURED FINANCE PLC - 144A - 5.25% 15/01/2026	USD	208 550	207 744	0.09
250 000	WALGREENS BOOTS ALLIANCE INC 2.7% 18/11/2019	USD	250 648	248 844	0.11
510 000	WALGREENS BOOTS ALLIANCE INC 3.8% 18/11/2024	USD	518 491	503 893	0.23
500 000	WEA FINANCE LLC / WESTFIELD UK & EUROPE FINANCE PLC - 144A - 2.7% 17/09/2019	USD	500 900	497 732	0.22
350 000	WEINGARTEN REALTY INVESTORS 3.25% 15/08/2026	USD	347 043	329 953	0.15
59 000	WELLCARE HEALTH PLANS INC 5.25% 01/04/2025	USD	59 000	59 369	0.03
1 230 000	WELLS FARGO & CO - MTN - FRN 22/05/2028	USD	1 241 325	1 202 722	0.55
520 000	WELLS FARGO & CO 2.6% 22/07/2020	USD	519 708	513 559	0.23
250 000	WELLS FARGO & CO 3% 23/10/2026	USD	249 443	234 375	0.10
590 000	WELLS FARGO BANK NA 2.15% 06/12/2019	USD	589 185	584 029	0.26
1 700 000	WELLS FARGO BANK NA 2.4% 15/01/2020	USD	1 698 372	1 685 810	0.76
100 000	WELLS FARGO BANK NA 5.95% 26/08/2036	USD	116 013	123 469	0.06
94 000	WELLTOWER INC - 2 B - 4.95% 15/01/2021	USD	100 523	98 017	0.04
300 000	WELLTOWER INC 4.5% 15/01/2024	USD	323 529	309 742	0.14
100 000	WILLIAMS PARTNERS LP 3.6% 15/03/2022	USD	100 884	99 638	0.04
69 000	ZAYO GROUP LLC / ZAYO CAPITAL INC - 144A - 5.75% 15/01/2027	USD	70 934	67 620	0.03
169 000	1011778 BC ULC / NEW RED FINANCE INC - 144A - 4.25% 15/05/2024	USD	169 345	162 071	0.07
500 000	21ST CENTURY FOX AMERICA INC 6.9% 01/03/2019	USD	521 140	518 354	0.23
100 000	21ST CENTURY FOX AMERICA INC 7.3% 30/04/2028	USD	117 025	126 452	0.06
40 000	21ST CENTURY FOX AMERICA INC 7.75% 20/01/2024	USD	51 830	47 262	0.02
Total Bonds			66 984 327	65 929 963	29.52
Shares					
1 603	HOMER CITY GENERATION	USD	94 224	27 251	0.01
Total Shares			94 224	27 251	0.01
Mortgages and Asset Backed securities					
405 000	ABFC 2006-OPT1 TRUST - OPT1 A3D - FRN 25/09/2036	USD	287 803	371 571	0.17
2 000 000	ADJUSTABLE RATE MORTGAGE TRUST 2005-1 - 2A1 - FRN 25/05/2035	USD	73 206	76 556	0.03
270 000	BABSON CLO LTD 2014-II - AAR - FRN 17/10/2026	USD	270 000	270 311	0.12
60 000	BALLYROCK CLO 2014-1 LLC - AA1R - FRN 20/10/2026	USD	60 000	60 071	0.03
850 000	BANC OF AMERICA FUNDING 2006-G TRUST - 1AA1 - FRN 20/07/2036	USD	333 125	362 005	0.16
1 200 000	BANC OF AMERICA FUNDING 2014-R6 TRUST FRN 26/07/2036	USD	1 127 625	1 121 191	0.50
775 000	BANC OF AMERICA FUNDING 2015-R2 TRUST - 9A1 - FRN PERPETUAL	USD	330 462	339 544	0.15
1 350 000	BAYVIEW COMMERCIAL ASSET TRUST 2004-2 FRN 25/08/2034	USD	82 235	88 494	0.04
510 000	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES TRUST 2004-PWR5 - F - FRN 11/07/2042	USD	200 996	185 753	0.08
150 000	BLUEMOUNTAIN CLO 2014-2 LTD FRN 20/07/2026	USD	150 120	150 159	0.07
390 000	BRAZOS HIGHER EDUCATION AUTHORITY INC - GG3 A3 - FRN 25/11/2033	USD	399 263	398 353	0.18

TCW Funds - MetWest Total Return Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
1 230 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2005-NC4 FRN 25/09/2035	USD	1 226 541	1 231 670	0.55
530 000	C-BASS 2007-CB5 TRUST - A3 - FRN 25/04/2037	USD	230 200	251 915	0.11
225 000	CGRBS COMMERCIAL MORTGAGE TRUST 2013-VN05 3.369% 13/03/2035	USD	230 282	225 794	0.10
5 300 000	CHL MORTGAGE PASS-THROUGH TRUST 2004-7 - 2A1 - FRN 25/06/2034	USD	289 987	308 254	0.14
600 000	CITIGROUP MORTGAGE LOAN TRUST INC - WFH3 A4 - FRN 25/10/2036	USD	39 565	40 933	0.02
1 700 000	CITIGROUP MORTGAGE LOAN TRUST 2005-11 - A2A - FRN 25/10/2035	USD	162 093	169 852	0.08
384 000	CITIGROUP MORTGAGE LOAN TRUST 2006-NC1 - FF9 2A4 - FRN 25/08/2036	USD	36 381	48 041	0.02
200 000	COMM 2013-300P MORTGAGE TRUST - A1 - FRN 10/08/2030	USD	216 266	210 398	0.09
205 000	COMM 2016-787S MORTGAGE TRUST - A - FRN 10/02/2036	USD	211 134	204 409	0.09
220 000	CORE INDUSTRIAL TRUST 2015-CALW 3.04% 10/02/2034	USD	219 609	219 790	0.10
215 000	CORE INDUSTRIAL TRUST 2015-TEXW 3.077% 10/02/2034	USD	216 041	215 218	0.10
800 000	CSMC SERIES 2009-14R 5% 26/06/2037	USD	9 661	9 256	0.00
850 000	CSMC SERIES 2014-7R - 8A1 - FRN 27/07/2037	USD	372 912	371 591	0.17
1 140 000	EDUCATION LOAN ASSET-BACKED TRUST I - A1 - FRN 25/06/2026	USD	434 391	437 250	0.20
795 000	FANNIE MAE POOL - AD0761 - 5% 01/02/2040	USD	234 690	234 599	0.11
740 000	FANNIE MAE POOL - AL7092 - 3% 01/07/2045	USD	596 888	582 533	0.26
953 000	FANNIE MAE POOL - AM2686 - 2.51% 01/03/2023	USD	879 625	858 359	0.38
450 000	FANNIE MAE POOL - AM4236 - 3.94% 01/08/2025	USD	471 869	443 238	0.20
335 000	FANNIE MAE POOL - AM6514 - 3.26% 01/09/2024	USD	337 861	321 736	0.14
410 000	FANNIE MAE POOL - AM7150 - 3.05% 01/11/2024	USD	405 631	389 009	0.17
410 000	FANNIE MAE POOL - AM9401 - 3.55% 01/08/2030	USD	420 009	403 336	0.18
380 000	FANNIE MAE POOL - AN0971 - 3.11% 01/02/2028	USD	406 170	374 230	0.17
425 000	FANNIE MAE POOL - AN1492 - 3.07% 01/05/2031	USD	423 318	404 747	0.18
610 000	FANNIE MAE POOL - AN1557 - 2.74% 01/06/2028	USD	614 098	584 144	0.26
600 000	FANNIE MAE POOL - AS9830 - 4% 01/06/2047	USD	598 123	583 754	0.26
525 000	FANNIE MAE POOL - AS9972 - 4% 01/07/2047	USD	526 936	513 895	0.23
500 000	FANNIE MAE POOL - MA1177 - 3.5% 01/09/2042	USD	309 069	300 665	0.13
870 000	FANNIE MAE POOL - MA2883 - 3% 01/01/2027	USD	714 377	696 746	0.31
175 000	FANNIE MAE POOL - MA2995 - 4% 01/05/2047	USD	163 754	159 494	0.07
650 000	FANNIE MAE POOL - MA3027 - 4% 01/06/2047	USD	616 134	599 712	0.27
750 000	FANNIE MAE POOL - MA3058 - 4% 01/07/2047	USD	725 910	706 232	0.32
1 075 000	FANNIE MAE POOL - MA3088 - 4% 01/08/2047	USD	1 064 983	1 036 693	0.46
425 000	FANNIE MAE POOL - 466303 - 3.54% 01/11/2020	USD	400 337	381 458	0.17
485 000	FANNIE MAE POOL - 468058 - 4.39% 01/05/2021	USD	491 411	472 506	0.21
505 000	FANNIE MAE POOL - 468159 - 4.26% 01/07/2021	USD	548 675	514 870	0.23
435 000	FANNIE MAE POOL - 468552 - 3.89% 01/07/2021	USD	442 514	418 862	0.19
485 000	FANNIE MAE POOL 3% 01/08/2033	USD	280 615	283 619	0.13
1 010 000	FANNIE MAE POOL 3% 25/03/2027	USD	1 004 634	1 008 764	0.45
985 000	FANNIE MAE POOL 3% 25/12/2042	USD	952 064	960 914	0.43
140 000	FANNIE MAE POOL 3.416% 01/10/2020	USD	108 825	101 002	0.05
334 989	FANNIE MAE POOL 3.478% 01/12/2020	USD	184 219	177 134	0.08
510 000	FANNIE MAE POOL 3.5% PERPETUAL	USD	264 178	260 797	0.12
2 075 000	FANNIE MAE POOL 3.5% 01/04/2048	USD	2 068 393	2 080 560	0.94
520 000	FANNIE MAE POOL 3.5% 01/09/2033	USD	254 775	256 086	0.11

TCW Funds - MetWest Total Return Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
95 000	FANNIE MAE POOL 3.5% 01/12/2042	USD	60 824	61 308	0.03
2 100 000	FANNIE MAE POOL 3.5% 01/12/2047	USD	2 053 342	2 070 230	0.94
2 305 000	FANNIE MAE POOL 3.5% 01/12/2047	USD	2 316 114	2 285 784	1.03
2 915 000	FANNIE MAE POOL 3.5% 25/03/2042	USD	2 911 705	2 921 318	1.32
1 070 000	FANNIE MAE POOL 4% PERPETUAL	USD	1 092 905	1 098 112	0.49
230 000	FANNIE MAE POOL 4% 01/05/2043	USD	140 472	135 967	0.06
110 000	FANNIE MAE POOL 4.41% 01/05/2021	USD	109 818	102 988	0.05
4 230 000	FANNIE MAE POOL 4.5% 01/04/2043	USD	4 419 027	4 429 850	1.99
1 220 000	FANNIE MAE REMICS - 47 PF - FRN 25/06/2038	USD	8 034	7 995	0.00
6 125 000	FANNIE MAE REMICS FRN 25/03/2036	USD	230 553	70 265	0.03
1 000 000	FANNIE MAE REMICS FRN 25/04/2037	USD	64 091	22 892	0.01
1 115 000	FANNIE MAE-ACES - M11 FA - FRN PERPETUAL	USD	1 108 972	1 111 079	0.50
1 025 000	FANNIE MAE-ACES - M12 FA - FRN 25/10/2021	USD	106 744	107 264	0.05
1 350 000	FANNIE MAE-ACES - M5 - FRN 25/04/2023	USD	816 229	817 139	0.37
1 165 000	FANNIE MAE-ACES FRN 25/12/2027	USD	1 173 443	1 142 987	0.51
88 000	FANNIE MAE-ACES 3.655% 25/11/2020	USD	69 419	67 240	0.03
780 000	FFMLT TRUST 2005-FF8 - M12 FA - FRN 25/09/2035	USD	280 512	291 920	0.13
13 165 000	FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FF10 - A4 - FRN 25/11/2035	USD	333 146	341 851	0.15
4 090 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2004-AA3 - A1A - FRN 25/09/2034	USD	241 766	245 680	0.11
1 240 000	FIRST HORIZON MORTGAGE PASS-THROUGH TRUST 2007-AR3 - 1A1 - FRN 25/11/2037	USD	178 077	201 886	0.09
1 415 000	FREDDIE MAC GOLD POOL - G07848 - 3.5% 01/04/2044	USD	978 381	948 110	0.42
1 515 000	FREDDIE MAC GOLD POOL - G08711 - 3.5% 01/06/2046	USD	1 286 294	1 227 848	0.55
2 225 000	FREDDIE MAC GOLD POOL - G08715 - 3% 01/07/2046	USD	2 046 514	1 922 632	0.86
1 080 000	FREDDIE MAC GOLD POOL - G08726 - 3% 01/09/2046	USD	1 007 327	948 707	0.42
1 740 000	FREDDIE MAC GOLD POOL - G08732 - 3% 01/10/2046	USD	1 635 534	1 543 359	0.69
470 000	FREDDIE MAC GOLD POOL - G08750 - 3% 01/03/2047	USD	443 593	430 077	0.19
1 450 000	FREDDIE MAC GOLD POOL - G08773 - 3% 01/08/2047	USD	1 417 632	1 369 560	0.61
315 000	FREDDIE MAC GOLD POOL - G18592 - 3% 01/03/2031	USD	236 885	226 538	0.10
325 000	FREDDIE MAC GOLD POOL - G18626 - 2.5% 01/12/2031	USD	285 027	280 365	0.13
265 000	FREDDIE MAC GOLD POOL - G18627 - 3% 01/12/2031	USD	230 232	224 933	0.10
1 450 000	FREDDIE MAC GOLD POOL - G60344 - 4% 01/12/2045	USD	1 164 355	1 118 115	0.50
2 200 000	FREDDIE MAC GOLD POOL - G67700 - 3.5% 01/08/2046	USD	1 964 566	1 914 409	0.86
790 000	FREDDIE MAC GOLD POOL - G67703 - 3.5% 01/04/2047	USD	756 957	732 783	0.33
1 040 000	FREDDIE MAC GOLD POOL 2.5% 01/02/2032	USD	903 278	907 626	0.41
205 000	FREDDIE MAC GOLD POOL 2.5% 01/06/2028	USD	101 771	100 454	0.04
1 600 000	FREDDIE MAC GOLD POOL 3.5% 01/01/2048	USD	1 606 983	1 597 090	0.72
1 500 000	FREDDIE MAC GOLD POOL 3.5% 01/03/2048	USD	1 494 940	1 501 511	0.67
2 225 000	FREDDIE MAC GOLD POOL 3.5% 01/03/2048	USD	2 234 281	2 238 255	1.01
200 000	FREDDIE MAC GOLD POOL 3.5% 01/06/2043	USD	122 333	122 701	0.05
100 000	FREDDIE MAC GOLD POOL 3.5% 01/07/2043	USD	65 368	65 881	0.03
350 000	FREDDIE MAC GOLD POOL 3.5% 01/12/2047	USD	351 083	344 561	0.15
210 000	FREDDIE MAC GOLD POOL 4% 01/01/2042	USD	112 777	108 256	0.05

TCW Funds - MetWest Total Return Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
460 000	FREDDIE MAC GOLD POOL 4% 01/05/2043	USD	274 694	275 014	0.12
585 000	FREDDIE MAC GOLD POOL 4% 01/08/2044	USD	385 283	375 882	0.17
490 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KF 34A - FRN 25/08/2024	USD	489 964	490 929	0.22
475 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES FRN 25/07/2020	USD	475 000	475 009	0.21
1 150 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES FRN 25/09/2026	USD	1 117 297	1 118 076	0.50
615 000	FREDDIE MAC REMICS - 4639HZ - FRN 15/04/2053	USD	566 813	573 369	0.26
210 000	FREDDIE MAC REMICS 2.5% 15/12/2041	USD	109 743	109 622	0.05
740 000	GINNIE MAE II POOL - MA3663 - 3.5% 20/05/2046	USD	581 055	553 907	0.25
225 000	GINNIE MAE II POOL - MA4003 - 3% 20/10/2046	USD	207 363	195 602	0.09
215 000	GINNIE MAE II POOL - MA4069 - 3.5% 20/09/2046	USD	183 996	180 385	0.08
1 110 000	GINNIE MAE II POOL - MA4126 - 3% 20/11/2046	USD	1 012 292	985 231	0.44
350 000	GINNIE MAE II POOL - MA4196 - 3.5% 20/01/2047	USD	318 020	308 612	0.14
240 000	GINNIE MAE II POOL - MA4382 - 3.5% 20/04/2047	USD	224 318	217 391	0.10
325 000	GINNIE MAE II POOL - MA4450 - 3% 20/05/2047	USD	301 777	291 543	0.13
1 180 000	GINNIE MAE II POOL 3% 20/01/2043	USD	1 154 556	1 160 986	0.52
1 020 000	GINNIE MAE II POOL 3.5% 20/03/2043	USD	1 026 511	1 029 961	0.46
2 200 000	GINNIE MAE II POOL 3.5% 20/09/2047	USD	2 228 977	2 170 152	0.98
575 000	GINNIE MAE II POOL 4% 20/03/2043	USD	589 824	591 172	0.26
610 000	GINNIE MAE II POOL 4% 20/11/2047	USD	627 908	615 358	0.28
1 300 000	GINNIE MAE II POOL 4.5% 20/04/2043	USD	1 348 547	1 349 918	0.60
2 600 000	GINNIE MAE II POOL 4.5% 20/07/2047	USD	2 200 084	2 199 641	0.99
600 000	GINNIE MAE II POOL 5% 18/04/2043	USD	629 438	630 188	0.28
540 000	GINNIE MAE II POOL 5% 20/09/2047	USD	540 246	530 592	0.24
2 900 000	GMACM MORTGAGE LOAN TRUST 2005-AR6 - 1A B - FRN 19/11/2035	USD	433 197	447 910	0.20
5 450 000	GMACM MORTGAGE LOAN TRUST 2006-AR1 - 7A C - FRN 19/04/2036	USD	766 162	810 223	0.36
620 000	GOAL CAPITAL FUNDING TRUST - 2 A3 - FRN 28/05/2030	USD	142 811	144 619	0.06
5 000 000	GREENPOINT MORTGAGE FUNDING TRUST 2005-HY1 - 1A1A - FRN 25/07/2035	USD	201 989	208 762	0.09
205 000	GS MORTGAGE SECURITIES CORP TRUST 2012-ALOHA 3.551% 10/04/2034	USD	220 383	208 452	0.09
225 000	GS MORTGAGE SECURITIES CORP TRUST 2012-SHOP - A - 2.933% 05/06/2031	USD	227 197	225 645	0.10
5 400 000	HARBORVIEW MORTGAGE LOAN TRUST 2004-1 - 1 4A - FRN 19/04/2034	USD	151 732	153 614	0.07
12 000 000	IMPAC CMB TRUST SERIES 2004-7 - 1A1 - FRN 25/11/2034	USD	407 673	419 594	0.19
1 980 000	INDYMAC INDX MORTGAGE LOAN TRUST 2005-AR1 FRN 25/03/2035	USD	68 984	75 735	0.03
90 000	JGWPT XXX LLC 4.08% 15/07/2041	USD	67 539	68 628	0.03
115 000	JGWPT XXXII LLC - 2AA - 3.61% 17/01/2073	USD	92 863	91 208	0.04
950 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2011-C3 - AR13 A1A1 - 4.3877% 15/02/2046	USD	80 206	75 595	0.03
240 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2012-HSBC - A - 3.0934% 05/07/2032	USD	243 710	236 259	0.11
1 165 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH5 FRN 25/06/2037	USD	1 133 145	1 141 076	0.51
110 000	MADISON AVENUE TRUST 2013-650M 3.843% 12/10/2032	USD	112 153	112 062	0.05
290 000	MAGNETITE XI LTD - 11A A1R - FRN 18/01/2027	USD	290 000	290 336	0.13

TCW Funds - MetWest Total Return Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
380 000	MAGNETITE XII LTD - 12A AR - FRN 15/04/2027	USD	380 000	382 313	0.17
745 000	MORGAN STANLEY CAPITAL I TRUST 2011-C1 - A3 - 4.7% 15/09/2047	USD	3 663	3 359	0.00
2 000 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2005-2AR - 11 3A6 - FRN 25/04/2035	USD	115 409	117 961	0.05
4 250 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2005-5AR - 1A1 - FRN 25/09/2035	USD	23 401	23 626	0.01
2 500 000	MORTGAGEIT TRUST 2005-2 - 2 2A - FRN 25/05/2035	USD	230 929	232 581	0.10
290 000	NAVIENT STUDENT LOAN TRUST 2014-2 - 2A - FRN 25/03/2043	USD	205 068	204 564	0.09
290 000	NAVIENT STUDENT LOAN TRUST 2014-3 - 3A - FRN 25/03/2043	USD	207 402	207 340	0.09
290 000	NAVIENT STUDENT LOAN TRUST 2014-4 - 4A - FRN 25/03/2043	USD	200 680	200 103	0.09
245 000	NAVIENT STUDENT LOAN TRUST 2014-5 - 5A - FRN 25/03/2043	USD	166 738	166 269	0.07
460 000	NAVIENT STUDENT LOAN TRUST 2014-8 - A3 - FRN 27/05/2031	USD	460 000	460 576	0.21
850 000	NAVIENT STUDENT LOAN TRUST 2015-2 - A3 - FRN 26/11/2040	USD	850 000	849 559	0.38
580 000	NAVIENT STUDENT LOAN TRUST 2016-2 - A3 - FRN 25/06/2065	USD	580 000	606 380	0.27
500 000	NAVIENT STUDENT LOAN TRUST 2017-3 - AA3 - FRN 26/07/2066	USD	500 000	512 260	0.23
920 000	NAVIENT STUDENT LOAN TRUST 2017-5 - AA - FRN 26/07/2066	USD	867 786	875 533	0.39
400 000	NCUA GUARANTEED NOTES TRUST 2010-R1 - 1A - FRN 07/10/2020	USD	86 305	86 344	0.04
620 000	NELNET STUDENT LOAN TRUST - A B - FRN 25/11/2043	USD	619 807	626 592	0.28
650 000	NELNET STUDENT LOAN TRUST 2014-2 - A3 - FRN 27/07/2037	USD	594 750	655 015	0.29
650 000	NELNET STUDENT LOAN TRUST 2014-3 - AA - FRN 25/06/2041	USD	378 342	381 693	0.17
720 000	NELNET STUDENT LOAN TRUST 2015-2 - AA2 - FRN 25/09/2042	USD	498 926	501 302	0.22
335 000	NEW CENTURY HOME EQUITY LOAN TRUST 2005-3 - M2 - FRN 25/07/2035	USD	120 498	132 617	0.06
190 000	OBP DEPOSITOR LLC TRUST 2010-OBP - A - 4.6462% 15/07/2045	USD	209 200	196 143	0.09
160 000	OCTAGON INVESTMENT PARTNERS 25 LTD FRN 20/10/2026	USD	160 000	159 927	0.07
17 235 000	OPTION ONE MORTGAGE LOAN TRUST 2006-1 - 1A1 - FRN 25/01/2036	USD	1 073 601	1 088 989	0.49
550 000	RAAC SERIES 2006-SP2 TRUST - SP2 A3 - FRN 25/02/2036	USD	15 168	15 455	0.01
1 500 000	RALI SERIES 2005-QA8 TRUST FRN 25/07/2035	USD	201 670	198 246	0.09
210 000	RBS COMMERCIAL FUNDING INC 2013-GSP TRUST - A - FRN 13/01/2032	USD	220 566	213 887	0.10
1 116 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-BR1 - A2B - FRN 25/02/2037	USD	411 375	436 635	0.20
620 000	SLM STUDENT LOAN TRUST 2004-3 - A A6A - FRN 25/10/2064	USD	605 275	615 685	0.28
50 000	SLM STUDENT LOAN TRUST 2007-6 FRN 27/04/2043	USD	29 804	33 744	0.02
660 000	SLM STUDENT LOAN TRUST 2008-1 - A4 - FRN 25/01/2022	USD	544 471	545 123	0.24
50 000	SLM STUDENT LOAN TRUST 2008-2 FRN 25/01/2029	USD	43 303	49 326	0.02
50 000	SLM STUDENT LOAN TRUST 2008-3 FRN 25/04/2029	USD	44 279	49 476	0.02
50 000	SLM STUDENT LOAN TRUST 2008-4 FRN 25/04/2029	USD	45 148	51 337	0.02
250 000	SLM STUDENT LOAN TRUST 2008-5 - SURF B - FRN 25/07/2029	USD	253 855	258 500	0.12
50 000	SLM STUDENT LOAN TRUST 2008-6 FRN 25/07/2029	USD	47 762	51 556	0.02
50 000	SLM STUDENT LOAN TRUST 2008-7 FRN 25/07/2029	USD	48 018	51 453	0.02
50 000	SLM STUDENT LOAN TRUST 2008-8 FRN 25/10/2029	USD	50 092	52 975	0.02
250 000	SLM STUDENT LOAN TRUST 2008-9 - 1 A1 - FRN 25/10/2029	USD	260 850	264 478	0.12
1 100 000	SLM STUDENT LOAN TRUST 2009-3 - A - FRN 25/01/2045	USD	548 565	543 365	0.24
380 000	SLM STUDENT LOAN TRUST 2011-1 - A2B - FRN 25/10/2034	USD	396 269	389 323	0.17
620 000	SLM STUDENT LOAN TRUST 2012-1 - A3 - FRN 25/09/2028	USD	551 449	552 007	0.25
845 000	SOUNDVIEW HOME LOAN TRUST 2005-OPT4 - 2A3 - FRN 25/12/2035	USD	16 256	16 777	0.01

TCW Funds - MetWest Total Return Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
10 530 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST - A10 - FRN 25/08/2035	USD	228 870	241 325	0.11
1 500 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST FRN 25/11/2034	USD	144 297	155 729	0.07
140 000	VOYA CLO 2013-3 LTD - AA1R - FRN 18/01/2026	USD	140 000	140 155	0.06
11 310 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2004-AR13 TRUST FRN 25/11/2034	USD	544 108	579 507	0.26
4 200 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR11 TRUST - A1A - FRN 25/08/2045	USD	354 726	387 192	0.17
1 360 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR13 TRUST FRN 25/10/2045	USD	136 987	149 351	0.07
8 800 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A21 - FRN 25/01/2045	USD	499 683	540 026	0.24
400 000	WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2006-1 TRUST - 2 A4 - FRN 25/07/2036	USD	162 656	177 056	0.08
700 000	WELLS FARGO MORTGAGE BACKED SECURITIES 2005-AR10 TRUST FRN 25/06/2035	USD	90 016	90 827	0.04
6 700 000	WELLS FARGO MORTGAGE BACKED SECURITIES 2006-AR12 TRUST - 1A1 - FRN 25/09/2036	USD	508 486	539 809	0.24
250 000	7 WTC DEPOSITOR LLC TRUST - A - 4.0824% 13/03/2031	USD	22 999	22 559	0.01
Total Mortgages and Asset Backed securities			98 814 245	98 107 787	43.93
Supranationals, Governments and Local Public Authorities, Debt Instruments					
100 000	CITY OF NEW YORK NY 5.047% 01/10/2024	USD	112 902	108 686	0.05
250 000	CITY OF NEW YORK NY 5.968% 01/03/2036	USD	306 810	318 950	0.14
650 000 000	JAPAN 0% 04/06/2018	JPY	6 074 333	6 113 484	2.74
400 000	LOS ANGELES DEPARTMENT OF WATER 6.008% 01/07/2039	USD	521 724	508 676	0.23
350 000	NEW YORK CITY WATER & SEWER SYSTEM 5.952% 15/06/2042	USD	465 661	467 789	0.21
325 000	NEW YORK STATE DORMITORY AUTHORITY 5.289% 15/03/2033	USD	385 102	369 493	0.17
50 000	STATE OF CALIFORNIA 6.65% 01/03/2022	USD	59 444	55 734	0.02
825 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2048	USD	830 288	850 560	0.38
10 635 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2027	USD	10 192 901	10 192 152	4.56
7 125 000	UNITED STATES TREASURY NOTE/BOND 2.25% 31/03/2020	USD	7 119 794	7 122 725	3.19
1 385 000	UNITED STATES TREASURY NOTE/BOND 2.375% 31/01/2023	USD	1 378 892	1 373 422	0.62
19 615 000	UNITED STATES TREASURY NOTE/BOND 2.625% 28/02/2023	USD	19 586 069	19 677 061	8.81
1 330 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	1 316 603	1 330 858	0.60
15 785 000	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2048	USD	15 360 995	15 877 483	7.11
1 299 000	USA 0% 12/07/2018	USD	1 290 289	1 292 656	0.58
120 000	USA 0% 14/06/2018	USD	119 361	119 597	0.05
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			65 121 168	65 779 326	29.46
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			231 013 964	229 844 327	102.92
Total Investments			231 013 964	229 844 327	102.92

TCW Funds - MetWest Total Return Bond Fund

Classification of Investments

Economic classification	%	Geographical classification	%
Governments	55.61	United States of America	97.58
Financial Services	20.31	Japan	2.74
Banks	10.16	United Kingdom	0.82
Health Care Equipment & Services	1.97	Germany	0.49
Real Estate Investment Trusts	1.66	Australia	0.42
Electricity	1.56	Netherlands	0.28
Pharmaceuticals & Biotechnology	1.07	Canada	0.24
Fixed Line Telecommunications	1.02	Belgium	0.20
Oil Equipment, Services & Distribution	0.94	Israel	0.10
Food & Drug Retailers	0.91	Luxembourg	0.05
General Industrials	0.87		
Food Producers	0.80		102.92
Automobiles & Parts	0.71		
Alternative Energy	0.62		
Oil & Gas Producers	0.56		
Media	0.55		
Nonlife Insurance	0.41		
Industrial Transportation	0.39		
Gas, Water & Multiutilities	0.33		
Technology Hardware & Equipment	0.33		
Mobile Telecommunications	0.32		
Aerospace & Defense	0.27		
Electronic & Electrical Equipment	0.27		
Leisure Goods	0.27		
Travel, Leisure & Catering	0.23		
Construction & Materials	0.22		
Life Insurance	0.13		
Real Estate Investment & Services	0.13		
Chemicals	0.07		
Software & Computer Services	0.07		
Personal Goods	0.06		
Support Services	0.06		
Household Goods & Home Construction	0.04		
	102.92		

TCW Funds - TCW Total Return Bond Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Mortgages and Asset Backed securities					
300 000	CENTEX HOME EQUITY LOAN TRUST 2002-D FRN 25/11/2028	USD	18 011	18 261	0.78
19 500	COMM 2012-LC4 MORTGAGE TRUST 3.288% 10/12/2044	USD	18 946	19 589	0.83
850 000	CREDIT SUISSE FIRST BOSTON MORTGAGE SECURITIES CORP - AR20 2A4 - FRN 25/08/2033	USD	20 204	21 356	0.91
75 000	FANNIE MAE POOL - AD1594 - 5% 01/02/2040	USD	25 897	25 904	1.10
15 000	FANNIE MAE POOL - AS9749 - 4% 01/06/2047	USD	14 867	14 507	0.62
25 000	FANNIE MAE POOL 3% 01/01/2032	USD	21 813	21 899	0.93
25 000	FANNIE MAE POOL 3.5% 01/04/2048	USD	24 920	25 067	1.07
25 000	FANNIE MAE POOL 3.5% 01/11/2047	USD	24 366	24 522	1.04
35 000	FANNIE MAE POOL 3.5% 25/03/2042	USD	34 825	35 076	1.49
75 000	FANNIE MAE POOL 4% 01/04/2044	USD	51 110	50 520	2.14
25 000	FANNIE MAE POOL 4% 01/12/2047	USD	25 206	25 301	1.08
45 000	FANNIE MAE POOL 4.5% 01/04/2043	USD	47 011	47 126	2.01
610 000	FANNIE MAE REMICS - 47 PF - FRN 25/06/2038	USD	4 017	3 998	0.17
760 000	FANNIE MAE REMICS FRN 25/03/2036	USD	30 065	8 719	0.37
750 000	FANNIE MAE REMICS FRN 25/04/2037	USD	48 068	17 169	0.73
380 000	FANNIE MAE REMICS 5.5% 25/07/2034	USD	18 385	17 084	0.73
20 000	FREDDIE MAC GOLD POOL - G07849 - 3.5% 01/05/2044	USD	13 696	13 223	0.56
55 000	FREDDIE MAC GOLD POOL - G08706 - 3.5% 01/05/2046	USD	45 256	43 314	1.84
90 000	FREDDIE MAC GOLD POOL - G08726 - 3% 01/09/2046	USD	83 972	79 059	3.36
55 000	FREDDIE MAC GOLD POOL - G08732 - 3% 01/10/2046	USD	51 698	48 784	2.08
20 000	FREDDIE MAC GOLD POOL - G08733 - 3.5% 01/10/2046	USD	17 610	17 226	0.73
30 000	FREDDIE MAC GOLD POOL - G08742 - 3.5% 01/12/2046	USD	27 606	26 982	1.15
25 000	FREDDIE MAC GOLD POOL - G08762 - 4% 01/04/2047	USD	23 314	22 696	0.97
30 000	FREDDIE MAC GOLD POOL - G67703 - 3.5% 01/04/2047	USD	28 665	27 827	1.19
10 000	FREDDIE MAC GOLD POOL 3.5% 01/01/2048	USD	10 049	9 982	0.43
25 000	FREDDIE MAC GOLD POOL 3.5% 01/03/2048	USD	24 854	25 025	1.07
35 000	FREDDIE MAC GOLD POOL 3.5% 01/03/2048	USD	35 163	35 209	1.50
50 000	FREDDIE MAC GOLD POOL 3.5% 01/07/2043	USD	32 684	32 941	1.40
40 000	FREDDIE MAC GOLD POOL 4% 15/03/2043	USD	40 838	41 064	1.75
28 500	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES 2.355% 25/07/2022	USD	26 033	27 927	1.19
20 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES 3.31% 25/05/2023	USD	19 930	20 378	0.87
105 000	FREDDIE MAC REMICS 2.5% 15/11/2041	USD	49 505	49 225	2.10
65 000	GINNIE MAE II POOL - MA3736 - 3.5% 20/06/2046	USD	52 969	50 452	2.15
60 000	GINNIE MAE II POOL - MA4126 - 3% 20/11/2046	USD	54 719	53 256	2.26
15 000	GINNIE MAE II POOL 3.5% 20/03/2043	USD	15 077	15 146	0.65
10 000	GINNIE MAE II POOL 4% 20/03/2043	USD	10 258	10 281	0.44
15 000	GINNIE MAE II POOL 4% 20/11/2047	USD	15 440	15 132	0.64
15 000	GINNIE MAE II POOL 4.5% 20/04/2043	USD	15 560	15 576	0.66
25 000	GINNIE MAE II POOL 4.5% 20/07/2047	USD	21 154	21 150	0.90
35 000	GINNIE MAE II POOL 5% 20/05/2047	USD	25 581	25 106	1.07
10 000	GINNIE MAE II POOL 5% 20/07/2047	USD	8 734	8 571	0.37
135 000	GMAC MORTGAGE LOAN TRUST 2005-AR3 - AR3 - FRN 19/06/2035	USD	5 977	5 894	0.25

TCW Funds - TCW Total Return Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
190 000	GMACM MORTGAGE LOAN TRUST 2005-AR6 - 1A B - FRN 19/11/2035	USD	28 018	29 346	1.25
5 000	JGWPT XXX LLC 4.08% 15/07/2041	USD	3 752	3 813	0.16
50 000	LONG BEACH MORTGAGE LOAN TRUST 2006-WL1 - 2A4 - FRN 25/01/2046	USD	42 000	49 211	2.10
420 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2005-2AR - 11 3A6 - FRN 25/04/2035	USD	24 236	24 772	1.05
100 000	RAAC SERIES 2006-SP2 TRUST - SP2 A3 - FRN 25/02/2036	USD	2 758	2 810	0.12
205 000	RFMSI SERIES 2007-SA2 TRUST - 1A A - FRN 25/04/2037	USD	27 119	29 335	1.25
1 230 397	SEQUOIA MORTGAGE TRUST 2004-3 - 3A - FRN 20/05/2034	USD	19 365	21 724	0.93
20 000	SLM STUDENT LOAN TRUST 2011-1 - A2B - FRN 25/10/2034	USD	20 856	20 491	0.87
325 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SERIES 2005-17 - 5A1 - FRN 25/08/2035	USD	34 109	30 241	1.29
5 000	VNDO 2013-PENN MORTGAGE TRUST - A - 3.808% 13/12/2029	USD	5 274	5 082	0.22
320 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR13 TRUST - GPP B - FRN 25/10/2045	USD	31 487	33 343	1.42
150 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-HY1 TRUST - 2 A3 - FRN 25/02/2037	USD	28 648	31 002	1.32
1 434 000	WELLS FARGO MORTGAGE BACKED SECURITIES 2003-I TRUST - A1 - FRN 25/09/2033	USD	36 147	36 757	1.57
Total Mortgages and Asset Backed securities			1 487 822	1 435 451	61.13
Supranationals, Governments and Local Public Authorities, Debt Instruments					
2 200 000	JAPAN 0% 01/05/2018	JPY	20 120	20 689	0.88
5 000 000	JAPAN 0% 09/04/2018	JPY	44 895	47 016	2.00
90 000	UNITED STATES TREASURY BILL 0% 19/04/2018	USD	89 532	89 914	3.83
98 000	UNITED STATES TREASURY BILL 0% 26/04/2018	USD	97 610	97 896	4.17
85 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/11/2027	USD	84 344	81 461	3.47
45 000	UNITED STATES TREASURY NOTE/BOND 2.25% 31/03/2020	USD	44 968	44 986	1.92
45 000	UNITED STATES TREASURY NOTE/BOND 2.375% 31/01/2023	USD	44 800	44 624	1.90
50 000	UNITED STATES TREASURY NOTE/BOND 2.625% 28/02/2023	USD	49 911	50 158	2.14
30 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/02/2028	USD	29 669	30 019	1.28
210 000	UNITED STATES TREASURY NOTE/BOND 3% 15/02/2048	USD	204 033	211 230	9.00
326 000	USA 0% 05/07/2018	USD	323 839	324 543	13.81
27 000	USA 0% 12/07/2018	USD	26 824	26 868	1.14
25 000	USA 0% 14/06/2018	USD	24 862	24 916	1.06
25 000	USA 0% 19/07/2018	USD	24 829	24 869	1.06
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 110 236	1 119 189	47.66
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			2 598 058	2 554 640	108.79
Total Investments			2 598 058	2 554 640	108.79

TCW Funds - TCW Total Return Bond Fund

Classification of Investments

Economic classification	%
Governments	88.42
Financial Services	20.37
	108.79

Geographical classification	%
United States of America	105.91
Japan	2.88
	108.79

TCW Funds - MetWest Unconstrained Bond Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Bonds					
110 000	ABBOTT LABORATORIES 3.75% 30/11/2026	USD	109 182	109 401	0.01
2 000 000	ABBVIE INC 2.5% 14/05/2020	USD	1 991 660	1 975 128	0.21
100 000	ABBVIE INC 1.8% 14/05/2018	USD	100 540	99 930	0.01
65 000	ABBVIE INC 3.2% 14/05/2026	USD	64 752	61 940	0.01
200 000	ABBVIE INC 3.6% 14/05/2025	USD	197 702	197 411	0.02
30 000	ABBVIE INC 4.7% 14/05/2045	USD	28 980	31 021	0.00
1 850 000	ACTAVIS FUNDING SCS 3.8% 15/03/2025	USD	1 864 356	1 820 158	0.19
50 000	ACTAVIS FUNDING SCS 4.55% 15/03/2035	USD	50 247	49 092	0.01
250 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.95% 01/02/2022	USD	255 975	250 854	0.03
803 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 5% 01/10/2021	USD	870 042	836 325	0.09
120 000	AETNA INC 2.8% 15/06/2023	USD	119 825	115 155	0.01
500 000	AIR LEASE CORP 3% 15/09/2023	USD	480 390	479 932	0.05
1 000 000	AIR LEASE CORP 4.75% 01/03/2020	USD	1 041 280	1 028 571	0.11
1 000 000	ALABAMA POWER CAPITAL TRUST V FRN 01/10/2042	USD	967 500	996 528	0.11
650 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.45% 30/04/2025	USD	648 785	630 335	0.07
650 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.9% 15/06/2023	USD	664 138	659 402	0.07
585 000	ALEXANDRIA REAL ESTATE EQUITIES INC 4.3% 15/01/2026	USD	614 332	596 060	0.06
75 000	ALEXANDRIA REAL ESTATE EQUITIES INC 4.6% 01/04/2022	USD	79 565	78 129	0.01
1 000 000	ALIMENTATION COUCHE-TARD INC - 144A - 3.55% 26/07/2027	USD	1 016 520	963 016	0.10
750 000	ALLERGAN FUNDING SCS 4.75% 15/03/2045	USD	748 958	738 547	0.08
450 000	ALTICE US FINANCE I CORP - 144A - 5.375% 15/07/2023	USD	461 529	456 975	0.05
900 000	ALTICE US FINANCE I CORP - 144A - 5.5% 15/05/2026	USD	925 022	882 000	0.09
1 265 000	AMAZON.COM INC - 144A - 2.8% 22/08/2024	USD	1 261 724	1 229 212	0.13
305 000	AMC NETWORKS INC 4.75% 01/08/2025	USD	305 619	293 563	0.03
1 400 000	AMCOR FINANCE USA INC - 144A - 3.625% 28/04/2026	USD	1 406 507	1 346 841	0.14
300 000	AMERICA WEST AIRLINES 2000-1 PASS THROUGH TRUST 8.057% 02/07/2020	USD	65 754	62 318	0.01
1 720 000	AMERICA WEST AIRLINES 2001-1 PASS THROUGH TRUST - 1A1 - 7.1% 02/10/2022	USD	541 531	534 990	0.06
1 250 000	AMERICAN AIRLINES 2015-2 CLASS AA PASS THROUGH TRUST 3.6% 22/09/2029	USD	1 170 658	1 122 338	0.12
1 000 000	AMERICAN CAMPUS COMMUNITIES OPERATING PARTNERSHIP LP 3.35% 01/10/2020	USD	1 029 640	1 001 068	0.11
1 000 000	AMERICAN EXPRESS CO 1.55% 22/05/2018	USD	998 370	999 120	0.11
2 510 000	AMERICAN TOWER CORP 3.4% 15/02/2019	USD	2 547 801	2 523 107	0.27
930 000	AMERICAN TRANSMISSION SYSTEMS INC - 1 A3 144A - 5.25% 15/01/2022	USD	1 027 501	991 250	0.10
1 730 000	AMERICAN WATER CAPITAL CORP 2.95% 01/09/2027	USD	1 724 307	1 645 003	0.17
1 500 000	AMGEN INC 2.125% 01/05/2020	USD	1 484 370	1 474 517	0.16
100 000	AMGEN INC 4.563% 15/06/2048	USD	102 850	102 198	0.01
850 000	AMGEN INC 4.663% 15/06/2051	USD	910 969	878 884	0.09
500 000	AMGEN INC 5.7% 01/02/2019	USD	514 420	512 221	0.05
2 000 000	ANHEUSER-BUSCH INBEV FINANCE INC 3.65% 01/02/2026	USD	2 055 100	1 984 592	0.21
22 000	ANHEUSER-BUSCH INBEV FINANCE INC 4.9% 01/02/2046	USD	24 986	23 684	0.00

TCW Funds - MetWest Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
995 000	ANHEUSER-BUSCH INBEV WORLDWIDE INC 4% 13/04/2028	USD	987 199	1 008 362	0.11
1 000 000	ANHEUSER-BUSCH INBEV WORLDWIDE INC 5.375% 15/01/2020	USD	1 048 690	1 047 750	0.11
180 000	ANTERO RESOURCES CORP 5.125% 01/12/2022	USD	182 250	182 475	0.02
1 550 000	ANTHEM INC 2.25% 15/08/2019	USD	1 560 981	1 535 621	0.16
150 000	ANTHEM INC 2.5% 21/11/2020	USD	149 733	147 562	0.02
700 000	ANTHEM INC 3.5% 15/08/2024	USD	696 360	687 339	0.07
425 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 4.25% 15/09/2022	USD	430 935	425 000	0.04
300 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 4.625% 15/05/2023	USD	309 000	301 890	0.03
2 450 000	AT&T INC - 144A - 4.3% 15/02/2030	USD	2 447 892	2 434 521	0.26
590 000	AT&T INC - 144A - 5.15% 15/11/2046	USD	596 803	605 246	0.06
550 000	AT&T INC 3.4% 15/05/2025	USD	530 914	529 919	0.06
300 000	AT&T INC 4.35% 15/06/2045	USD	270 495	273 675	0.03
50 000	AT&T INC 4.75% 15/05/2046	USD	44 840	48 748	0.01
845 000	AT&T INC 4.8% 15/06/2044	USD	805 594	829 146	0.09
1 645 000	AT&T INC 5.25% 01/03/2037	USD	1 722 264	1 744 058	0.18
1 000 000	AXALTA COATING SYSTEMS LLC - 144A - 4.875% 15/08/2024	USD	1 015 356	1 008 750	0.11
300 000	BALL CORP 4.875% 15/03/2026	USD	300 000	301 530	0.03
1 079 000	BANK OF AMERICA CORP - 144A - FRN 20/12/2023	USD	1 100 030	1 059 036	0.11
2 442 000	BANK OF AMERICA CORP - 144A - FRN 20/12/2028	USD	2 414 019	2 342 046	0.25
1 415 000	BANK OF AMERICA CORP FRN 01/10/2025	USD	1 415 000	1 361 553	0.14
1 360 000	BANK OF AMERICA CORP FRN 21/07/2021	USD	1 360 376	1 337 946	0.14
850 000	BANK OF AMERICA CORP FRN 21/07/2028	USD	851 819	823 704	0.09
3 270 000	BANK OF AMERICA CORP FRN 23/01/2022	USD	3 270 000	3 225 314	0.34
1 635 000	BANK OF AMERICA CORP FRN 24/04/2028	USD	1 635 000	1 611 575	0.17
630 000	BANK OF AMERICA CORP 4% 01/04/2024	USD	650 079	644 283	0.07
1 980 000	BANK OF AMERICA CORP 5.65% 01/05/2018	USD	2 069 657	1 984 613	0.21
1 800 000	BANK OF AMERICA CORP 6.875% 25/04/2018	USD	1 904 540	1 804 776	0.19
1 000 000	BANK OF NEW YORK MELLON CORP FRN 16/05/2023	USD	1 002 090	974 295	0.10
710 000	BANK OF NEW YORK MELLON CORP 2.6% 07/02/2022	USD	708 481	694 590	0.07
100 000	BARNABAS HEALTH INC 4% 01/07/2028	USD	93 687	100 910	0.01
1 870 000	BAT CAPITAL CORP - 144A - 2.297% 14/08/2020	USD	1 870 000	1 834 487	0.19
750 000	BAT INTERNATIONAL FINANCE PLC - 144A - 1.85% 15/06/2018	USD	749 783	748 955	0.08
1 000 000	BAXALTA INC 2% 22/06/2018	USD	1 002 070	999 135	0.11
100 000	BAXALTA INC 3.6% 23/06/2022	USD	102 224	99 789	0.01
600 000	BAXALTA INC 4% 23/06/2025	USD	608 214	600 943	0.06
1 200 000	BAYER US FINANCE LLC - 144A - 2.375% 08/10/2019	USD	1 201 200	1 191 697	0.13
250 000	BAYLOR SCOTT & WHITE HOLDINGS 3.967% 15/11/2046	USD	236 590	250 460	0.03
1 350 000	BECTON DICKINSON AND CO FRN 29/12/2020	USD	1 350 000	1 351 611	0.14
1 050 000	BOSTON PROPERTIES LP 2.75% 01/10/2026	USD	973 148	957 608	0.10
795 000	BOSTON PROPERTIES LP 3.2% 15/01/2025	USD	793 068	769 244	0.08
1 250 000	BOSTON SCIENTIFIC CORP 6% 15/01/2020	USD	1 326 888	1 313 353	0.14
275 000	BRINK'S CO - 144A - 4.625% 15/10/2027	USD	275 000	255 750	0.03
585 000	BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD 2.375% 15/01/2020	USD	580 817	577 134	0.06

TCW Funds - MetWest Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 375 000	BROADCOM CORP / BROADCOM CAYMAN FINANCE LTD 3.5% 15/01/2028	USD	1 374 381	1 295 040	0.14
170 000	CABLE ONE INC - 144A - 5.75% 15/06/2022	USD	175 236	173 825	0.02
600 000	CAMDEN PROPERTY TRUST 3.5% 15/09/2024	USD	609 390	589 881	0.06
1 500 000	CAMPBELL SOUP CO 3.3% 15/03/2021	USD	1 499 235	1 510 151	0.16
1 185 000	CBS CORP - 144A - 3.7% 01/06/2028	USD	1 164 855	1 134 069	0.12
800 000	CC HOLDINGS GS V LLC / CROWN CASTLE GS III CORP 3.849% 15/04/2023	USD	820 278	806 189	0.08
1 140 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5% 01/02/2028	USD	1 116 058	1 075 875	0.11
1 200 000	CELGENE CORP 3.45% 15/11/2027	USD	1 198 176	1 139 819	0.12
300 000	CELGENE CORP 3.55% 15/08/2022	USD	306 408	299 522	0.03
500 000	CELGENE CORP 3.875% 15/08/2025	USD	509 435	496 144	0.05
50 000	CELGENE CORP 5% 15/08/2045	USD	49 914	52 460	0.01
910 000	CENTENE CORP 4.75% 15/01/2025	USD	915 622	889 525	0.09
600 000	CENTENE CORP 5.625% 15/02/2021	USD	615 750	618 000	0.07
240 000	CENTENNIAL RESOURCE PRODUCTION LLC - 144A - 5.375% 15/01/2026	USD	240 000	236 100	0.02
484 000	CENTRAL GARDEN & PET CO 5.125% 01/02/2028	USD	481 275	459 824	0.05
500 000	CENTRAL GARDEN & PET CO 6.125% 15/11/2023	USD	533 082	524 375	0.06
351 000	CHANGE HEALTHCARE HOLDINGS LLC / CHANGE HEALTHCARE FINANCE INC - 144A - 5.75% 01/03/2025	USD	355 212	348 692	0.04
625 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 3.579% 23/07/2020	USD	641 725	627 092	0.07
200 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.2% 15/03/2028	USD	197 438	191 773	0.02
50 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 6.484% 23/10/2045	USD	49 987	55 308	0.01
138 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC 5.125% 30/06/2027	USD	138 000	137 483	0.01
505 000	CHS/COMMUNITY HEALTH SYSTEMS INC 6.25% 31/03/2023	USD	463 988	467 756	0.05
995 000	CIGNA CORP 3.05% 15/10/2027	USD	993 090	909 977	0.10
750 000	CIGNA CORP 3.25% 15/04/2025	USD	763 980	717 404	0.08
3 000 000	CITIGROUP INC FRN 24/01/2023	USD	3 000 000	2 966 427	0.31
1 585 000	CITIGROUP INC FRN 24/07/2028	USD	1 585 000	1 545 666	0.16
1 600 000	CITIGROUP INC 1.7% 27/04/2018	USD	1 597 744	1 599 147	0.17
750 000	CITIGROUP INC 1.75% 01/05/2018	USD	750 285	749 514	0.08
750 000	CITIGROUP INC 2.05% 07/06/2019	USD	749 993	743 315	0.08
900 000	CITIGROUP INC 2.05% 07/12/2018	USD	901 341	896 345	0.09
1 000 000	CITIGROUP INC 2.5% 26/09/2018	USD	1 009 550	999 824	0.11
1 000 000	CITIGROUP INC 2.55% 08/04/2019	USD	1 009 790	997 655	0.11
2 000 000	CITIGROUP INC 6.125% 15/05/2018	USD	2 084 540	2 007 751	0.21
1 250 000	CITIGROUP INC 8.5% 22/05/2019	USD	1 380 400	1 329 274	0.14
596 000	CLEAN HARBORS INC 5.125% 01/06/2021	USD	608 457	604 940	0.06
100 000	CLECO POWER LLC 6% 01/12/2040	USD	111 145	118 639	0.01
1 825 000	CONAGRA BRANDS INC FRN 09/10/2020	USD	1 825 000	1 826 987	0.19
815 000	CONNECTICUT LIGHT & POWER CO 3.2% 15/03/2027	USD	812 229	798 140	0.08
1 000 000	CONSTELLATION BRANDS INC 3.875% 15/11/2019	USD	1 022 900	1 013 881	0.11
1 850 000	CONSUMERS ENERGY CO 5.65% 15/09/2018	USD	1 921 077	1 874 973	0.20

TCW Funds - MetWest Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
300 000	CONTINENTAL AIRLINES 1999-2 CLASS C-2 PASS THROUGH TRUST 6.236% 15/03/2020	USD	46 500	44 858	0.00
1 500 000	CONTINENTAL AIRLINES 2007-1 CLASS A PASS THROUGH TRUST 5.983% 19/04/2022	USD	1 188 956	1 155 751	0.12
700 000	COX COMMUNICATIONS INC - 144A - 3.15% 15/08/2024	USD	699 034	672 277	0.07
575 000	CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP V 4.25% 30/09/2026	USD	569 244	533 313	0.06
750 000	CROWN CASTLE INTERNATIONAL CORP 3.2% 01/09/2024	USD	751 613	718 316	0.08
425 000	CROWNROCK LP / CROWNROCK FINANCE INC - 144A - 5.625% 15/10/2025	USD	425 500	420 219	0.04
1 100 000	CSC HOLDINGS LLC - 144A - 5.375% 01/02/2028	USD	1 100 000	1 041 799	0.11
530 000	CUMBERLAND FARMS INC - 144A - 6.75% 01/05/2025	USD	552 950	553 188	0.06
2 365 000	CVS HEALTH CORP 2.25% 05/12/2018	USD	2 370 486	2 355 154	0.25
2 500 000	CVS HEALTH CORP 5.05% 25/03/2048	USD	2 485 750	2 639 760	0.28
428 000	DAVITA INC 5.125% 15/07/2024	USD	430 429	418 638	0.04
1 000 000	DELL INTERNATIONAL LLC / EMC CORP - 144A - 3.48% 01/06/2019	USD	1 010 420	1 004 807	0.11
137 000	DIAMOND BACK ENERGY 4.75% 01/11/2024	USD	137 950	136 144	0.01
2 250 000	DISCOVER BANK 2.6% 13/11/2018	USD	2 268 682	2 246 857	0.24
75 000	DOMINION ENERGY INC FRN 01/10/2054	USD	75 000	79 425	0.01
500 000	DOMINION ENERGY INC 1.875% 15/01/2019	USD	499 655	496 478	0.05
1 500 000	DUKE ENERGY PROGRESS LLC 3.25% 15/08/2025	USD	1 538 460	1 494 228	0.16
1 000 000	DUKE ENERGY PROGRESS LLC 4.2% 15/08/2045	USD	1 023 850	1 048 778	0.11
1 000 000	DUKE REALTY LP 3.875% 15/02/2021	USD	1 046 530	1 018 515	0.11
113 000	DUQUESNE LIGHT HOLDINGS INC - GC5 A2 144A - 6.4% 15/09/2020	USD	127 257	121 068	0.01
1 135 000	EDUCATION REALTY OPERATING PARTNERSHIP LP 4.6% 01/12/2024	USD	1 174 063	1 152 707	0.12
1 100 000	ENBRIDGE ENERGY PARTNERS LP 5.5% 15/09/2040	USD	1 199 594	1 154 297	0.12
430 000	ENDEAVOR ENERGY RESOURCES LP / EER FINANCE INC - 144A - 5.75% 30/01/2028	USD	430 000	430 000	0.05
350 000	ENERGY TRANSFER EQUITY LP 4.25% 15/03/2023	USD	350 000	340 375	0.04
250 000	ENERGY TRANSFER PARTNERS LP / REGENCY ENERGY FINANCE CORP 5% 01/10/2022	USD	268 213	261 094	0.03
100 000	ENERGY TRANSFER PARTNERS LP 3.6% 01/02/2023	USD	96 656	97 585	0.01
270 000	ENSCO PLC 7.75% 01/02/2026	USD	270 000	248 400	0.03
50 000	ENTERGY CORP 4% 15/07/2022	USD	49 930	50 927	0.01
3 300 000	ENTERGY TEXAS INC 7.125% 01/02/2019	USD	3 459 243	3 415 764	0.36
1 140 000	EQT CORP 3.9% 01/10/2027	USD	1 139 065	1 092 715	0.12
100 000	FARMERS EXCHANGE CAPITAL 7.05% 15/07/2028	USD	124 150	120 453	0.01
1 250 000	FARMERS INSURANCE EXCHANGE 8.625% 01/05/2024	USD	1 596 285	1 545 186	0.16
247 000	FIRST DATA CORP - 144A - 5% 15/01/2024	USD	250 058	247 926	0.03
281 000	FIRST QUALITY FINANCE CO INC - 144A - 4.625% 15/05/2021	USD	284 728	281 000	0.03
716 000	FIRST QUALITY FINANCE CO INC - 144A - 5% 01/07/2025	USD	700 298	687 360	0.07
100 000	FIRSTENERGY TRANSMISSION LLC - 144A - 4.35% 15/01/2025	USD	100 802	102 912	0.01
825 000	FLORIDA GAS TRANSMISSION CO LLC - 144A - 7.9% 15/05/2019	USD	925 904	870 234	0.09
500 000	FLORIDA POWER & LIGHT CO 5.85% 01/05/2037	USD	631 200	630 130	0.07
500 000	FORD MOTOR CREDIT CO LLC 1.897% 12/08/2019	USD	498 160	492 450	0.05
750 000	FORD MOTOR CREDIT CO LLC 2.943% 08/01/2019	USD	758 220	750 019	0.08

TCW Funds - MetWest Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
770 000	FORD MOTOR CREDIT CO LLC 8.125% 15/01/2020	USD	845 175	833 875	0.09
500 000	FRESENIUS MEDICAL CARE US FINANCE II INC - 144A - 5.625% 31/07/2019	USD	532 730	516 145	0.05
2 150 000	FRESENIUS MEDICAL CARE US FINANCE II INC - 144A - 6.5% 15/09/2018	USD	2 250 385	2 182 514	0.23
1 260 000	FRESENIUS US FINANCE II INC - 144A - 4.25% 01/02/2021	USD	1 321 690	1 283 808	0.14
1 000 000	GE CAPITAL INTERNATIONAL FUNDING CO UNLIMITED CO 4.418% 15/11/2035	USD	1 093 710	979 324	0.10
1 250 000	GENERAL MOTORS FINANCIAL CO INC 2.4% 09/05/2019	USD	1 255 750	1 244 036	0.13
1 000 000	GENERAL MOTORS FINANCIAL CO INC 3.1% 15/01/2019	USD	1 013 700	1 000 793	0.11
260 000	GENERAL MOTORS FINANCIAL CO INC 3.25% 15/05/2018	USD	263 627	260 107	0.03
500 000	GFL ENVIRONMENTAL INC - 144A - 5.375% 01/03/2023	USD	500 375	492 500	0.05
500 000	GILEAD SCIENCES INC 3.5% 01/02/2025	USD	504 965	499 113	0.05
350 000	GILEAD SCIENCES INC 3.65% 01/03/2026	USD	357 890	352 292	0.04
100 000	GLP CAPITAL LP / GLP FINANCING II INC 5.375% 15/04/2026	USD	104 157	101 750	0.01
980 000	GOLDMAN SACHS GROUP INC FRN 05/06/2028	USD	987 030	954 440	0.10
1 000 000	GOLDMAN SACHS GROUP INC FRN 15/11/2018	USD	1 008 420	1 004 252	0.11
1 400 000	GOLDMAN SACHS GROUP INC FRN 23/04/2029	USD	1 400 000	1 374 087	0.14
1 135 000	GOLDMAN SACHS GROUP INC FRN 29/09/2025	USD	1 135 000	1 093 501	0.12
2 000 000	GOLDMAN SACHS GROUP INC 2.55% 23/10/2019	USD	2 004 120	1 990 075	0.21
1 000 000	GOLDMAN SACHS GROUP INC 3.5% 23/01/2025	USD	1 001 560	981 859	0.10
295 000	GOLDMAN SACHS GROUP INC 3.85% 08/07/2024	USD	308 697	296 465	0.03
2 500 000	GOLDMAN SACHS GROUP INC 6.15% 01/04/2018	USD	2 615 495	2 500 000	0.26
1 250 000	GOLDMAN SACHS GROUP INC 7.5% 15/02/2019	USD	1 355 600	1 300 568	0.14
82 000	GOODYEAR TIRE & RUBBER CO 4.875% 15/03/2027	USD	82 000	79 087	0.01
130 000	GRAPHIC PACKAGING INTERNATIONAL LLC 4.875% 15/11/2022	USD	135 563	133 088	0.01
45 000	GULFPORT ENERGY CORP 6.375% 15/05/2025	USD	45 342	43 256	0.00
100 000	HBOS PLC 6.75% 21/05/2018	USD	108 064	100 516	0.01
885 000	HCA INC 4.75% 01/05/2023	USD	925 161	896 063	0.09
800 000	HCA INC 5% 15/03/2024	USD	832 328	810 000	0.09
120 000	HCA INC 6.5% 15/02/2020	USD	129 701	126 000	0.01
600 000	HCP INC 2.625% 01/02/2020	USD	604 338	594 381	0.06
2 100 000	HCP INC 3.75% 01/02/2019	USD	2 128 813	2 115 927	0.22
1 555 000	HCP INC 3.875% 15/08/2024	USD	1 593 305	1 543 509	0.16
1 180 000	HEALTHCARE REALTY TRUST INC 3.75% 15/04/2023	USD	1 200 092	1 183 453	0.12
305 000	HEALTHCARE TRUST OF AMERICA HOLDINGS LP 3.75% 01/07/2027	USD	305 183	295 279	0.03
270 000	HIGH RIDGE BRANDS CO - 144A - 8.875% 15/03/2025	USD	270 000	240 300	0.03
150 000	HIGHWOODS REALTY LP 7.5% 15/04/2018	USD	162 852	150 224	0.02
78 000	HILL-ROM HOLDINGS INC - 144A - 5.75% 01/09/2023	USD	80 760	81 023	0.01
605 000	HOLOGIC INC - 144A - 4.375% 15/10/2025	USD	607 850	584 581	0.06
225 000	HOLOGIC INC - 144A - 4.625% 01/02/2028	USD	225 000	215 719	0.02
1 800 000	HUMANA INC 2.9% 15/12/2022	USD	1 796 940	1 761 148	0.19
470 000	IHS MARKIT LTD - 144A - 4% 01/03/2026	USD	470 000	453 550	0.05
1 000 000	INDIANA MICHIGAN POWER CO 3.2% 15/03/2023	USD	1 027 220	984 718	0.10
1 200 000	INDIANA MICHIGAN POWER CO 7% 15/03/2019	USD	1 255 020	1 245 402	0.13
202 000	INTELSAT JACKSON HOLDINGS SA - 144A - 9.75% 15/07/2025	USD	198 750	189 123	0.02

TCW Funds - MetWest Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 113 000	INTELSAT JACKSON HOLDINGS SA 5.5% 01/08/2023	USD	892 625	898 748	0.09
600 000	INTERNATIONAL LEASE FINANCE CORP - 144A - 7.125% 01/09/2018	USD	650 410	609 150	0.06
1 000 000	INTERNATIONAL LEASE FINANCE CORP 6.25% 15/05/2019	USD	1 049 100	1 034 603	0.11
450 000	ITRON INC - 144A - 5% 15/01/2026	USD	452 250	444 510	0.05
75 000	JERSEY CENTRAL POWER & LIGHT CO - 144A - 4.7% 01/04/2024	USD	80 045	79 724	0.01
1 500 000	JPMORGAN CHASE & CO FRN 01/02/2028	USD	1 561 935	1 489 707	0.16
2 665 000	JPMORGAN CHASE & CO FRN 01/05/2028	USD	2 668 693	2 609 359	0.28
675 000	JPMORGAN CHASE & CO 2.95% 01/10/2026	USD	640 602	635 007	0.07
2 125 000	JPMORGAN CHASE & CO 3.9% 15/07/2025	USD	2 222 015	2 147 224	0.23
4 675 000	JPMORGAN CHASE BANK NA FRN 01/02/2021	USD	4 675 000	4 654 074	0.49
3 950 000	JPMORGAN CHASE BANK NA FRN 13/02/2020	USD	3 950 000	3 950 595	0.42
1 265 000	KAISER FOUNDATION HOSPITALS 3.15% 01/05/2027	USD	1 260 383	1 225 824	0.13
150 000	KANSAS CITY POWER & LIGHT CO 3.15% 15/03/2023	USD	154 334	148 281	0.02
50 000	KANSAS CITY POWER & LIGHT CO 3.65% 15/08/2025	USD	49 822	49 762	0.01
50 000	KFC HOLDING CO/PIZZA HUT HOLDINGS LLC/TACO BELL OF AMERICA LLC - 144A - 5% 01/06/2024	USD	51 703	49 813	0.01
50 000	KFC HOLDING CO/PIZZA HUT HOLDINGS LLC/TACO BELL OF AMERICA LLC - 144A - 5.25% 01/06/2026	USD	50 605	49 940	0.01
100 000	KINDER MORGAN ENERGY PARTNERS LP 4.25% 01/09/2024	USD	101 321	100 667	0.01
500 000	KINDER MORGAN INC/DE - 144A - 5.625% 15/11/2023	USD	555 085	535 587	0.06
1 000 000	KINDER MORGAN INC/DE 5.3% 01/12/2034	USD	1 046 335	1 028 546	0.11
500 000	KINDER MORGAN INC/DE 5.55% 01/06/2045	USD	548 610	526 846	0.06
1 000 000	KRAFT HEINZ FOODS CO FRN 09/08/2019	USD	1 000 000	1 001 831	0.11
1 000 000	KRAFT HEINZ FOODS CO 2% 02/07/2018	USD	1 000 120	999 063	0.11
500 000	KRAFT HEINZ FOODS CO 3.95% 15/07/2025	USD	497 795	498 584	0.05
565 000	KRAFT HEINZ FOODS CO 4.375% 01/06/2046	USD	538 110	517 579	0.05
40 000	KRAFT HEINZ FOODS CO 5.2% 15/07/2045	USD	39 842	40 886	0.00
525 000	LEVEL 3 FINANCING INC 5.125% 01/05/2023	USD	536 719	516 469	0.05
102 000	LEVEL 3 FINANCING INC 5.375% 15/01/2024	USD	100 400	99 644	0.01
100 000	LEVEL 3 FINANCING INC 5.625% 01/02/2023	USD	103 000	100 345	0.01
2 500 000	LG&E & KU ENERGY LLC 3.75% 15/11/2020	USD	2 588 400	2 533 872	0.27
1 000 000	LLOYDS BANK PLC 5.8% 13/01/2020	USD	1 058 760	1 048 034	0.11
1 195 000	LLOYDS BANKING GROUP PLC FRN 07/11/2023	USD	1 195 000	1 154 341	0.12
2 750 000	LOCKHEED MARTIN CORP 1.85% 23/11/2018	USD	2 747 112	2 740 245	0.29
450 000	L3 TECHNOLOGIES INC 4.75% 15/07/2020	USD	481 977	465 859	0.05
854 000	L3 TECHNOLOGIES INC 4.95% 15/02/2021	USD	924 139	891 328	0.09
2 000 000	MACQUARIE BANK LTD - 144A - 2.6% 24/06/2019	USD	1 999 720	1 991 974	0.21
600 000	MATTHEWS INTERNATIONAL CORP - 144A - 5.25% 01/12/2025	USD	600 000	590 250	0.06
100 000	METLIFE INC 6.4% 15/12/2036	USD	106 750	110 125	0.01
1 360 000	METROPOLITAN EDISON CO - 144A - 4% 15/04/2025	USD	1 391 223	1 379 337	0.15
540 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 4.5% 15/01/2028	USD	529 875	509 112	0.05
360 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 5.625% 01/05/2024	USD	386 663	372 600	0.04
665 000	MIDAMERICAN ENERGY CO 3.1% 01/05/2027	USD	664 787	646 817	0.07

TCW Funds - MetWest Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 000 000	MIDAMERICAN ENERGY CO 4.25% 01/05/2046	USD	1 097 850	1 057 013	0.11
76 000	MOLINA HEALTHCARE INC 5.375% 15/11/2022	USD	79 498	75 430	0.01
2 500 000	MONDELEZ INTERNATIONAL HOLDINGS NETHERLANDS BV - 144A - 1.625% 28/10/2019	USD	2 468 200	2 448 378	0.26
1 150 000	MONSANTO CO 1.85% 15/11/2018	USD	1 148 199	1 143 983	0.12
600 000	MOODY'S CORP FRN 04/09/2018	USD	600 000	600 508	0.06
2 675 000	MORGAN STANLEY FRN 14/02/2020	USD	2 683 637	2 683 457	0.28
210 000	MORGAN STANLEY FRN 22/07/2022	USD	210 636	210 895	0.02
1 000 000	MORGAN STANLEY 3.625% 20/01/2027	USD	989 990	979 907	0.10
125 000	MORGAN STANLEY 3.875% 29/04/2024	USD	127 501	126 190	0.01
50 000	MORGAN STANLEY 5.5% 24/07/2020	USD	55 478	52 549	0.01
4 500 000	MORGAN STANLEY 5.625% 23/09/2019	USD	4 728 075	4 674 814	0.48
2 650 000	MORGAN STANLEY 6.625% 01/04/2018	USD	2 795 106	2 650 000	0.28
2 900 000	MORGAN STANLEY 7.3% 13/05/2019	USD	3 165 714	3 039 582	0.32
940 000	MULTI-COLOR CORP - 144A - 4.875% 01/11/2025	USD	923 175	881 250	0.09
775 000	NATIONWIDE MUTUAL INSURANCE CO - VF1 ETF1 - FRN 15/12/2024	USD	776 675	766 281	0.08
1 000 000	NEW YORK CITY TRANSITIONAL FINANCE AUTHORITY FUTURE TAX SECURED REVENUE 5.267% 01/05/2027	USD	1 163 330	1 145 090	0.12
915 000	NEWELL BRANDS INC 2.15% 15/10/2018	USD	908 842	911 836	0.10
125 000	NEWFIELD EXPLORATION CO 5.375% 01/01/2026	USD	131 250	130 000	0.01
330 000	NEWFIELD EXPLORATION CO 5.625% 01/07/2024	USD	346 700	348 975	0.04
130 000	NEXTERA ENERGY CAPITAL HOLDINGS INC 1.649% 01/09/2018	USD	130 325	129 512	0.01
960 000	NEXTERA ENERGY OPERATING PARTNERS LP - 144A - 4.5% 15/09/2027	USD	959 800	912 000	0.10
460 000	NGPL PIPECO LLC - 144A - 4.375% 15/08/2022	USD	462 125	458 850	0.05
1 175 000	NORTHROP GRUMMAN CORP 3.25% 15/01/2028	USD	1 174 377	1 123 897	0.12
450 000	OI EUROPEAN GROUP BV - 144A - 4% 15/03/2023	USD	451 125	429 750	0.05
1 750 000	ONE GAS INC 2.07% 01/02/2019	USD	1 755 757	1 736 980	0.18
240 000	PARSLEY ENERGY LLC / PARSLEY FINANCE CORP - 144A - 5.25% 15/08/2025	USD	241 500	239 100	0.03
390 000	PARSLEY ENERGY LLC / PARSLEY FINANCE CORP - 144A - 5.375% 15/01/2025	USD	394 988	390 975	0.04
135 000	PARSLEY ENERGY LLC / PARSLEY FINANCE CORP - 144A - 5.625% 15/10/2027	USD	135 000	134 663	0.01
830 000	PENNSYLVANIA ECONOMIC DEVELOPMENT FINANCING AUTHORITY 3.201% 15/11/2027	USD	830 000	805 789	0.08
500 000	PENNSYLVANIA ELECTRIC CO - 144A - 3.25% 15/03/2028	USD	499 290	471 576	0.05
250 000	PENNSYLVANIA ELECTRIC CO 6.625% 01/04/2019	USD	271 355	257 468	0.03
600 000	PENSKE AUTOMOTIVE GROUP INC 3.75% 15/08/2020	USD	600 000	600 750	0.06
750 000	PERNOD RICARD SA - 144A - 4.25% 15/07/2022	USD	803 243	773 794	0.08
400 000	PERNOD RICARD SA - 144A - 4.45% 15/01/2022	USD	424 972	416 088	0.04
30 000	PFIZER INC 4.4% 15/05/2044	USD	32 618	32 341	0.00
175 000	PIEDMONT OPERATING PARTNERSHIP LP 3.4% 01/06/2023	USD	164 532	171 072	0.02
500 000	PILGRIM'S PRIDE CORP - 144A - 5.875% 30/09/2027	USD	493 125	472 400	0.05
595 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 3.85% 15/10/2023	USD	591 382	584 510	0.06
10 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 4.5% 15/12/2026	USD	10 223	9 967	0.00

TCW Funds - MetWest Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
800 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 4.65% 15/10/2025	USD	825 881	805 500	0.08
250 000	PNC BANK NA 1.7% 07/12/2018	USD	249 795	248 359	0.03
1 500 000	PNC BANK NA 3.8% 25/07/2023	USD	1 564 650	1 520 183	0.16
319 000	POST HOLDINGS INC - 144A - 5.625% 15/01/2028	USD	319 000	305 841	0.03
535 000	POST HOLDINGS INC - 144A - 5.75% 01/03/2027	USD	561 050	533 663	0.06
900 000	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 2.746% 01/10/2026	USD	864 892	850 596	0.09
500 000	PUBLIC SERVICE ELECTRIC & GAS CO 9.25% 01/06/2021	USD	632 085	584 748	0.06
1 000 000	PUBLIC STORAGE 3.094% 15/09/2027	USD	1 000 000	961 597	0.10
100 000	PUGET ENERGY INC 6% 01/09/2021	USD	112 734	108 563	0.01
200 000	QUINTILES IMS INC - 144A - 5% 15/10/2026	USD	203 000	199 760	0.02
550 000	QWEST CORP 6.75% 01/12/2021	USD	607 750	591 594	0.06
900 000	RAYMOND JAMES FINANCIAL INC 4.95% 15/07/2046	USD	959 739	975 468	0.10
1 160 000	REPUBLIC SERVICES INC 3.8% 15/05/2018	USD	1 188 683	1 161 523	0.12
467 000	REYNOLDS GROUP ISSUER INC / REYNOLDS GROUP ISSUER LLC / REYNOLDS GROUP ISSUER LU 5.75% 15/10/2020	USD	466 615	458 230	0.05
325 000	RITE AID CORP - 144A - 6.125% 01/04/2023	USD	327 844	328 656	0.03
425 000	RIVERS PITTSBURGH BORROWER LP/RIVERS PITTSBURGH FINANCE CORP - 144A - 6.125% 15/08/2021	USD	423 875	411 188	0.04
1 100 000	ROCHESTER GAS & ELECTRIC CORP - 144A - 3.1% 01/06/2027	USD	1 097 833	1 059 539	0.11
635 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 5.625% 15/04/2020	USD	669 900	660 406	0.07
657 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 6% 15/01/2019	USD	672 300	669 319	0.07
139 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 6.85% 15/07/2018	USD	142 301	140 585	0.01
2 900 000	ROGERS COMMUNICATIONS INC 6.8% 15/08/2018	USD	2 997 352	2 951 982	0.31
1 725 000	RUBY PIPELINE LLC - A2 A2 144A - 6% 01/04/2022	USD	1 732 924	1 704 288	0.18
400 000	SABINE PASS LIQUEFACTION LLC 5.625% 01/03/2025	USD	436 000	430 375	0.05
1 360 000	SANTANDER UK GROUP HOLDINGS PLC FRN 05/01/2024	USD	1 360 000	1 334 907	0.14
50 000	SANTANDER UK GROUP HOLDINGS PLC 2.875% 16/10/2020	USD	49 922	49 553	0.01
1 000 000	SANTANDER UK PLC 2.5% 14/03/2019	USD	1 010 620	997 018	0.11
1 055 000	SBA COMMUNICATIONS CORP - 144A - 4% 01/10/2022	USD	1 056 260	1 015 438	0.11
1 250 000	SCRIPPS NETWORKS INTERACTIVE INC 2.75% 15/11/2019	USD	1 247 700	1 240 867	0.13
235 000	SEALED AIR CORP - 144A - 5.5% 15/09/2025	USD	257 325	243 813	0.03
250 000	SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 1.9% 23/09/2019	USD	247 286	245 962	0.03
500 000	SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 2.4% 23/09/2021	USD	487 023	483 159	0.05
663 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/08/2022	USD	669 473	639 298	0.07
1 165 000	SL GREEN OPERATING PARTNERSHIP LP 3.25% 15/10/2022	USD	1 163 753	1 136 685	0.12
185 000	SL GREEN REALTY CORP 5% 15/08/2018	USD	196 930	185 810	0.02
550 000	SOFTBANK GROUP CORP - 144A - 4.5% 15/04/2020	USD	568 563	562 953	0.06
100 000	SOUTHERN CO GAS CAPITAL CORP 3.25% 15/06/2026	USD	103 342	96 399	0.01
220 000	SOUTHWESTERN ELECTRIC POWER CO - K - 2.75% 01/10/2026	USD	213 239	204 366	0.02
500 000	SOUTHWESTERN ELECTRIC POWER CO 6.45% 15/01/2019	USD	535 600	513 894	0.05
700 000	SPECTRA ENERGY PARTNERS LP 4.6% 15/06/2021	USD	741 615	722 765	0.08
900 000	SPIRE INC 3.543% 27/02/2024	USD	900 000	889 542	0.09
703 000	SPRINT COMMUNICATIONS INC - 36 FS 144A - 9% 15/11/2018	USD	762 673	728 923	0.08
425 000	SPRINT CORP 7.625% 01/03/2026	USD	425 000	417 031	0.04

TCW Funds - MetWest Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
2 210 000	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SPRINT SPECTRUM CO III LLC - 144A - 3.36% 20/09/2021	USD	1 947 044	1 921 664	0.20
2 000 000	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SPRINT SPECTRUM CO III LLC - 144A - 5.152% 20/03/2028	USD	2 000 000	2 015 600	0.21
2 000 000	STRYKER CORP 2% 08/03/2019	USD	1 992 360	1 991 190	0.21
473 000	SUGARHOUSE HSP GAMING PROP MEZZ LP / SUGARHOUSE HSP GAMING FINANCE CORP - 144A - 5.875% 15/05/2025	USD	469 544	451 715	0.05
1 127 000	SUNOCO LOGISTICS PARTNERS OPERATIONS LP 5.4% 01/10/2047	USD	1 124 814	1 073 038	0.11
225 000	SURGERY CENTER HOLDINGS INC - 144A - 6.75% 01/07/2025	USD	203 625	219 375	0.02
925 000	TC PIPELINES LP 3.9% 25/05/2027	USD	925 000	887 484	0.09
50 000	TC PIPELINES LP 4.375% 13/03/2025	USD	49 788	50 508	0.01
680 000	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA - 144A - 4.375% 15/09/2054	USD	681 020	677 575	0.07
586 000	TENET HEALTHCARE CORP - 144A - 4.625% 15/07/2024	USD	574 463	565 490	0.06
200 000	TENET HEALTHCARE CORP 4.375% 01/10/2021	USD	201 000	198 000	0.02
157 000	TENET HEALTHCARE CORP 4.5% 01/04/2021	USD	159 511	156 215	0.02
400 000	TENNANT CO 5.625% 01/05/2025	USD	417 500	408 000	0.04
500 000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 1.7% 19/07/2019	USD	486 305	483 750	0.05
632 000	TEXAS EASTERN TRANSMISSION LP - 144A - 2.8% 15/10/2022	USD	621 243	607 970	0.06
2 500 000	THERMO FISHER SCIENTIFIC INC 2.4% 01/02/2019	USD	2 500 100	2 491 927	0.26
200 000	TIME WARNER CABLE LLC 5.875% 15/11/2040	USD	212 090	209 071	0.02
1 000 000	TIME WARNER CABLE LLC 6.75% 01/07/2018	USD	1 027 300	1 009 486	0.11
450 000	TITAN ACQUISITION LTD / TITAN CO-BORROWER LLC - 144A - 7.75% 15/04/2026	USD	450 000	448 583	0.05
85 000	T-MOBILE USA INC 4% 15/04/2022	USD	85 000	84 894	0.01
372 000	T-MOBILE USA INC 4.5% 01/02/2026	USD	372 000	356 655	0.04
557 000	T-MOBILE USA INC 4.75% 01/02/2028	USD	557 000	536 140	0.06
950 000	T-MOBILE USA INC 6.625% 01/04/2023	USD	1 000 113	983 820	0.10
350 000	T-MOBILE USA INC 6.836% 28/04/2023	USD	374 938	363 125	0.04
545 000	TRANSDIGM INCE 14/05/22 - 144A - 7.875% 01/10/2022	USD	559 646	549 088	0.06
500 000	TRANSMONTAIGNE PARTNERS LP / TLP FINANCE CORP 6.125% 15/02/2026	USD	500 000	503 750	0.05
258 000	TRANSOCEAN PROTEUS LTD - 144A - 6.25% 01/12/2024	USD	238 787	237 134	0.02
2 575 000	TUCSON ELECTRIC POWER CO 5.15% 15/11/2021	USD	2 793 720	2 720 293	0.29
1 000 000	TYSON FOODS INC FRN 21/08/2020	USD	1 000 000	1 000 477	0.11
2 000 000	UBS AG/LONDON - 144A - FRN 28/05/2019	USD	2 000 000	2 000 470	0.21
500 000	UBS AG/STAMFORD CT 2.375% 14/08/2019	USD	501 085	496 613	0.05
1 250 000	UNITED TECHNOLOGIES CORP FRN 04/05/2018	USD	1 250 995	1 248 958	0.13
818 000	UNIVERSAL HEALTH SERVICES INC - 144A - 3.75% 01/08/2019	USD	835 383	818 511	0.09
150 000	US AIRWAYS 2011-1 CLASS A PASS THROUGH TRUST 7.125% 22/10/2023	USD	108 469	105 016	0.01
150 000	US AIRWAYS 2012-1 CLASS A PASS THROUGH TRUST 5.9% 01/10/2024	USD	119 931	118 666	0.01
504 000	USA COMPRESSION PARTNERS LP / USA COMPRESSION FINANCE CORP - 144A - 6.875% 01/04/2026	USD	504 000	512 820	0.05
298 000	VALEANT PHARMACEUTICALS INTERNATIONAL - 144A - 9.25% 01/04/2026	USD	298 000	298 373	0.03
641 000	VALEANT PHARMACEUTICALS INTERNATIONAL INC - 144A - 5.5% 01/11/2025	USD	642 350	626 417	0.07

TCW Funds - MetWest Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Bonds (continued)					
1 362 000	VALEANT PHARMACEUTICALS INTERNATIONAL INC - 144A - 6.125% 15/04/2025	USD	1 059 586	1 178 130	0.12
350 000	VALVOLINE INC 5.5% 15/07/2024	USD	368 224	360 500	0.04
1 161 000	VECTREN UTILITY HOLDINGS INC 5.75% 01/08/2018	USD	1 214 336	1 173 189	0.12
1 775 000	VENTAS REALTY LP / VENTAS CAPITAL CORP 2.7% 01/04/2020	USD	1 773 997	1 761 361	0.19
500 000	VENTAS REALTY LP 3.75% 01/05/2024	USD	507 305	500 070	0.05
1 560 000	VEREIT OPERATING PARTNERSHIP LP 3% 06/02/2019	USD	1 568 737	1 560 079	0.16
14 000	VEREIT OPERATING PARTNERSHIP LP 4.125% 01/06/2021	USD	14 000	14 287	0.00
100 000	VERIZON COMMUNICATIONS INC 3.85% 01/11/2042	USD	82 482	87 964	0.01
865 000	VERIZON COMMUNICATIONS INC 4.272% 15/01/2036	USD	816 543	832 466	0.09
850 000	VERIZON COMMUNICATIONS INC 4.5% 10/08/2033	USD	847 603	862 798	0.09
45 000	VERIZON COMMUNICATIONS INC 4.522% 15/09/2048	USD	43 766	43 535	0.00
350 000	VERIZON COMMUNICATIONS INC 4.812% 15/03/2039	USD	342 052	358 850	0.04
450 000	VERIZON COMMUNICATIONS INC 4.862% 21/08/2046	USD	431 605	454 346	0.05
545 000	VERIZON COMMUNICATIONS INC 5.15% 15/09/2023	USD	601 726	589 341	0.06
1 060 000	VERIZON COMMUNICATIONS INC 5.25% 16/03/2037	USD	1 098 640	1 141 042	0.12
230 000	VIACOM INC 3.45% 04/10/2026	USD	212 985	217 864	0.02
1 100 000	VIRGINIA ELECTRIC & POWER CO 2.75% 15/03/2023	USD	1 119 085	1 076 557	0.11
165 000	WALGREENS BOOTS ALLIANCE INC 3.45% 01/06/2026	USD	164 584	156 183	0.02
945 000	WALGREENS BOOTS ALLIANCE INC 3.8% 18/11/2024	USD	966 295	933 684	0.10
3 250 000	WEA FINANCE LLC / WESTFIELD UK & EUROPE FINANCE PLC - 144A - 2.7% 17/09/2019	USD	3 266 202	3 235 258	0.34
300 000	WELLCARE HEALTH PLANS INC 5.25% 01/04/2025	USD	312 406	301 875	0.03
2 984 000	WELLS FARGO & CO - MTN - FRN 22/05/2028	USD	2 999 135	2 917 824	0.31
3 585 000	WELLS FARGO & CO 2.625% 22/07/2022	USD	3 586 144	3 471 923	0.37
1 345 000	WELLS FARGO & CO 3% 22/04/2026	USD	1 313 944	1 263 437	0.13
1 300 000	WELLS FARGO & CO 3% 23/10/2026	USD	1 238 169	1 218 749	0.13
120 000	WELLS FARGO & CO 3.55% 29/09/2025	USD	121 349	118 163	0.01
3 000 000	WELLS FARGO BANK NA 2.15% 06/12/2019	USD	2 984 460	2 969 645	0.31
3 000 000	WELLS FARGO BANK NA 2.4% 15/01/2020	USD	2 997 480	2 974 960	0.31
50 000	WELLTOWER INC - 2 B - 4.95% 15/01/2021	USD	54 806	52 136	0.01
125 000	WELLTOWER INC 4.125% 01/04/2019	USD	129 516	126 366	0.01
985 000	WESTROCK CO - 144A - 3.375% 15/09/2027	USD	984 567	944 892	0.10
40 000	WILLIAMS PARTNERS LP 3.6% 15/03/2022	USD	37 984	39 855	0.00
1 000 000	WILLIAMS PARTNERS LP 5.25% 15/03/2020	USD	1 044 210	1 036 687	0.11
1 350 000	WM WRIGLEY JR CO - 144A - 2.9% 21/10/2019	USD	1 374 637	1 350 975	0.14
300 000	WYNN LAS VEGAS LLC / WYNN LAS VEGAS CAPITAL CORP - 144A - 5.25% 15/05/2027	USD	291 000	295 500	0.03
393 000	ZAYO GROUP LLC / ZAYO CAPITAL INC - 144A - 5.75% 15/01/2027	USD	406 015	385 140	0.04
529 000	1011778 BC ULC / NEW RED FINANCE INC - 144A - 4.25% 15/05/2024	USD	530 201	507 311	0.05
1 000 000	21ST CENTURY FOX AMERICA INC 6.9% 01/03/2019	USD	1 036 790	1 036 707	0.11
Total Bonds			351 153 707	344 776 673	36.34

TCW Funds - MetWest Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares					
1 603	HOMER CITY GENERATION	USD	74 099	27 251	0.00
Total Shares			74 099	27 251	0.00
Loans					
832 167.01	DELL INTERNATIONAL LLC TL A3 1L FRN 31/12/2018	USD	832 167	832 466	0.09
100 000	FIRST DATA CORPORATION TL 1L 26/04/2024 FRN 26/04/2024	USD	100 000	100 257	0.01
72 948.75	HOMER CITY GENERATION B 1L FRN 08/02/2023	USD	67 639	65 800	0.01
385 000	VENTAS REALTY TL A 03/08/2020 FRN 03/08/2020	USD	383 867	383 075	0.04
Total Loans			1 383 673	1 381 598	0.15
Mortgages and Asset Backed securities					
566 000	AAMES MORTGAGE INVESTMENT TRUST 2006-1 - A4 - FRN 25/04/2036	USD	517 890	561 878	0.06
16 760 000	ABFC 2006-OPT1 TRUST - A2 - FRN 25/09/2036	USD	1 242 930	1 269 116	0.13
530 000	ACCESS GROUP INC 2015-1 - A - FRN 25/07/2056	USD	303 134	308 302	0.03
315 000	ACCREDITED MORTGAGE LOAN TRUST 2007-1 - 1 A4 - FRN 25/02/2037	USD	256 134	300 213	0.03
950 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2006-HE1 - 7A B - FRN 25/02/2036	USD	681 168	735 761	0.08
800 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2006-OP1 - A2D - FRN 25/04/2036	USD	596 000	671 272	0.07
2 889 000	ADJUSTABLE RATE MORTGAGE TRUST 2005-4 - 5A1 - FRN 25/08/2035	USD	233 837	241 688	0.03
1 150 000	AIMCO CLO SERIES 2014-A - AAR - FRN 20/07/2026	USD	1 150 000	1 151 498	0.12
11 500 000	ALTERNATIVE LOAN TRUST 2005-43 - 1A3 - FRN 25/10/2035	USD	1 464 801	1 522 667	0.16
26 000 000	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2005-1 - 1 6A - FRN 25/06/2045	USD	2 303 126	2 341 517	0.25
775 000	AMERQUEST MORTGAGE SECURITIES INC ASSET BACKED PASS-THROUGH CTFS SER 2005-R11 - M1 - FRN 25/01/2036	USD	752 719	784 128	0.08
1 930 000	AMERQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SER 2005-R5 - R5M3 - FRN 25/07/2035	USD	1 903 764	1 938 440	0.20
575 000	ARES XXIX CLO LTD - 1AA1R - FRN 17/04/2026	USD	575 000	575 670	0.06
4 000 000	ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-W2 FRN 25/10/2035	USD	3 955 000	4 003 866	0.42
23 180 000	ASSET BACKED SECURITIES CORP HOME EQUITY LOAN TRUST SERIES NC 2006-HE4 - A2 - FRN 25/05/2036	USD	1 153 649	1 166 030	0.12
1 170 000	BABSON CLO LTD 2014-I - AA1R - FRN 20/07/2025	USD	1 170 350	1 171 517	0.12
480 000	BABSON CLO LTD 2014-III - 3AAR - FRN 15/01/2026	USD	480 000	480 608	0.05
425 000	BALLYROCK CLO 2016-1 LTD - AA - FRN 15/10/2028	USD	428 453	429 055	0.05
1 005 000	BAMLL TRUST 2011-FSHN 4.42% 11/07/2033	USD	1 068 209	1 049 793	0.11
460 000	BANC OF AMERICA ALTERNATIVE LOAN TRUST 2005-10 - 3CB1 - 6% 25/11/2035	USD	66 801	68 618	0.01
3 290 000	BANC OF AMERICA COMMERCIAL MORTGAGE TRUST 2007-3 FRN 10/06/2049	USD	3 351 688	3 364 882	0.35
2 300 000	BANC OF AMERICA COMMERCIAL MORTGAGE TRUST 2007-5 - AJ - FRN 10/02/2051	USD	1 928 477	1 931 119	0.20
1 100 000	BANC OF AMERICA FUNDING 2006-D TRUST - PW16 AAB - FRN 20/05/2036	USD	126 868	136 525	0.01
2 000 000	BANC OF AMERICA FUNDING 2006-G TRUST - 1AA1 - FRN 20/07/2036	USD	839 290	851 777	0.09

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
300 000	BANC OF AMERICA FUNDING 2006-3 TRUST - 4A13 - 5.5% 25/03/2036	USD	84 420	88 535	0.01
4 634 000	BANC OF AMERICA FUNDING 2014-R6 TRUST FRN 26/07/2036	USD	4 354 512	4 329 668	0.46
2 200 000	BANC OF AMERICA FUNDING 2016-R1 TRUST - R1 A1 - FRN 25/03/2040	USD	1 436 698	1 407 638	0.15
2 155 000	BARINGS CLO LTD 2013-I FRN 20/01/2028	USD	2 155 000	2 157 138	0.23
825 000	BAYVIEW COMMERCIAL ASSET TRUST 2004-2 FRN 25/08/2034	USD	52 520	54 080	0.01
750 000	BBCMS TRUST 2013-TYSN 3.7562% 05/09/2032	USD	778 477	764 549	0.08
820 000	BCAP LLC 2011-RR3 TRUST - 5A3 - FRN 27/11/2037	USD	173 869	169 664	0.02
7 498 000	BCAP LLC 2011-RR4-I TRUST - 1A3 - FRN 26/03/2036	USD	2 144 622	2 148 147	0.23
2 350 000	BCAP LLC 2014-RR1 TRUST - 3A3 - FRN 26/03/2037	USD	1 320 640	1 337 521	0.14
2 500 000	BCAP LLC 2014-RR5 TRUST - 1A4 - FRN 26/01/2036	USD	2 362 500	2 404 274	0.25
4 275 000	BEAR STEARNS ALT-A TRUST 2004-11 FRN 25/11/2034	USD	3 596 476	3 664 027	0.39
1 100 000	BEAR STEARNS ALT-A TRUST 2005-1 - 1 M1 - FRN 25/01/2035	USD	1 006 500	1 091 325	0.12
700 000	BEAR STEARNS ALT-A TRUST 2005-2 - 2A A3L - FRN 25/04/2035	USD	62 061	64 272	0.01
9 200 000	BEAR STEARNS ARM TRUST 2005-1 - 2A1 - FRN 25/03/2035	USD	775 962	772 309	0.08
15 870 000	BEAR STEARNS ARM TRUST 2006-4 FRN 25/10/2036	USD	3 142 032	3 203 529	0.34
2 000 000	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES TRUST 2004-PWR4 - G - FRN 11/06/2041	USD	2 127 031	2 068 196	0.22
1 100 000	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES TRUST 2005-TOP18 - E - FRN 13/02/2042	USD	744 235	740 837	0.08
12 700 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2006-AR5 FRN 25/01/2037	USD	3 987 748	4 061 429	0.43
10 160 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR3 - 21A1 - FRN 25/04/2037	USD	3 366 193	3 387 150	0.36
3 250 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR4 - 1A1 - FRN 25/09/2047	USD	763 688	845 155	0.09
1 800 000	BLUEMOUNTAIN CLO 2014-2 LTD FRN 20/07/2026	USD	1 801 440	1 801 906	0.19
125 000	BLUEMOUNTAIN CLO 2015-1 LTD FRN 13/04/2027	USD	125 000	125 787	0.01
3 550 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2005-NC4 FRN 25/09/2035	USD	3 540 016	3 554 819	0.37
4 740 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2005-NC5 FRN 25/10/2035	USD	4 713 000	4 742 724	0.50
2 140 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2005-OPT2 - M4 - FRN 25/05/2035	USD	2 107 900	2 154 445	0.23
300 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC3 - A3 - FRN 25/08/2036	USD	179 935	279 016	0.03
1 410 000	C-BASS MORTGAGE LOAN TRUST 2007-CB2 - A2C - FRN 25/02/2037	USD	672 136	730 215	0.08
450 000	C-BASS MORTGAGE LOAN TRUST 2007-CB2 - LC1A A2 - FRN 25/02/2037	USD	188 325	199 767	0.02
810 000	C-BASS 2006-CB9 TRUST - A4 - FRN 25/11/2036	USD	308 998	345 609	0.04
4 015 000	C-BASS 2006-CB9 TRUST - RS2 A3 - FRN 25/11/2036	USD	1 538 241	1 693 581	0.18
150 000	CD 2006-CD3 MORTGAGE TRUST - AM - 5.648% 15/10/2048	USD	111 414	114 404	0.01
2 240 000	CEDAR FUNDING II CLO LTD FRN 09/06/2030	USD	2 259 145	2 256 885	0.24
615 000	CEDAR FUNDING V CLO LTD FRN 17/07/2028	USD	621 003	616 136	0.06
1 100 000	CEDAR FUNDING VI CLO LTD - 6AA1 - FRN 20/10/2028	USD	1 109 281	1 105 213	0.12
440 000	CGBAM COMMERCIAL MORTGAGE TRUST 2015-SMRT - A - 2.808% 10/04/2028	USD	444 813	439 279	0.05
625 000	CHASE MORTGAGE FINANCE TRUST SERIES 2007-A1 - 5A1 - FRN 25/02/2037	USD	37 720	38 190	0.00
500 000	CHASEFLEX TRUST SERIES 2006-2 - A2B - FRN 25/09/2036	USD	85 627	101 697	0.01
53 153 000	CHL MORTGAGE PASS-THROUGH TRUST 2004-25 FRN 25/02/2035	USD	3 387 313	3 437 691	0.36

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
150 000	CIM TRUST 2015-4AG - A1 - FRN 25/10/2057	USD	87 686	90 089	0.01
3 600 000	CIM TRUST 2017-7 FRN 25/04/2057	USD	3 247 107	3 200 825	0.34
4 500 000	CIM 2017-8 A1 3% 25/12/2065	USD	4 158 395	4 153 439	0.44
200 000	CIT EDUCATION LOAN TRUST 2007-1 - M15 A - FRN 25/03/2042	USD	65 690	65 501	0.01
1 760 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2012-GC8 - XA - FRN 10/09/2045	USD	164 441	75 350	0.01
3 875 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015-P1 3.039% 15/09/2048	USD	3 960 977	3 881 109	0.41
1 439 600	CITIGROUP MORTGAGE LOAN TRUST INC - KS02 A - FRN 25/07/2037	USD	302 235	309 326	0.03
875 000	CITIGROUP MORTGAGE LOAN TRUST INC - K009 A2 - FRN 25/11/2036	USD	298 743	305 073	0.03
3 190 000	CITIGROUP MORTGAGE LOAN TRUST INC - WFH1 M3 - FRN 25/01/2036	USD	3 188 006	3 179 583	0.34
3 170 000	CITIGROUP MORTGAGE LOAN TRUST INC - WFH2 M1 - FRN 25/08/2036	USD	3 105 609	3 217 555	0.34
6 750 000	CITIGROUP MORTGAGE LOAN TRUST 2005-3 - 2A4 - FRN 25/08/2035	USD	680 802	730 199	0.08
450 000	CITIGROUP MORTGAGE LOAN TRUST 2005-8 - 1A2A - FRN 25/10/2035	USD	81 046	76 968	0.01
1 039 950	CITIGROUP MORTGAGE LOAN TRUST 2006-AR3 - FF18 A2D - FRN 25/06/2036	USD	204 921	217 868	0.02
2 645 000	CITIGROUP MORTGAGE LOAN TRUST 2006-HE1 - M2 - FRN 25/01/2036	USD	1 040 534	1 048 620	0.11
3 400 000	COLLEGE LOAN CORP TRUST I - 2 B - FRN 15/01/2037	USD	1 451 710	1 470 631	0.16
2 000 000	COLT 2017-1 MORTGAGE LOAN TRUST - 1 A1 - FRN 27/05/2047	USD	1 153 477	1 150 765	0.12
2 181 000	COMM 2012-CCRE2 MORTGAGE TRUST - ASB - 2.752% 15/08/2045	USD	1 689 125	1 663 764	0.18
10 550 000	COMM 2012-CCRE3 MORTGAGE TRUST - CR3 XA - FRN 15/10/2045	USD	641 888	564 369	0.06
820 000	COMM 2012-CCRE4 MORTGAGE TRUST - XA - FRN 15/10/2045	USD	63 779	41 194	0.00
6 750 000	COMM 2012-CCRE5 MORTGAGE TRUST - XA - FRN 10/12/2045	USD	391 571	291 139	0.03
930 000	COMM 2013-CCRE10 MORTGAGE TRUST 2.972% 10/08/2046	USD	936 684	931 329	0.10
9 600 000	COMM 2013-CCRE13 MORTGAGE TRUST - XA - FRN 10/12/2023	USD	362 496	282 137	0.03
3 505 627	COMM 2013-CCRE9 MORTGAGE TRUST - A2 - 3.055% 10/07/2045	USD	549 792	544 020	0.06
1 650 000	COMM 2013-LC13 MORTGAGE TRUST - A2 - 3.009% 10/08/2046	USD	1 298 687	1 277 507	0.13
18 500 000	COMM 2013-LC6 MORTGAGE TRUST - XA - FRN 10/01/2046	USD	878 633	670 564	0.07
4 745 000	COMM 2013-WWP MORTGAGE TRUST - A2 - 3.4244% 10/03/2031	USD	4 844 796	4 841 822	0.51
2 750 000	COMM 2013-WWP MORTGAGE TRUST 3.5442% 10/03/2031	USD	2 815 420	2 823 709	0.30
2 133 000	COMM 2014-CCRE16 MORTGAGE TRUST - A2 - 3.042% 10/04/2047	USD	2 169 152	2 139 460	0.23
734 970	COMM 2014-277P MORTGAGE TRUST - A - FRN 10/08/2049	USD	771 116	748 255	0.08
395 000	CORE INDUSTRIAL TRUST 2015-TEXW 3.077% 10/02/2034	USD	395 694	395 400	0.04
4 065 000	COUNTRYWIDE ASSET-BACKED CERTIFICATES - AB2 M2 - FRN 25/05/2036	USD	4 067 541	4 097 236	0.43
950 000	CREDIT-BASED ASSET SERVICING & SECURITIZATION LLC - CB2 - FRN 25/12/2036	USD	160 234	173 871	0.02
2 190 000	CREDIT-BASED ASSET SERVICING & SECURITIZATION LLC - CB4 M2 - FRN 25/07/2035	USD	2 102 400	2 198 564	0.23
1 703 000	CSAIL 2015-C1 COMMERCIAL MORTGAGE TRUST - C1 ASB - 3.3512% 15/04/2050	USD	1 762 073	1 709 821	0.18
3 300 000	CSFB MORTGAGE-BACKED PASS-THROUGH CERTIFICATES SERIES 2004-AR5 - AR5 2A1 - FRN 25/06/2034	USD	120 233	122 667	0.01
2 230 000	CSMC SERIES 2010-3R LTD - 2A3 - FRN 26/12/2036	USD	2 302 698	2 285 868	0.24
3 368 000	CSMC SERIES 2010-8R FRN 26/12/2035	USD	3 410 100	3 337 322	0.35
3 300 000	CSMC SERIES 2011-5R - 2A1 - FRN 27/08/2046	USD	1 181 453	1 182 036	0.12
3 442 000	CSMC SERIES 2015-2R - 1A1 - 3% 27/08/2037	USD	1 359 452	1 360 561	0.14

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
3 190 000	CSMC SERIES 2015-4R - 5A1 - 3% 27/10/2036	USD	1 298 973	1 300 508	0.14
3 150 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2005-4 - MV4 - FRN 25/10/2035	USD	3 151 969	3 140 205	0.33
2 650 000	DBRR 2011-LC2 TRUST - A4A - 4.537% 12/05/2021	USD	2 829 614	2 727 134	0.29
1 850 000	DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-1 - AA1 - FRN 26/12/2046	USD	1 011 935	1 015 313	0.11
650 000	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN TRUST SERIES 2006-AR3 - A1 - FRN 25/08/2036	USD	74 950	85 985	0.01
1 900 000	DRYDEN XXV SENIOR LOAN FUND - 25A ARR - FRN 15/10/2027	USD	1 900 000	1 903 099	0.20
1 060 000	EATON VANCE CLO 2014-1 LTD - AAR - FRN 15/07/2026	USD	1 060 500	1 061 151	0.11
105 000	EDUCATIONAL FUNDING OF THE SOUTH INC - 1A - FRN 25/03/2036	USD	44 584	44 478	0.00
1 170 000	FANNIE MAE POOL - AL0290 - 4.446% 01/04/2021	USD	964 485	935 488	0.10
2 535 000	FANNIE MAE POOL - AL1848 - 3.017% 01/04/2022	USD	2 381 723	2 301 489	0.24
1 025 000	FANNIE MAE POOL - AM6602 - 2.63% 01/09/2021	USD	1 047 902	1 019 853	0.11
60 000	FANNIE MAE POOL - AN0026 - 3.48% 01/11/2035	USD	62 427	60 145	0.01
105 000	FANNIE MAE POOL - AN0564 - 3.2% 01/03/2031	USD	106 001	103 314	0.01
105 000	FANNIE MAE POOL - AN0971 - 3.11% 01/02/2028	USD	106 181	103 406	0.01
40 000	FANNIE MAE POOL - AN0976 - 3.259% 01/02/2028	USD	40 956	39 835	0.00
105 000	FANNIE MAE POOL - AN1151 - 3.2% 01/03/2031	USD	109 415	100 876	0.01
160 000	FANNIE MAE POOL - AN2799 - 2.21% 01/09/2026	USD	159 581	150 714	0.02
1 530 000	FANNIE MAE POOL - AN5676 - 3.25% 01/06/2029	USD	1 565 800	1 531 847	0.16
2 500 000	FANNIE MAE POOL - 109373 - FRN 01/12/2031	USD	1 910 073	1 875 797	0.20
1 500 000	FANNIE MAE POOL - 160466 - 6.29% 01/08/2018	USD	10 187	9 848	0.00
3 445 000	FANNIE MAE POOL - 3A B - 4.381% 01/06/2021	USD	2 691 076	2 592 658	0.27
2 194 800	FANNIE MAE POOL - 386483 - 7.59% 01/04/2021	USD	1 747 758	1 732 582	0.18
510 000	FANNIE MAE POOL - 463146 - 4.52% 01/08/2019	USD	465 119	447 911	0.05
960 000	FANNIE MAE POOL - 463617 - 4.91% 01/10/2019	USD	902 701	863 135	0.09
3 900 000	FANNIE MAE POOL - 465647 - 3.98% 01/08/2020	USD	3 657 298	3 591 557	0.38
125 000	FANNIE MAE POOL - 467144 - 4.25% 01/01/2021	USD	119 831	114 353	0.01
125 000	FANNIE MAE POOL - 468272 - 3.83% 01/07/2021	USD	126 296	121 469	0.01
85 000	FANNIE MAE POOL - 468871 - 3.9% 01/08/2021	USD	79 907	75 000	0.01
2 305 000	FANNIE MAE POOL - 469640 - 3.17% 01/11/2021	USD	1 840 306	1 791 637	0.19
780 000	FANNIE MAE POOL - 469679 - 2.96% 01/11/2018	USD	796 514	780 417	0.08
500 000	FANNIE MAE POOL - 469688 - 3.38% 01/12/2021	USD	481 455	472 071	0.05
1 070 145	FANNIE MAE POOL - 471342 - 2.85% 01/05/2022	USD	986 717	957 675	0.10
231 000	FANNIE MAE POOL - 958777 - 4.43% 01/05/2019	USD	217 193	210 736	0.02
40 000	FANNIE MAE POOL 2.82% 01/06/2022	USD	38 351	37 908	0.00
1 495 000	FANNIE MAE POOL 3.416% 01/10/2020	USD	1 115 079	1 078 553	0.11
840 000	FANNIE MAE POOL 3.49% 25/02/2033	USD	851 550	847 378	0.09
1 000 000	FANNIE MAE POOL 3.619% 01/12/2020	USD	735 764	716 610	0.08
185 000	FANNIE MAE POOL 3.666% 01/10/2020	USD	128 048	121 571	0.01
1 100 000	FANNIE MAE POOL 3.762% 01/12/2020	USD	867 750	840 876	0.09
1 475 000	FANNIE MAE POOL 3.84% 01/07/2021	USD	1 434 928	1 418 102	0.15
2 040 000	FANNIE MAE POOL 4.01% 01/09/2021	USD	1 922 738	1 899 222	0.20
1 065 000	FANNIE MAE POOL 4.283% 01/01/2021	USD	766 338	742 702	0.08

TCW Funds - MetWest Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
35 000	FANNIE MAE POOL 4.41% 01/05/2021	USD	34 942	32 769	0.00
1 800 000	FANNIE MAE POOL 4.73% 01/02/2020	USD	767 047	735 909	0.08
2 370 000	FANNIE MAE REMICS - CF - FRN 25/07/2043	USD	2 402 217	2 401 556	0.25
331 000	FANNIE MAE-ACES - M1 A2 - 4.287% 25/07/2019	USD	217 783	210 282	0.02
2 500 000	FANNIE MAE-ACES - M11 FA - FRN 25/08/2019	USD	188 680	188 416	0.02
28 500 000	FANNIE MAE-ACES - M11 X2 - FRN 25/07/2039	USD	1 502 829	1 277 070	0.13
175 000	FANNIE MAE-ACES - M14 FA - FRN 25/08/2018	USD	74 757	74 721	0.01
36 000 000	FANNIE MAE-ACES - M14 X2 - FRN 25/09/2022	USD	642 790	497 696	0.05
15 000 000	FANNIE MAE-ACES - M16 X - FRN 25/09/2022	USD	472 464	355 638	0.04
3 305 000	FANNIE MAE-ACES - M17 X2 - FRN 25/11/2022	USD	69 496	38 552	0.00
126 000	FANNIE MAE-ACES - M2 A3 - 4.001% 25/01/2019	USD	69 914	68 033	0.01
2 045 000	FANNIE MAE-ACES - M2 X - FRN 25/01/2019	USD	47 073	2 664	0.00
1 200 000	FANNIE MAE-ACES - M2 X - FRN 25/02/2022	USD	47 286	18 584	0.00
6 500 000	FANNIE MAE-ACES - M2X3 - FRN 25/04/2036	USD	413 833	301 091	0.03
5 730 000	FANNIE MAE-ACES - M4 X - FRN 25/06/2020	USD	124 449	48 249	0.01
12 200 000	FANNIE MAE-ACES - M4 X1 - FRN 25/04/2022	USD	264 230	147 791	0.02
11 000 000	FANNIE MAE-ACES - M4 X2 - FRN 25/01/2039	USD	1 135 630	606 695	0.06
895 000	FANNIE MAE-ACES - M5 X - FRN 25/07/2020	USD	20 927	6 932	0.00
910 000	FANNIE MAE-ACES - M5 X - FRN 25/07/2021	USD	50 282	19 527	0.00
7 185 000	FANNIE MAE-ACES - M6 X2 - FRN 25/05/2021	USD	81 944	28 949	0.00
400 000	FANNIE MAE-ACES - M7 A2 - 2.578% 25/09/2018	USD	93 398	92 426	0.01
870 000	FANNIE MAE-ACES - M8 FA - FRN 25/05/2018	USD	33 902	33 858	0.00
250 000	FANNIE MAE-ACES FRN 25/11/2023	USD	190 553	190 343	0.02
1 780 000	FANNIE MAE-ACES 2.986% 25/07/2027	USD	1 800 082	1 772 622	0.19
2 698 000	FHLMC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - A - FRN 25/04/2020	USD	1 724 114	1 726 517	0.18
120 000	FHLMC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - A1 - 3.1942% 25/12/2019	USD	28 129	26 870	0.00
220 000	FHLMC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KJ04 A1 - 1.376% 25/10/2020	USD	104 296	103 415	0.01
225 000	FHLMC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KJ05 A1 - 1.418% 25/05/2021	USD	166 209	162 828	0.02
1 610 000	FHLMC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KSCT AX - FRN 25/01/2020	USD	43 484	18 567	0.00
1 500 000	FHLMC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K005 AX - FRN 25/11/2019	USD	57 114	25 332	0.00
145 000	FHLMC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K006 A2 - 4.251% 25/01/2020	USD	157 846	148 590	0.02
2 150 000	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF4 - A3 - FRN 25/03/2036	USD	2 073 406	2 117 843	0.22
300 000	FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-FF2 - A2C - FRN 25/03/2037	USD	97 642	102 443	0.01
11 988 909	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF14 FRN 25/10/2036	USD	5 242 008	5 242 146	0.56
1 200 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2004-AA6 - 2 A4 - FRN 25/01/2035	USD	103 370	105 325	0.01
2 640 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2005-AA10 FRN 25/12/2035	USD	256 332	271 998	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
11 000 000	FIRST HORIZON MORTGAGE PASS-THROUGH TRUST 2005-AR4 - 2A1 - FRN 25/10/2035	USD	1 778 435	1 852 398	0.20
600 000	FLAGSHIP CLO VIII LTD - 8A AR - FRN 16/01/2026	USD	600 000	600 718	0.06
2 000 000	FLATIRON CLO 2015-1 LTD FRN 15/04/2027	USD	2 002 500	2 002 066	0.21
2 650 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - J15F - 2.364% 25/07/2020	USD	2 049 427	2 020 925	0.21
1 060 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KF 34A - FRN 25/08/2024	USD	1 059 923	1 062 011	0.11
245 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KF05 A - FRN 25/09/2021	USD	52 540	52 778	0.01
6 500 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KF08 A - FRN 25/01/2022	USD	2 555 371	2 556 776	0.27
9 630 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KF08 A - FRN 25/05/2022	USD	4 144 136	4 144 481	0.44
2 555 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KF15 A - FRN 25/02/2023	USD	1 642 309	1 640 047	0.17
850 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KF23 A - FRN 25/09/2023	USD	651 198	651 788	0.07
1 065 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KJ02 A2 - 2.597% 25/09/2020	USD	788 240	772 494	0.08
3 935 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KJ03 A1 - 1.669% 25/01/2021	USD	2 319 598	2 284 163	0.24
3 055 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KJ13 A1 - 2.055% 25/09/2021	USD	2 371 447	2 339 572	0.25
865 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KS01 X1 - FRN 25/01/2023	USD	42 874	25 581	0.00
1 935 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K003 A4 - 5.053% 25/01/2019	USD	1 845 292	1 771 757	0.19
940 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K008 X3 - FRN 25/08/2020	USD	155 981	102 954	0.01
1 495 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K009 X2 - FRN 25/09/2040	USD	248 784	168 110	0.02
370 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K010 A1 - 3.32% 25/07/2020	USD	28 004	27 813	0.00
1 015 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K010 X3 - FRN 25/11/2044	USD	160 497	110 836	0.01
1 460 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K151 A3 - 3.511% 25/04/2030	USD	1 509 788	1 502 178	0.16
40 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K705 X3 - FRN 25/09/2039	USD	659 375	388 396	0.04
17 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K724 XAM - FRN 25/11/2023	USD	216 274	170 898	0.02
15 600 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - Q004 - FRN 25/10/2021	USD	409 159	334 929	0.04
590 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - X1 - FRN 25/04/2020	USD	20 061	7 346	0.00
1 885 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - X1 - FRN 25/12/2022	USD	64 067	38 512	0.00

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
275 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - 1 A2D - FRN 25/08/2023	USD	182 928	183 565	0.02
1 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - 2 A2B - 3.808% 25/08/2020	USD	1 057 344	1 023 520	0.11
550 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES FRN 25/01/2019	USD	57 946	435	0.00
6 200 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES FRN 25/01/2021	USD	5 824 987	5 796 174	0.62
27 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES FRN 25/05/2040	USD	736 172	654 318	0.07
8 520 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES FRN 25/07/2022	USD	3 935 044	3 933 852	0.41
2 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES FRN 25/09/2025	USD	94 076	83 391	0.01
4 550 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES FRN 25/09/2026	USD	4 420 609	4 423 691	0.47
2 500 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES 2.911% 25/02/2022	USD	2 499 998	2 504 001	0.26
5 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES 3.498% 25/01/2023	USD	5 099 965	5 113 260	0.55
4 140 000	FREDDIE MAC REMICS - 4638 UF - FRN 15/09/2044	USD	2 713 936	2 728 709	0.29
350 000 000	FREMF 2010-K6 MORTGAGE TRUST - K6 - FRN 25/12/2046	USD	692 749	449 566	0.05
340 000	FREMF 2011-K703 MORTGAGE TRUST - K703 B - FRN 25/07/2044	USD	350 027	340 125	0.04
90 000 000	FREMF 2013-K713 MORTGAGE TRUST - X2A - 0.1% 25/04/2046	USD	207 562	115 358	0.01
4 270 000	FREMONT HOME LOAN TRUST 2005-A FRN 25/01/2035	USD	4 249 317	4 251 004	0.45
100 000	GCO EDUCATION LOAN FUNDING TRUST - A9L - FRN 25/05/2026	USD	96 281	99 571	0.01
10 165 000	GE BUSINESS LOAN TRUST 2006-2 - 1 M1 - FRN 15/11/2034	USD	1 244 365	1 275 026	0.13
290 000	GE BUSINESS LOAN TRUST 2007-1 - AA - FRN 16/04/2035	USD	42 021	43 295	0.00
1 400 000	GMACM MORTGAGE LOAN TRUST 2006-AR1 - 7A C - FRN 19/04/2036	USD	199 829	208 131	0.02
3 100 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 1 D - FRN 16/09/2051	USD	1 718 850	1 688 655	0.18
89 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 10 IO - FRN 16/12/2045	USD	370 153	215 131	0.02
33 500 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 105 IO - FRN 16/09/2051	USD	235 285	69 480	0.01
215 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 16 C - FRN 16/09/2046	USD	104 333	102 896	0.01
10 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 22 IX - FRN 16/06/2038	USD	341 242	133 856	0.01
94 500 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 42 IO - FRN 16/08/2050	USD	307 425	189 086	0.02
205 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 6 BA - FRN 16/10/2044	USD	103 560	102 590	0.01
170 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 63 IO - FRN 16/05/2050	USD	302 612	112 394	0.01
2 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 67 C - FRN 16/09/2051	USD	2 074 375	2 018 331	0.21
270 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 97 IO - FRN 16/04/2052	USD	274 647	217 138	0.02

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
12 500 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 01/04/2057	USD	838 379	781 214	0.08
2 500 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 16/02/2053	USD	41 715	27 236	0.00
34 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 16/03/2055	USD	635 534	543 947	0.06
22 900 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 16/05/2055	USD	753 488	654 144	0.07
5 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 16/08/2045	USD	2 359 952	2 308 934	0.24
3 600 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 16/09/2044	USD	2 821 604	2 728 605	0.29
2 060 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 16/09/2050	USD	1 383 403	1 347 039	0.14
2 030 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 16/10/2043	USD	1 882 055	1 826 513	0.19
3 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 17/04/2051	USD	199 688	178 072	0.02
11 960 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 20/07/2059	USD	793 284	751 606	0.08
3 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2.194% 16/10/2037	USD	724 487	717 629	0.08
15 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 5% 20/08/2047	USD	2 128 376	1 665 109	0.18
680 000	GRACE 2014-GRCE MORTGAGE TRUST - A - 3.3687% 10/06/2028	USD	707 067	687 574	0.07
18 400 000	GREENPOINT MORTGAGE FUNDING TRUST 2006-AR1 - A1A - FRN 25/02/2036	USD	2 836 807	2 963 952	0.31
735 000	GS MORTGAGE SECURITIES CORP II - A - 2.706% 10/12/2027	USD	607 361	596 876	0.06
23 000 000	GS MORTGAGE SECURITIES CORP II FRN 10/02/2046	USD	1 176 449	1 124 614	0.12
1 120 000	GS MORTGAGE SECURITIES CORP TRUST 2012-ALOHA 3.551% 10/04/2034	USD	1 174 586	1 138 860	0.12
1 005 000	GS MORTGAGE SECURITIES CORP TRUST 2012-SHOP - A - 2.933% 05/06/2031	USD	1 019 432	1 007 883	0.11
17 500 000	GS MORTGAGE SECURITIES CORP TRUST 2017-GPTX - XCP - FRN 10/05/2034	USD	419 697	294 557	0.03
612 966	GS MORTGAGE SECURITIES TRUST 2010-C2 - A2 - FRN 10/12/2043	USD	670 072	645 699	0.07
1 000 000	GS MORTGAGE SECURITIES TRUST 2012-GCJ9 - XA - FRN 10/11/2045	USD	77 071	55 048	0.01
2 600 000	GS MORTGAGE SECURITIES TRUST 2013-GCJ12 - AAB - 2.678% 10/06/2046	USD	2 647 633	2 585 921	0.27
1 600 000	GS MORTGAGE SECURITIES TRUST 2013-GCJ14 - A3 - 3.526% 10/08/2046	USD	1 665 563	1 615 827	0.17
5 845 000	GS MORTGAGE SECURITIES TRUST 2013-GC13 - XA - FRN 10/07/2046	USD	44 234	22 303	0.00
4 040 000	GS MORTGAGE SECURITIES TRUST 2013-GC16 - A2 - 3.033% 10/11/2046	USD	3 547 242	3 513 569	0.37
1 208 000	GSAMP TRUST 2005-WMC3 - A1B - FRN 25/12/2035	USD	555 978	649 531	0.07
2 025 000	GSAMP TRUST 2005-WMC3 - A2C - FRN 25/12/2035	USD	1 776 305	1 951 062	0.21
500 000	GSAMP TRUST 2006-HE1 - M1 - FRN 25/01/2036	USD	447 500	471 710	0.05
9 000 000	GSR MORTGAGE LOAN TRUST 2004-12 - 2A1 - FRN 25/12/2034	USD	115 855	83 752	0.01
310 000	GSR MORTGAGE LOAN TRUST 2005-AR7 - 2A1 - FRN 25/11/2035	USD	24 849	26 804	0.00
580 000	GSR MORTGAGE LOAN TRUST 2005-AR7 - 6A1 - FRN 25/11/2035	USD	39 898	41 103	0.00
475 000	HARBORVIEW MORTGAGE LOAN TRUST 2004-5 - 2A6 - FRN 19/06/2034	USD	72 080	75 027	0.01
26 740 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-10 FRN 19/11/2035	USD	4 116 856	4 118 198	0.43
1 576 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-11 - 2A1A - FRN 19/08/2045	USD	147 445	159 548	0.02
15 758 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-12 FRN 19/10/2035	USD	3 430 684	3 422 776	0.36
32 855 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-3 FRN 19/06/2035	USD	3 527 262	3 539 693	0.37
1 450 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-4 - 3A1 - FRN 19/07/2035	USD	187 751	190 420	0.02
6 400 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-9 - 2A1A - FRN 20/06/2035	USD	425 123	454 515	0.05
8 400 000	HARBORVIEW MORTGAGE LOAN TRUST 2007-6 - 1A1A - FRN 19/08/2037	USD	3 011 834	3 026 966	0.32
96 000 000	IMPAC CMB TRUST SERIES 2004-8 - 2A1 - FRN 25/10/2034	USD	2 533 061	2 532 739	0.27
27 175 734	IMPAC CMB TRUST SERIES 2005-4 - 1A1A - FRN 25/05/2035	USD	1 809 600	1 855 504	0.20
3 000 000	INDYMAC INDX MORTGAGE LOAN TRUST 2004-AR6 - 6A1 - FRN 25/10/2034	USD	87 473	91 281	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
8 600 000	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR19 - 5A1 - FRN 25/08/2036	USD	1 907 748	1 898 937	0.20
900 000	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR3 - 2A1A - FRN 25/03/2036	USD	133 729	151 213	0.02
60 000	IRVINE CORE OFFICE TRUST 2013-IRV - A1 - 2.068% 15/05/2048	USD	33 424	32 438	0.00
870 000	IRVINE CORE OFFICE TRUST 2013-IRV - IRV A2 - FRN 15/05/2048	USD	884 953	864 671	0.09
450 000	JG WENTWORTH XXII LLC - 3A A - 3.82% 15/12/2048	USD	178 649	178 737	0.02
1 760 000	J.G. WENTWORTH XXXVIII LLC - 1A A - 3.99% 15/08/2062	USD	1 737 376	1 783 706	0.19
500 000	JP MORGAN ALTERNATIVE LOAN TRUST - A2 3A1 - FRN 25/05/2036	USD	90 641	89 541	0.01
8 500 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2009-IWST - XA - FRN 05/12/2027	USD	348 584	219 958	0.02
1 900 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2009-IWST FRN 05/12/2027	USD	2 052 891	2 037 903	0.21
3 350 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2009-IWST FRN 05/12/2027	USD	3 619 258	3 586 395	0.38
27 500	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2010-CNTR - A2 - 4.311% 05/08/2032	USD	21 928	20 263	0.00
625 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2011-C3 - XA - FRN 15/02/2046	USD	15 403	6 126	0.00
4 000 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2011-C4 - A3 - 4.1063% 15/07/2046	USD	2 397 138	2 382 180	0.25
1 300 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2011-C5 - ASB - 3.6775% 15/08/2046	USD	981 534	958 426	0.10
145 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2011-C5 - C5 A3 - 4.1712% 15/08/2046	USD	129 723	122 881	0.01
1 200 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2012-CIBX - XA - FRN 15/06/2045	USD	53 337	31 468	0.00
9 520 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2012-C6 - XA - FRN 15/05/2045	USD	482 045	344 992	0.04
1 200 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2012-C8 - XA - FRN 15/10/2045	USD	81 878	51 333	0.01
845 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2012-HSBC - A - 3.0934% 05/07/2032	USD	857 496	831 828	0.09
18 385 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2012-LC9 - XA - FRN 15/12/2047	USD	1 018 288	706 017	0.07
2 408 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C13 - ASB - 3.4137% 15/01/2046	USD	2 400 839	2 330 717	0.25
4 900 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C13 FRN 15/01/2046	USD	55 094	24 048	0.00
3 450 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C16 - A2 - 3.07% 15/12/2046	USD	1 284 349	1 263 864	0.13
15 000 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C16 FRN 15/12/2046	USD	520 373	456 470	0.05
2 575 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013-LC11 - ASB - 2.5539% 15/04/2046	USD	2 563 821	2 502 384	0.26
910 000	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2018-BCON 3.7345% 05/01/2031	USD	937 300	932 495	0.10
265 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH1 - M2 - FRN 25/07/2036	USD	229 391	259 595	0.03

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
1 005 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH2 - AF4 - FRN 25/10/2036	USD	536 725	572 113	0.06
5 335 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH3 - A5 - FRN 25/03/2037	USD	5 005 994	5 212 520	0.56
5 700 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH4 - A1 - FRN 25/05/2037	USD	974 244	981 704	0.10
1 970 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-HE1 - AF6 - FRN 25/03/2047	USD	812 812	792 372	0.08
250 000	JP MORGAN MORTGAGE TRUST 2006-A7 - 3A2 - FRN 25/01/2037	USD	58 869	68 441	0.01
225 000	JP MORGAN MORTGAGE TRUST 2007-A3 - 2A3 - FRN 25/05/2037	USD	51 084	55 093	0.01
400 000	JP MORGAN RESECURITIZATION TRUST SERIES 2014-6 - 3A1 - FRN 27/07/2046	USD	152 193	156 414	0.02
1 200 000	JP MORGAN RESECURITIZATION TRUST SERIES 2015-1 - 3A2 - FRN 27/12/2046	USD	1 098 000	1 134 949	0.12
3 030 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C12 - XA - FRN 15/07/2045	USD	86 061	47 594	0.01
3 000 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C14 - A2 - 3.0193% 15/08/2046	USD	2 176 552	2 135 359	0.23
625 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C14 - XA - FRN 15/08/2046	USD	20 523	10 621	0.00
1 480 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C15 - XA - FRN 15/11/2045	USD	71 259	39 601	0.00
2 500 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014-C19 - C19 A2 - 3.0456% 15/04/2047	USD	2 518 746	2 476 637	0.26
2 350 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014-C23 - A2 - 3.1813% 15/09/2047	USD	2 401 406	2 360 538	0.25
16 500 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014-C23 - XA - FRN 15/09/2047	USD	535 815	454 709	0.05
19 500 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014-C26 FRN 15/01/2048	USD	947 518	864 702	0.09
15 000 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015-C29 - XA - FRN 15/05/2048	USD	558 555	478 812	0.05
765 000	LCCM 2014-909 MORTGAGE TRUST - A - 3.388% 15/05/2031	USD	787 532	769 166	0.08
1 575 000	LEHMAN BROTHERS SMALL BALANCE COMMERCIAL MORTGAGE TRUST 2006-2 - 2A 1A - FRN 25/09/2036	USD	29 195	31 137	0.00
5 970 000	LEHMAN XS TRUST SERIES 2005-5N - 3A1A - FRN 25/11/2035	USD	665 907	729 520	0.08
600 000	LIMEROCK CLO III LLC - 3A A1R - FRN 20/10/2026	USD	600 000	600 727	0.06
200 000	LONG BEACH MORTGAGE LOAN TRUST 2005-2 - M4 - FRN 25/04/2035	USD	82 090	84 903	0.01
8 890 000	LUMINENT MORTGAGE TRUST 2006-6 FRN 25/10/2046	USD	1 511 331	1 557 684	0.16
1 075 000	MAGNETITE XII LTD - 12A AR - FRN 15/04/2027	USD	1 080 060	1 081 544	0.11
400 000	MAGNETITE XIV LTD FRN 18/07/2028	USD	401 800	400 763	0.04
2 300 000	MAGNETITE XVI LTD FRN 18/01/2028	USD	2 300 000	2 289 510	0.24
318 339	MASTR ASSET BACKED SECURITIES TRUST 2005-WF1 - M2 - FRN 25/06/2035	USD	118 795	126 589	0.01
1 950 000	MASTR ASSET BACKED SECURITIES TRUST 2006-HE1 - A4 - FRN 25/01/2036	USD	900 612	918 620	0.10
3 645 000	MASTR ASSET BACKED SECURITIES TRUST 2006-HE5 - A3 - FRN 25/11/2036	USD	1 476 646	1 579 700	0.17

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
6 800 000	MERRILL LYNCH ALTERNATIVE NOTE ASSET TRUST SERIES 2007-OAR2 - A2 - FRN 25/04/2037	USD	3 168 561	3 223 465	0.34
310 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-1 - A2B - FRN 25/04/2037	USD	72 469	79 359	0.01
5 200 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-2 - 1 A - FRN 25/05/2037	USD	1 155 589	1 420 241	0.15
1 430 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-2 - 2 A2C - FRN 25/05/2037	USD	542 421	668 058	0.07
1 493 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-4 - 2A3 - FRN 25/07/2037	USD	587 113	691 494	0.07
3 200 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES MLCC 2006-2 - A - FRN 25/05/2036	USD	279 357	288 937	0.03
450 000	MERRILL LYNCH MORTGAGE TRUST 2007-C1 - A1A - FRN 12/06/2050	USD	19 584	19 352	0.00
130 000	MILL CREEK II CLO LTD FRN 20/04/2028	USD	131 381	131 381	0.01
2 100 000	MORGAN STANLEY ABS CAPITAL I INC TRUST 2006-HE3 - A1 - FRN 25/04/2036	USD	133 445	138 002	0.01
55 030 000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2013-C11 FRN 15/08/2046	USD	587 896	502 225	0.05
1 120 000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2013-C12 - XA - FRN 15/10/2046	USD	42 744	25 282	0.00
8 195 000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2013-C7 - XA - FRN 15/02/2046	USD	441 204	333 697	0.04
3 750 000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2014-C14 3.669% 15/02/2047	USD	3 836 133	3 813 389	0.40
505 000	MORGAN STANLEY CAPITAL I TRUST 2014-CPT - A - 3.35% 13/07/2029	USD	524 944	509 992	0.05
900 000	MORGAN STANLEY CAPITAL I TRUST 2015-420 - A - 3.727% 11/10/2050	USD	910 090	910 440	0.10
11 704 694	MORGAN STANLEY MORTGAGE LOAN TRUST 2004-11AR FRN 25/01/2035	USD	391 052	392 808	0.04
10 250 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2005-2AR - 11 3A6 - FRN 25/04/2035	USD	597 401	604 549	0.06
4 500 000	MORGAN STANLEY RESECURITIZATION TRUST 2015-R6 - 1A1 - FRN 26/07/2045	USD	2 496 196	2 478 387	0.26
530 000	MORTGAGEIT TRUST 2005-1 - 1A1 - FRN 25/02/2035	USD	42 846	44 217	0.00
2 100 000	MORTGAGEIT TRUST 2005-2 - 2 2A - FRN 25/05/2035	USD	192 666	195 368	0.02
3 770 119	MORTGAGEIT TRUST 2005-5 - A1 - FRN 25/12/2035	USD	639 305	644 846	0.07
690 000	NATIONSTAR HOME EQUITY LOAN TRUST 2007-C - 2AV4 - FRN 25/06/2037	USD	541 650	643 603	0.07
635 000	NAVIENT STUDENT LOAN TRUST 2014-1 - A3 - FRN 25/08/2024	USD	618 505	633 623	0.07
1 150 000	NAVIENT STUDENT LOAN TRUST 2014-3 - 3A - FRN 25/03/2043	USD	793 381	822 212	0.09
90 000	NAVIENT STUDENT LOAN TRUST 2014-4 - 4A - FRN 25/03/2043	USD	57 565	62 101	0.01
1 190 000	NAVIENT STUDENT LOAN TRUST 2015-1 - A2 - FRN 25/04/2040	USD	1 175 973	1 194 081	0.13
2 040 000	NAVIENT STUDENT LOAN TRUST 2015-2 - A3 - FRN 26/11/2040	USD	2 045 100	2 038 940	0.21
1 350 000	NAVIENT STUDENT LOAN TRUST 2016-2 - A3 - FRN 25/06/2065	USD	1 381 069	1 411 401	0.15
1 660 000	NAVIENT STUDENT LOAN TRUST 2017-1 - AA3 - FRN 25/07/2066	USD	1 660 000	1 708 096	0.18
1 900 000	NAVIENT STUDENT LOAN TRUST 2017-3 - AA3 - FRN 26/07/2066	USD	1 900 000	1 946 590	0.21
5 000 000	NAVIENT STUDENT LOAN TRUST 2017-5 - AA - FRN 26/07/2066	USD	4 716 229	4 758 334	0.50
4 125 000	NELNET STUDENT LOAN TRUST - A B - FRN 25/11/2043	USD	4 098 458	4 168 859	0.44
220 000	NELNET STUDENT LOAN TRUST 2007-1 - A3 - FRN 27/05/2025	USD	202 060	215 073	0.02
100 000	NELNET STUDENT LOAN TRUST 2007-2 - AA3L - FRN 25/03/2026	USD	48 283	47 863	0.01

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
6 514 000	NELNET STUDENT LOAN TRUST 2012-2 - AA - FRN 26/12/2033	USD	2 729 964	2 719 990	0.29
850 000	NELNET STUDENT LOAN TRUST 2012-5 - AA - FRN 27/10/2036	USD	388 453	397 390	0.04
850 000	NELNET STUDENT LOAN TRUST 2013-1 - AA - FRN 25/06/2041	USD	403 402	409 974	0.04
240 000	NELNET STUDENT LOAN TRUST 2014-2 - A3 - FRN 27/07/2037	USD	219 600	241 852	0.03
850 000	NELNET STUDENT LOAN TRUST 2014-5 - AA - FRN 25/07/2046	USD	519 013	526 706	0.06
220 000	NELNET STUDENT LOAN TRUST 2015-2 - AA2 - FRN 25/09/2042	USD	149 657	153 176	0.02
850 000	NELNET STUDENT LOAN TRUST 2015-3 - AA2 - FRN 27/02/2051	USD	681 280	682 529	0.07
105 000	NELNET STUDENT LOAN TRUST 2015-3 - AA3 - FRN 25/06/2049	USD	102 223	105 069	0.01
820 000	NEW CENTURY HOME EQUITY LOAN TRUST SERIES 2005-C - A2D - FRN 25/12/2035	USD	731 850	805 497	0.08
165 000	NEW CENTURY HOME EQUITY LOAN TRUST SERIES 2005-D - A2D - FRN 25/02/2036	USD	94 913	104 038	0.01
2 245 000	NOMURA RESECURITIZATION TRUST 2011-4R - A 3A2 - FRN 26/12/2035	USD	2 243 597	2 270 096	0.24
1 840 000	NOMURA RESECURITIZATION TRUST 2014-8R - 1A1 - FRN 26/10/2036	USD	926 151	907 678	0.10
4 295 000	NOMURA RESECURITIZATION TRUST 2015-5R - 4A1 - FRN 26/07/2037	USD	2 095 642	2 100 266	0.22
3 975 000	OAKWOOD MORTGAGE INVESTORS INC - B A4 - FRN 15/06/2032	USD	1 096 885	1 110 312	0.12
995 000	OBP DEPOSITOR LLC TRUST 2010-OBP - A - 4.6462% 15/07/2045	USD	1 063 521	1 027 172	0.11
2 000 000	OCTAGON INVESTMENT PARTNERS XXI LTD - 1A A1AR - FRN 14/11/2026	USD	2 014 600	2 010 812	0.21
930 000	OCTAGON INVESTMENT PARTNERS 25 LTD FRN 20/10/2026	USD	930 000	929 578	0.10
22 540 000	OPTEUM MORTGAGE ACCEPTANCE CORP TRUST 2006-1 FRN 25/04/2036	USD	3 640 578	3 614 429	0.38
10 700 000	OWNIT MORTGAGE LOAN TRUST SERIES 2006-2 - A1 - FRN 25/01/2037	USD	1 100 678	1 117 485	0.12
800 000	OWNIT MORTGAGE LOAN TRUST SERIES 2006-3 - A2D - FRN 25/03/2037	USD	649 000	714 014	0.08
900 000	OWNIT MORTGAGE LOAN TRUST SERIES 2006-6 - A2C - FRN 25/09/2037	USD	339 340	374 151	0.04
550 000	RALI SERIES 2005-QA12 TRUST - CB1 - FRN 25/12/2035	USD	63 777	61 310	0.01
1 680 000	RALI SERIES 2006-QA2 TRUST - 1A1 - FRN 25/02/2036	USD	232 211	261 396	0.03
10 172 094	RALI SERIES 2006-QA6 TRUST - A1 - FRN 25/07/2036	USD	1 367 743	1 447 101	0.15
5 760 000	RALI SERIES 2006-QA6 TRUST - A3 - FRN 25/07/2036	USD	828 475	901 165	0.09
325 000	RALI SERIES 2006-QS5 TRUST - A1 - 6% 25/05/2036	USD	75 497	84 096	0.01
780 000	RALI SERIES 2007-QS4 TRUST - 3A2 - 6% 25/03/2037	USD	217 416	232 852	0.02
2 000 000	RAMP SERIES 2005-RZ4 TRUST - M1 - FRN 25/11/2035	USD	1 127 101	1 132 385	0.12
1 150 000	RASC SERIES 2005-KS9 TRUST - M4 - FRN 25/10/2035	USD	1 117 117	1 122 364	0.12
740 000	RBS COMMERCIAL FUNDING INC 2013-GSP TRUST - A - FRN 13/01/2032	USD	774 023	753 698	0.08
2 650 000	RFMSI SERIES 2007-SA2 TRUST - 1AA - FRN 25/04/2037	USD	344 517	379 213	0.04
2 010 000	RFMSI SERIES 2007-S8 TRUST - 1A1 - 6% 25/09/2037	USD	309 474	316 147	0.03
610 000	SAXON ASSET SECURITIES TRUST 2007-3 - 2A4 - FRN 25/09/2047	USD	387 350	495 852	0.05
280 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2005-OP1 - M1 - FRN 25/01/2035	USD	229 423	244 640	0.03
1 470 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-OP1 - M2 - FRN 25/10/2035	USD	1 424 063	1 477 710	0.16
1 511 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-BR1 - A2C - FRN 25/02/2037	USD	584 701	598 713	0.06
4 200 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-NC1 - A2C - FRN 25/12/2036	USD	1 647 137	1 827 032	0.19
530 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE FRN 05/01/2043	USD	29 316	28 129	0.00
370 000	SLC STUDENT LOAN TRUST 2006-1 - A6 - FRN 15/12/2038	USD	332 116	355 536	0.04

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
1 467 000	SLM STUDENT LOAN TRUST - 7 B - FRN 25/09/2043	USD	1 400 985	1 472 451	0.16
1 720 000	SLM STUDENT LOAN TRUST 2003-10 - AA3 - FRN 15/12/2027	USD	1 181 942	1 184 986	0.12
1 700 000	SLM STUDENT LOAN TRUST 2003-12 - B - FRN 15/03/2038	USD	639 788	683 962	0.07
6 860 000	SLM STUDENT LOAN TRUST 2003-7 - A A5A - FRN 15/12/2033	USD	3 771 232	3 785 416	0.40
850 000	SLM STUDENT LOAN TRUST 2004-1 - A4 - FRN 27/10/2025	USD	836 221	849 152	0.09
1 960 000	SLM STUDENT LOAN TRUST 2004-10 - B - FRN 25/01/2040	USD	892 503	967 207	0.10
280 000	SLM STUDENT LOAN TRUST 2004-2 - B - FRN 25/07/2039	USD	101 256	120 395	0.01
3 870 000	SLM STUDENT LOAN TRUST 2004-3 - A A6A - FRN 25/10/2064	USD	3 778 088	3 843 064	0.41
560 000	SLM STUDENT LOAN TRUST 2005-7 - A4 - FRN 25/10/2029	USD	470 417	473 220	0.05
1 300 000	SLM STUDENT LOAN TRUST 2005-8 - A5 - FRN 25/01/2040	USD	1 204 125	1 267 034	0.13
1 750 000	SLM STUDENT LOAN TRUST 2006-2 - A6 - FRN 25/01/2041	USD	1 650 559	1 707 628	0.18
5 250 000	SLM STUDENT LOAN TRUST 2007-1 FRN 27/01/2042	USD	5 041 024	5 085 696	0.54
2 600 000	SLM STUDENT LOAN TRUST 2007-2 - B - FRN 25/07/2025	USD	2 187 250	2 405 332	0.25
2 600 000	SLM STUDENT LOAN TRUST 2007-3 - B - FRN 25/01/2028	USD	2 187 250	2 398 658	0.25
2 100 000	SLM STUDENT LOAN TRUST 2007-6 - A4 - FRN 25/10/2024	USD	1 318 205	1 326 366	0.14
120 000	SLM STUDENT LOAN TRUST 2007-7 - RP1 M1 - FRN 25/10/2028	USD	108 998	115 396	0.01
7 000 000	SLM STUDENT LOAN TRUST 2008-2 - A3 - FRN 25/04/2023	USD	4 165 516	4 168 106	0.44
3 165 000	SLM STUDENT LOAN TRUST 2008-2 FRN 25/01/2029	USD	2 971 413	3 122 356	0.33
2 800 000	SLM STUDENT LOAN TRUST 2008-3 FRN 25/04/2029	USD	2 733 500	2 770 665	0.29
700 000	SLM STUDENT LOAN TRUST 2008-4 - CF1 A1 - FRN 25/07/2022	USD	539 877	542 002	0.06
4 080 000	SLM STUDENT LOAN TRUST 2008-5 - A4 - FRN 25/07/2023	USD	2 947 001	2 955 351	0.31
145 000	SLM STUDENT LOAN TRUST 2008-5 - SURF B - FRN 25/07/2029	USD	144 731	149 930	0.02
1 565 000	SLM STUDENT LOAN TRUST 2008-6 FRN 25/07/2029	USD	1 526 388	1 613 697	0.17
1 310 000	SLM STUDENT LOAN TRUST 2008-7 FRN 25/07/2029	USD	1 300 673	1 348 057	0.14
1 950 000	SLM STUDENT LOAN TRUST 2008-8 - A1 A1 - FRN 25/04/2023	USD	1 973 734	1 999 588	0.21
120 000	SLM STUDENT LOAN TRUST 2008-8 FRN 25/10/2029	USD	125 494	127 140	0.01
2 000 000	SLM STUDENT LOAN TRUST 2008-9 - A - FRN 25/04/2023	USD	590 545	596 140	0.06
110 000	SLM STUDENT LOAN TRUST 2008-9 - 1 A1 - FRN 25/10/2029	USD	115 530	116 370	0.01
430 000	SLM STUDENT LOAN TRUST 2009-3 - A - FRN 25/01/2045	USD	203 803	212 406	0.02
3 850 000	SLM STUDENT LOAN TRUST 2011-1 - A2B - FRN 25/10/2034	USD	3 915 822	3 944 461	0.42
850 000	SLM STUDENT LOAN TRUST 2011-2 - 2 A2 - FRN 25/03/2025	USD	862 484	876 814	0.09
2 250 000	SLM STUDENT LOAN TRUST 2012-1 - A3 - FRN 25/09/2028	USD	1 993 759	2 003 251	0.21
8 070 000	SLM STUDENT LOAN TRUST 2012-2 - INNS B - FRN 25/01/2029	USD	3 407 412	3 384 939	0.36
5 848 000	SLM STUDENT LOAN TRUST 2012-3 - 2A A - FRN 26/12/2025	USD	2 494 692	2 504 762	0.26
3 209 000	SLM STUDENT LOAN TRUST 2012-6 FRN 26/05/2026	USD	2 723 809	2 729 799	0.29
5 000 000	SLM STUDENT LOAN TRUST 2012-7 FRN 26/05/2026	USD	4 912 292	4 917 446	0.52
1 200 000	SLM STUDENT LOAN TRUST 2013-1 - A3 - FRN 26/05/2055	USD	1 167 330	1 181 049	0.12
110 000	SLM STUDENT LOAN TRUST 2013-2 - A - FRN 25/09/2026	USD	53 550	54 134	0.01
960 000	SLM STUDENT LOAN TRUST 2013-4 - 64 FE - FRN 25/06/2027	USD	442 050	460 516	0.05
200 000	SLM STUDENT LOAN TRUST 2014-1 - 26 FA - FRN 26/02/2029	USD	183 683	192 409	0.02
770 000	SOUNDVIEW HOME LOAN TRUST 2005-CTX1 - M2 - FRN 25/11/2035	USD	532 759	541 475	0.06
3 560 000	SOUNDVIEW HOME LOAN TRUST 2005-OPT1 - M2 - FRN 25/06/2035	USD	3 290 025	3 311 754	0.35
1 050 000	SOUNDVIEW HOME LOAN TRUST 2006-1 - A4 - FRN 25/02/2036	USD	788 646	849 074	0.09
1 415 000	SOUNDVIEW HOME LOAN TRUST 2006-2 - M1 - FRN 25/03/2036	USD	1 315 479	1 325 862	0.14

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
700 000	STARM MORTGAGE LOAN TRUST 2007-S1 - 5A1 - FRN 25/01/2037	USD	39 971	40 980	0.00
817 000	STARM MORTGAGE LOAN TRUST 2007-2 - 2A1 - FRN 25/04/2037	USD	102 143	108 282	0.01
1 150 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST - 12 2A - FRN 25/09/2034	USD	118 994	116 643	0.01
9 523 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST - 12 3A1 - FRN 25/09/2034	USD	557 726	558 884	0.06
450 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SERIES 2006-12 - 1A1 - FRN 25/01/2037	USD	58 125	74 330	0.01
18 070 000	STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-6 - A3 - FRN 25/07/2034	USD	2 188 959	2 190 270	0.23
17 480 000	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-10 - A1 - FRN 25/12/2035	USD	966 427	985 586	0.10
13 470 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2007-AR3 - 2A1 - FRN 25/09/2047	USD	4 811 840	4 877 961	0.51
2 900 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2007-AR6 - A1 - FRN 25/08/2047	USD	1 043 824	1 126 017	0.12
19 063 000	STRUCTURED ASSET SEC CORP MORT PASSTHR CERTS SER 2003 40A - 3A1 - FRN 25/01/2034	USD	1 008 063	1 016 411	0.11
760 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2005-WF3 - M1 - FRN 25/07/2035	USD	611 457	620 811	0.07
800 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-GEL4 - A3 - FRN 25/10/2036	USD	468 903	491 342	0.05
650 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE PASS-THROUGH CTFS SER 2003 26A - 3A5 - FRN 25/09/2033	USD	114 906	118 300	0.01
16 000 000	UBS COMMERCIAL MORTGAGE TRUST 2012-C1 - XA - FRN 10/05/2045	USD	925 453	867 032	0.09
425 000	UPLAND CLO LTD - 1A A1A - FRN 20/04/2028	USD	427 656	426 281	0.04
805 000	VNDO 2012-6AVE MORTGAGE TRUST - A - 2.9956% 15/11/2030	USD	814 643	797 586	0.08
430 000	VNDO 2013-PENN MORTGAGE TRUST - A - 3.808% 13/12/2029	USD	451 668	437 027	0.05
1 700 000	VORNADO DP LLC TRUST 2010-VNO 6.3555% 13/09/2028	USD	1 834 406	1 812 585	0.19
425 000	VOYA CLO 2014-1 LTD - AA1R - FRN 18/04/2026	USD	425 133	425 606	0.04
2 220 000	VOYA CLO 2014-3 LTD - AA1R - FRN 25/07/2026	USD	2 220 000	2 221 471	0.23
1 325 000	VOYA CLO 2014-4 LTD - AA1R - FRN 14/10/2026	USD	1 326 242	1 326 468	0.14
840 000	VOYA CLO 2015-2 LTD - AA - FRN 23/07/2027	USD	846 300	842 321	0.09
7 460 000	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST SERIES 2007-C31 - AJ - FRN 15/04/2047	USD	3 949 899	3 970 318	0.42
455 000	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST SERIES 2007-C33 - AM - FRN 15/02/2051	USD	235 370	238 830	0.03
120 000	WACHOVIA STUDENT LOAN TRUST 2006-1 - A6 - FRN 25/04/2040	USD	109 275	116 774	0.01
20 700 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR1 TRUST - A2A1 - FRN 25/01/2045	USD	1 175 177	1 217 218	0.13
3 150 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR13 TRUST - GPP B - FRN 25/10/2045	USD	309 235	328 224	0.03
9 000 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR15 TRUST - A1A1 - FRN 25/11/2045	USD	1 338 683	1 420 451	0.15
1 200 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR19 TRUST - A1A2 - FRN 25/12/2045	USD	109 128	116 566	0.01
10 850 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A21 - FRN 25/01/2045	USD	637 928	665 827	0.07

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Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Mortgages and Asset Backed securities (continued)					
11 800 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST FRN 25/01/2045	USD	2 619 117	2 617 185	0.28
2 000 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR8 - 1 A - FRN 25/07/2045	USD	133 590	143 097	0.02
9 280 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2006-AR3 TRUST - A1A - FRN 25/02/2046	USD	1 422 057	1 465 084	0.15
500 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-HY3 TRUST - 1A A1A - FRN 25/03/2037	USD	79 065	85 263	0.01
5 410 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-OA1 TRUST - A1A - FRN 25/02/2047	USD	1 226 896	1 352 838	0.14
300 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-OA2 TRUST - 1A - FRN 25/03/2047	USD	64 448	72 889	0.01
8 603 508	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-OA5 TRUST - 1A - FRN 25/06/2047	USD	3 048 116	3 150 175	0.33
870 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2013-120B - A - FRN 18/03/2028	USD	872 719	864 746	0.09
440 000	WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2006-2 TRUST - A3 - FRN 25/01/2037	USD	359 863	395 394	0.04
1 450 000	WELLS FARGO MORTGAGE BACKED SECURITIES 2004-DD TRUST - 1A1 - FRN 25/01/2035	USD	130 941	136 983	0.01
332 000	WELLS FARGO MORTGAGE BACKED SECURITIES 2007-AR5 TRUST FRN 25/10/2037	USD	32 590	32 291	0.00
5 740 323	WFRBS COMMERCIAL MORTGAGE TRUST 2011-C3 - C3 A3 - 3.998% 15/03/2044	USD	2 768 966	2 736 875	0.29
1 000 000	WFRBS COMMERCIAL MORTGAGE TRUST 2011-C5 - A3 - 3.526% 15/11/2044	USD	736 719	718 990	0.08
3 500 000	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C10 - XA - FRN 15/12/2045	USD	223 874	171 760	0.02
14 197 000	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C6 - XA - FRN 15/04/2045	USD	676 109	624 615	0.07
25 000 000	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C8 - XA - FRN 15/08/2045	USD	1 261 002	1 113 828	0.12
9 895 000	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C9 - XA - FRN 15/11/2045	USD	660 727	524 511	0.06
1 650 000	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C13 - A2 - 1.964% 15/05/2045	USD	20 315	20 231	0.00
586 000	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C15 - A2 - 2.9% 15/08/2046	USD	168 203	166 146	0.02
14 140 000	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C23 - XA - FRN 15/10/2057	USD	501 809	417 125	0.04
13 000 000	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C24 - XA - FRN 15/11/2047	USD	643 840	554 737	0.06
10 605 000	WFRBS COMMERCIAL MORTGAGE TRUST 2014-LC14 - XA - FRN 15/03/2047	USD	597 809	465 726	0.05
Total Mortgages and Asset Backed securities			568 558 394	565 715 407	59.63
Supranationals, Governments and Local Public Authorities, Debt Instruments					
115 000	ALABAMA ECONOMIC SETTLEMENT AUTHORITY 4.263% 15/09/2032	USD	115 000	119 968	0.01
1 695 000	CITY OF NEW YORK NY 3.05% 01/10/2029	USD	1 674 236	1 623 402	0.17
490 000	FLORIDA'S TURNPIKE ENTERPRISE 6.8% 01/07/2039	USD	542 802	515 083	0.05
1 000 000	LOS ANGELES DEPARTMENT OF WATER 6.008% 01/07/2039	USD	1 304 310	1 271 690	0.13
500 000	LOS ANGELES UNIFIED SCHOOL DISTRICT/CA 5.755% 01/07/2029	USD	607 245	596 540	0.06
650 000	METROPOLITAN WATER DISTRICT OF SOUTHERN CALIFORNIA 6.538% 01/07/2039	USD	716 034	681 207	0.07
1 150 000	NEW YORK STATE DORMITORY AUTHORITY 5.289% 15/03/2033	USD	1 361 198	1 307 435	0.14

TCW Funds - MetWest Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
2 000 000	SAN JOSE REDEVELOPMENT AGENCY SUCCESSOR AGENCY 3.226% 01/08/2027	USD	2 008 000	1 967 800	0.21
1 000 000	STATE OF CALIFORNIA 7.95% 01/03/2036	USD	1 161 040	1 095 370	0.12
650 000	UNIVERSITY OF CALIFORNIA 4.601% 15/05/2031	USD	718 588	718 998	0.08
600 000	UNIVERSITY OF CALIFORNIA 6.27% 15/05/2031	USD	651 318	624 900	0.07
10 000 000	USA 0% 05/07/2018	USD	9 936 020	9 955 340	1.06
483 000	USA 0% 14/06/2018	USD	480 326	481 376	0.05
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			21 276 117	20 959 109	2.22
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			942 445 990	932 860 038	98.34
Investment Funds					
Open-ended Investment Funds					
100 582.87	TCW FUNDS - EMERGING MARKETS INCOME FUND - OU	USD	14 348 137	14 905 697	1.57
Total Open-ended Investment Funds			14 348 137	14 905 697	1.57
Total Investment Funds			14 348 137	14 905 697	1.57
Total Investments			956 794 127	947 765 735	99.91

TCW Funds - MetWest Unconstrained Bond Fund

Classification of Investments

Economic classification	%	Geographical classification	%
Financial Services	53.04	United States of America	94.54
Governments	11.19	Luxembourg	1.68
Banks	10.36	United Kingdom	0.77
Health Care Equipment & Services	2.64	Australia	0.69
Real Estate Investment Trusts	2.20	Canada	0.56
Electricity	2.14	Germany	0.55
General Industrials	1.81	Belgium	0.43
Investment Fund	1.57	Switzerland	0.26
Pharmaceuticals & Biotechnology	1.57	France	0.13
Oil Equipment, Services & Distribution	1.32	Netherlands	0.12
Fixed Line Telecommunications	1.28	Ireland	0.07
Food Producers	0.87	Japan	0.06
Mobile Telecommunications	0.86	Israel	0.05
Food & Drug Retailers	0.84		
Gas, Water & Multiutilities	0.73		99.91
Alternative Energy	0.69		
Beverages	0.61		
Aerospace & Defense	0.56		
Real Estate Investment & Services	0.53		
Leisure Goods	0.49		
Media	0.49		
Industrial Transportation	0.46		
Automobiles & Parts	0.43		
Support Services	0.43		
Oil & Gas Producers	0.38		
Electronic & Electrical Equipment	0.37		
Technology Hardware & Equipment	0.37		
Travel, Leisure & Catering	0.32		
General Retailers	0.25		
Chemicals	0.23		
Life Insurance	0.23		
Household Goods & Home Construction	0.15		
Construction & Materials	0.14		
Personal Goods	0.13		
Nonlife Insurance	0.11		
Software & Computer Services	0.08		
Industrial Engineering	0.04		
	99.91		

TCW Funds - TCW Select Equities Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
588	ADOBE SYSTEMS INC	USD	59 388	127 055	5.36
198	AIR PRODUCTS & CHEMICALS INC	USD	28 717	31 488	1.33
329	ALEXION PHARMACEUTICALS INC	USD	45 286	36 670	1.55
98	ALIGN TECHNOLOGY INC	USD	23 332	24 611	1.04
135	ALPHABET INC	USD	104 268	139 292	5.87
101	AMAZON.COM INC	USD	76 663	146 181	6.17
739	AMERICAN TOWER CORP	USD	84 607	107 406	4.53
503	BIOMARIN PHARMACEUTICAL INC	USD	49 239	40 778	1.72
34	BOOKING HOLDINGS INC	USD	48 224	70 733	2.98
664	CELGENE CORP	USD	75 826	59 235	2.50
1 242	CHARLES SCHWAB CORP	USD	37 815	64 857	2.73
508	CHUBB LTD	USD	63 793	69 479	2.93
226	CONCHO RESOURCES INC	USD	31 384	33 975	1.43
282	COSTCO WHOLESALE CORP	USD	47 166	53 137	2.24
161	EQUINIX INC	USD	58 834	67 321	2.84
781	FACEBOOK INC	USD	96 848	124 796	5.26
845	FASTENAL CO	USD	39 998	46 129	1.94
346	HOME DEPOT INC	USD	58 877	61 671	2.60
157	ILLUMINA INC	USD	27 913	37 118	1.57
350	MASTERCARD INC	USD	37 891	61 306	2.58
1 053	MONSTER BEVERAGE CORP	USD	55 288	60 242	2.54
1 158	PAYPAL HOLDINGS INC	USD	45 466	87 857	3.70
967	SALESFORCE.COM INC	USD	75 041	112 462	4.74
601	SERVICENOW INC	USD	44 342	99 435	4.19
216	S&P GLOBAL INC	USD	30 829	41 269	1.74
634	SPLUNK INC	USD	40 258	62 379	2.63
1 112	STARBUCKS CORP	USD	63 424	64 374	2.71
820	TRANSUNION	USD	35 826	46 560	1.96
218	ULTA BEAUTY INC	USD	46 707	44 531	1.88
1 167	VISA INC	USD	94 242	139 597	5.89
677	WASTE CONNECTIONS INC	USD	44 923	48 568	2.05
373	WEST PHARMACEUTICAL SERVICES INC	USD	35 254	32 932	1.39
666	ZOETIS INC	USD	41 961	55 618	2.35
Total Shares			1 749 630	2 299 062	96.94
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 749 630	2 299 062	96.94
Total Investments			1 749 630	2 299 062	96.94

TCW Funds - TCW Select Equities Fund

Classification of Investments

Economic classification	%
Software & Computer Services	28.07
Financial Services	13.34
General Retailers	12.88
Pharmaceuticals & Biotechnology	9.67
Support Services	9.66
Real Estate Investment Trusts	7.37
Nonlife Insurance	2.93
Travel, Leisure & Catering	2.71
Banks	2.58
Beverages	2.54
Health Care Equipment & Services	2.43
Oil & Gas Producers	1.43
Chemicals	1.33
	96.94

Geographical classification	%
United States of America	96.94
	96.94

TCW Funds - TCW US REIT Income Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
605	AMERICAN TOWER CORP	USD	72 212	87 930	8.05
251	AVALONBAY COMMUNITIES INC	USD	43 518	41 279	3.78
215	BOSTON PROPERTIES INC	USD	28 715	26 492	2.43
9 521	COLONY NORTHSTAR INC	USD	120 390	53 507	4.91
1 446	COLONY NORTHSTAR INC	USD	32 974	33 244	3.05
400	CORESITE REALTY CORP	USD	43 144	40 104	3.68
71	EQUINIX INC	USD	27 165	29 688	2.72
1 001	EQUITY COMMONWEALTH	USD	30 249	30 701	2.81
680	EQUITY RESIDENTIAL	USD	43 051	41 902	3.84
607	EXTRA SPACE STORAGE INC	USD	50 753	53 027	4.86
899	GAMING AND LEISURE PROPERTIES INC	USD	29 165	30 090	2.76
1 321	GGP INC	USD	35 024	27 028	2.48
1 400	HOST HOTELS & RESORTS INC	USD	28 821	26 096	2.39
2 112	INDUSTRIAL LOGISTICS PROPERTIES TRUST	USD	43 979	42 958	3.94
1 826	INVITATION HOMES INC REITS	USD	36 986	41 688	3.82
491	MACERICH CO	USD	36 005	27 506	2.52
1 312	NEXPOINT RESIDENTIAL TRUST INC	USD	36 162	32 590	2.99
2 125	NORTHSTAR REALTY EUROPE CORP	USD	27 023	27 668	2.54
725	PROLOGIS INC	USD	39 441	45 667	4.19
249	SBA COMMUNICATIONS CORP	USD	43 172	42 559	3.90
705	SERITAGE GROWTH PROPERTIES	USD	32 629	25 063	2.30
216	SIMON PROPERTY GROUP INC	USD	39 920	33 340	3.06
335	SUN COMMUNITIES INC	USD	30 404	30 609	2.81
1 438	TIER REIT INC	USD	28 084	26 574	2.44
551	VENTAS INC	USD	31 127	27 291	2.50
648	WELLTOWER INC	USD	39 475	35 271	3.23
1 290	WEYERHAEUSER CO	USD	42 641	45 150	4.14
Total Shares			1 092 229	1 005 022	92.14
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 092 229	1 005 022	92.14
Total Investments			1 092 229	1 005 022	92.14

TCW Funds - TCW US REIT Income Fund

Classification of Investments

Economic classification	%
Real Estate Investment Trusts	85.66
Real Estate Investment & Services	3.94
General Industrials	2.54
	92.14

Geographical classification	%
United States of America	92.14
	92.14

TCW Funds - TCW Multi-Income US Equities Fund

Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market					
Shares					
6 900	AIR PRODUCTS & CHEMICALS INC	USD	1 028 608	1 097 307	1.89
4 300	AMERICAN TOWER CORP	USD	461 916	624 962	1.08
5 700	APPLE INC	USD	620 161	956 346	1.65
136 058	ARES CAPITAL CORP	USD	2 180 791	2 159 240	3.73
16 200	AT&T INC	USD	629 185	577 530	0.99
1 200	AVALONBAY COMMUNITIES INC	USD	210 968	197 352	0.34
15 600	BANK OF AMERICA CORP - Y	USD	401 945	411 840	0.71
12 400	BB&T CORP	USD	313 124	311 612	0.54
2 100	BOSTON PROPERTIES INC	USD	297 930	258 762	0.45
37 400	CABOT OIL & GAS CORP	USD	857 831	896 852	1.54
229 600	CAPITAL PRODUCT PARTNERS LP	USD	788 331	716 352	1.23
10 000	CARDINAL HEALTH INC	USD	677 426	626 800	1.08
6 500	CATERPILLAR INC	USD	998 887	957 970	1.65
9 400	CHENIERE ENERGY INC	USD	514 535	502 430	0.87
5 400	CHEVRON CORP	USD	615 848	615 816	1.06
5 400	CHUBB LTD	USD	617 292	738 558	1.27
3 800	CME GROUP INC	USD	644 319	614 612	1.06
83 981	COLONY NORTHSTAR INC	USD	1 134 986	471 973	0.81
38 300	CONOCOPHILLIPS	USD	1 728 992	2 270 807	3.92
2 550	CORESITE REALTY CORP	USD	275 045	255 663	0.44
11 100	DIGITAL REALTY TRUST INC - H	USD	305 176	291 819	0.50
5 100	DOLLAR GENERAL CORP	USD	479 654	477 105	0.82
23 200	DR HORTON INC	USD	681 959	1 017 088	1.75
6 000	DUKE ENERGY CORP	USD	470 568	464 820	0.80
14 394	DUKE ENERGY CORP	USD	362 379	366 183	0.63
7 500	ENBRIDGE INC	USD	308 839	236 025	0.41
16 600	ENPRO INDUSTRIES INC	USD	965 004	1 284 508	2.21
600	EQUINIX INC	USD	218 851	250 884	0.43
5 880	EQUITY COMMONWEALTH	USD	177 589	180 340	0.31
3 100	EQUITY RESIDENTIAL	USD	230 721	191 022	0.33
4 200	EXTRA SPACE STORAGE INC	USD	352 322	366 912	0.63
11 700	EXXON MOBIL CORP	USD	950 755	872 937	1.50
18 000	FARMLAND PARTNERS INC - B	USD	450 000	448 920	0.77
15 700	FASTENAL CO	USD	792 326	857 063	1.48
34 800	FS INVESTMENT CORP	USD	351 244	252 300	0.43
5 700	GAMING AND LEISURE PROPERTIES INC	USD	170 117	190 779	0.33
26 900	GOLAR LNG PARTNERS LP	USD	399 421	460 259	0.79
13 600	GOLDMAN SACHS BDC INC	USD	293 062	260 168	0.45
3 500	GOLDMAN SACHS GROUP INC	USD	823 098	881 510	1.52
27 500	GOLUB CAPITAL BDC INC	USD	473 835	491 975	0.85
22 200	HERCULES CAPITAL INC	USD	305 429	268 620	0.46
12 900	HOST HOTELS & RESORTS INC	USD	265 904	240 456	0.41
14 400	INDUSTRIAL LOGISTICS PROPERTIES TRUST	USD	300 725	292 896	0.50
21 100	INTEL CORP	USD	755 420	1 098 888	1.89

TCW Funds - TCW Multi-Income US Equities Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
5 600	INTERNATIONAL BUSINESS MACHINES CORP	USD	878 388	859 208	1.48
16 538	INVITATION HOMES INC REITS	USD	325 189	377 563	0.65
5 800	JOHNSON & JOHNSON	USD	654 341	743 270	1.28
5 900	JPMORGAN CHASE & CO	USD	152 019	154 108	0.27
12 900	KENNEDY-WILSON HOLDINGS INC	USD	250 286	224 460	0.39
12 500	KINDER MORGAN	USD	252 700	188 250	0.32
13 300	KNOT OFFSHORE PARTNERS LP	USD	215 416	263 340	0.45
2 950	MACERICH CO	USD	237 116	165 259	0.28
4 400	MAIN STREET CAPITAL CORP	USD	136 538	162 360	0.28
6 700	MEDTRONIC PLC	USD	549 737	537 474	0.93
11 600	MICROSOFT CORP	USD	819 405	1 058 732	1.82
12 500	MORGAN STANLEY - F	USD	344 805	350 375	0.60
15 800	NEW MOUNTAIN FINANCE CORP	USD	231 991	207 770	0.36
12 000	NEXPOINT RESIDENTIAL TRUST INC	USD	321 537	298 080	0.51
8 400	NEXSTAR MEDIA GROUP INC - A	USD	526 531	558 600	0.96
7 600	NEXTERA ENERGY INC	USD	929 065	1 241 308	2.14
13 960	NORTHSTAR REALTY EUROPE CORP	USD	177 457	181 759	0.31
293	NVR INC	USD	857 925	820 400	1.41
67 700	OAKTREE SPECIALTY LENDING CORP	USD	369 985	285 017	0.49
18 700	OCCIDENTAL PETROLEUM CORP	USD	1 250 644	1 214 752	2.09
3 700	ONEOK INC	USD	186 365	210 604	0.36
24 500	PFIZER INC	USD	768 163	869 505	1.50
6 700	PROLOGIS INC	USD	336 837	422 033	0.73
14 800	PUBLIC STORAGE - A	USD	378 314	382 580	0.66
1 640	SBA COMMUNICATIONS CORP	USD	284 347	280 309	0.48
2 600	SEMPRA ENERGY	USD	294 370	289 172	0.50
6 400	SERITAGE GROWTH PROPERTIES	USD	303 102	227 520	0.39
1 680	SIMON PROPERTY GROUP INC	USD	320 149	259 308	0.45
24 200	SOLAR CAPITAL LTD	USD	491 956	491 502	0.85
16 900	SOLAR SENIOR CAPITAL LTD	USD	278 016	283 920	0.49
1 970	SUN COMMUNITIES INC	USD	178 684	179 999	0.31
2 200	TARGA RESOURCES CORP	USD	95 508	96 800	0.17
15 500	TCG BDC INC	USD	279 456	277 450	0.48
30 000	TCP CAPITAL CORP	USD	467 683	426 600	0.73
5 900	TEXAS INSTRUMENTS INC	USD	646 305	612 951	1.06
9 700	TIER REIT INC	USD	188 207	179 256	0.31
20 300	TOLL BROTHERS INC	USD	786 354	877 975	1.51
38 200	TPG SPECIALTY LENDING INC	USD	671 290	682 252	1.17
18 300	TRANSCANADA CORP	USD	806 396	755 973	1.30
32 100	TRIANGLE CAPITAL CORP	USD	399 509	357 273	0.62
31 241	TRIPLEPOINT VENTURE GROWTH BDC CORP	USD	390 462	373 330	0.64
8 600	UNITED TECHNOLOGIES CORP	USD	965 657	1 082 052	1.86
18 800	US BANCORP/MN	USD	853 570	949 400	1.64
14 600	VALERO ENERGY CORP	USD	1 046 925	1 354 442	2.33

TCW Funds - TCW Multi-Income US Equities Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)					
Shares (continued)					
1 700	VENTAS INC	USD	102 969	84 201	0.15
12 500	VEREIT INC - F	USD	296 300	317 500	0.55
18 900	VERIZON COMMUNICATIONS INC	USD	920 335	903 798	1.56
10 342	VERIZON COMMUNICATIONS INC	USD	276 712	273 649	0.47
7 200	WALMART INC	USD	641 598	640 584	1.10
22 700	WELLS FARGO & CO	USD	1 206 856	1 189 707	2.05
12 876	WELLS FARGO & CO - PFD	USD	338 984	338 510	0.58
2 700	WELLTOWER INC	USD	196 941	146 961	0.25
11 800	WEYERHAEUSER CO	USD	386 336	413 000	0.71
8 373	WILLIAMS COS INC	USD	261 557	208 153	0.36
19 800	XYLEM INC/NY	USD	1 191 416	1 523 016	2.63
Total Shares			52 601 222	54 859 631	94.48
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			52 601 222	54 859 631	94.48
Total Investments			52 601 222	54 859 631	94.48

TCW Funds - TCW Multi-Income US Equities Fund

Classification of Investments

Economic classification	%
Real Estate Investment Trusts	13.27
Oil & Gas Producers	12.61
Financial Services	10.32
Banks	9.55
Technology Hardware & Equipment	4.60
Equity Investment Instruments	4.43
Oil Equipment, Services & Distribution	3.62
Software & Computer Services	3.30
Household Goods & Home Construction	3.26
Fixed Line Telecommunications	3.02
Pharmaceuticals & Biotechnology	2.78
Industrial Engineering	2.62
General Industrials	2.53
Electricity	2.14
General Retailers	1.92
Chemicals	1.89
Aerospace & Defense	1.86
Industrial Transportation	1.69
Support Services	1.48
Construction & Materials	1.41
Nonlife Insurance	1.27
Food & Drug Retailers	1.08
Media	0.96
Health Care Equipment & Services	0.93
Gas, Water & Multiutilities	0.50
Real Estate Investment & Services	0.50
Financials	0.49
Life Insurance	0.45
	94.48

Geographical classification	%
United States of America	90.30
Canada	1.71
United Kingdom	1.24
Greece	1.23
	94.48

Notes to the financial statements

1 - General

The Fund was incorporated on December 7, 2011 for an unlimited period as a *société anonyme* under the laws of the Grand Duchy of Luxembourg and qualifies as an open-ended *société d'investissement à capital variable* under part I of the amended Law of December 17, 2010 relating to undertakings for collective investment in transferable securities.

At March 31, 2018, nine Sub-Funds are available to investors:

TCW Funds - TCW Emerging Markets Income Fund

TCW Funds - MetWest High Yield Bond Fund

TCW Funds - TCW Emerging Markets Local Currency Income Fund

TCW Funds - MetWest Total Return Bond Fund

TCW Funds - TCW Total Return Bond Fund

TCW Funds - MetWest Unconstrained Bond Fund

TCW Funds - TCW Select Equities Fund

TCW Funds - TCW US REIT Income Fund

TCW Funds - TCW Multi-Income US Equities Fund

By Circular Resolution dated November 16, 2017, the Board of Directors of the Fund decided to redeem and deregister on November 13, 2017, the Classes AEHE, AU-MD, IGHG-QD and IU share within TCW Funds - TCW Multi-Income US Equities Fund.

By Circular Resolution dated December 18, 2017, the Board of Directors of the Fund decided to redeem and deregister on December 18, 2017, the Classes IE and XGYD share within TCW Funds - TCW Select Equities Fund.

By Circular Resolution dated December 18, 2017, the Board of Directors of the Fund decided to redeem and deregister on December 18, 2017, the Class AE share within TCW Funds - TCW Total Return Bond Fund.

By Circular Resolution dated January 18, 2018, the Board of Directors of the Fund decided to launch of:

- OU share class within TCW Funds - Total Return Bond Fund on January 22, 2018.
- XJ and XJHJ share classes within TCW Funds - MetWest Unconstrained Bond Fund on January 22, 2018.

By Circular Resolution dated February 12, 2018, the Board of Directors of the Fund decided to launch of:

- IU-YD share class within TCW Funds - MetWest Total Return Bond Fund on February 20, 2018.
- IE share class within TCW Funds - Emerging Markets Local Currency Income on February 20, 2018.

2 - Significant accounting policies

2.1 Presentation of financial statements

The Financial Statements are prepared in accordance with generally accepted accounting principles in Luxembourg. They are presented in accordance with Luxembourg regulations relating to undertakings for collective investment in transferable securities.

For the purpose of establishing the combined financial statements, the Net Assets of the Fund shall be expressed in USD. For the purpose of this calculation, the Net Assets of each segregated Sub-Fund shall be converted into USD. The report shall comprise specific information on each Sub-Fund as well as consolidated information on the Fund.

All other communications to shareholders shall be done through a notice that will be either published in a Luxembourg newspaper and in newspapers of countries where the Fund's Shares are offered, or sent to the shareholders at their address indicated in the shareholders' register or communicated via other means as deemed appropriate by the Board of Directors of the Fund and if required by the Luxembourg Law, in *Recueil Electronique des Sociétés et Associations du Grand-Duché de Luxembourg* ("RESA").

Notes to the financial statements (continued)

2.2 Calculation of the Net Asset Value

The Shares are issued and redeemed at their Net Asset Value ("NAV") determined on each Valuation Day and calculated on the Calculation Day.

Given that the Sub-Funds are exposed to market fluctuations and the risks inherent to any investment, the value of the net assets (the "Net Assets") of the Sub-Funds will vary in consequence.

The Net Asset Value of each Class of Shares, calculated on each relevant Valuation Day, is expressed in its NAV Currency. In each Sub-Fund, the Board of Directors may, but is not required to, issue more than one Class of Shares.

An Investor may be entitled, under certain conditions, to switch from one Class of Shares to another Class of Shares within the same or another Sub-Fund on any Valuation Day. The conversion of a Class of Shares into another Class of Shares is subject to certain restrictions, due to the specific features of the relevant Classes.

2.3 Valuation

The value of Transferable Securities, Money Market Instruments and any financial liquid assets and instruments which are quoted or dealt in on a stock exchange or on a Regulated Market or any Other Regulated Market is based on their last reported sales prices, or if no sales are reported, based on quotes obtained from a quotation reporting system, established market makers, or pricing services.

Short-term investments having a maturity of 60 days or less are generally valued at amortized cost whereby the securities or assets are valued at their cost of acquisition adjusted for amortization or premium or accretion of discount on those securities rather than at the current market value of those securities or assets.

Composite and modeled bank loan prices are provided daily by the Markit Group. In situations where there is no available vendor coverage from an independent third party pricing provider, the security price will be provided using a broker quote or derived from the benchmark pricing system. For a security priced using this system, a selected proxy comprised of a relevant security (i.e., U.S. Treasury Note) or benchmark (i.e., LIBOR) is combined with a multiplier, divisor or margin believed to best reflect changes in the market value of the security. The daily value of the security is based on changes to the market price of the assigned benchmark. Once each month, an independent review of prices produced by the benchmark system as well as a review of the benchmark selected to adjust the price is obtained from one or more dealers.

Interest rate swaps are fair valued using pricing models that are based on real-time intraday snap shots of relevant interest rate curves that are built using the most actively traded securities for a given maturity. The pricing models also incorporate cash and money market rates. In addition, market data pertaining to interest rate swaps are monitored regularly to ensure that interest rates are properly depicting the current market rate.

Credit default swaps are fair valued using pricing models that take into account, among other factors, information received from market makers and broker-dealers, default probabilities from index specific credit spread curves, recovery rates, and cash flows.

Total return swaps are fair valued using pricing models that take into account among other factors, index spread curves, nominal values, modified duration values and cash flows.

Transactions in foreign currencies are translated into the Base Currency of the Sub-Funds at exchange rates prevailing on the transaction dates.

Forward foreign exchange contracts are valued at the forward rate applicable at the Statement of Net Assets date for the period until maturity.

Foreign Exchange Options, Exchange traded options, futures and options on futures are valued at the settlement price determined by the relevant exchange.

2.4 Techniques and Instruments Relating to Transferable Securities

For the purpose of hedging and efficient portfolio management, the Sub-Funds may undertake transactions relating to financial futures, (i.e. interest rate, currency, stock index and futures on Transferable Securities), warrants and options contracts traded on a Regulated Market, transactions relating to OTC options with highly rated financial institutions specialising in this type of transaction and participating actively in the relevant OTC market. Sub-Funds which undertake such transactions will bear specific costs associated to this type of transaction.

Notes to the financial statements (continued)

The Sub-Funds did not transact any of these instruments during the period ended March 31, 2018, except for the Sub-Funds TCW Funds - TCW Emerging Markets Local Currency Income Fund and TCW Funds - TCW Emerging Markets Income Fund (the FX Option is an OTC instrument).

2.5 TBA Commitments

The Sub-Funds may enter into "Mortgages to be announced" or "TBA" transactions which are commitments to purchase at a future date securities backed by new mortgage pools. TBA commitments are considered securities in themselves, and involve a risk of loss if the value of the security to be purchased or sold declines or increases prior to settlement date. Until delivery TBAs are technically accounted for as forward transactions. Unsettled TBA commitments are therefore valued at the current market value of the underlying securities, according to the procedures described in Note 2.3 under "Valuation" and are recorded under "Payable for securities purchased".

At March 31, 2018, 2 Sub-Funds had unsettled TBA commitments. The net amounts are as follows:

TCW Funds - MetWest Total Return Bond Fund = 15 116 181.83 USD

TCW Funds - TCW Total Return Bond Fund = 163 301.56 USD

These TBA positions were 100% collateralized by cash or cash equivalents (Agency Discount Notes, T-Bills, CP, US Government securities maturing within 2 years) and did not create leverage for the Sub-fund.

2.6 Swing Pricing

Since October 2017, a Swing Pricing policy has been implemented in the Fund.

Significant net inflows or outflows in a Sub-Fund cause the Investment Manager to trade the Sub-Funds' securities, thereby incurring trading costs.

With Swing Pricing, a Sub-Fund's Net Asset Value per share is adjusted to account for trading costs incurred where shareholders' subscriptions or redemptions activity exceeds a Sub-Fund's predetermined threshold. Swing Pricing is a mechanism of valuation which adjusts (swings) a Sub-Fund's Net Asset Value per share to account for these trading costs. The aim is to protect the interests of non-dealing unitholders by ensuring the unitholders making significant subscriptions or redemptions contribute to the cost of their transactions.

Market conditions, trading costs and other Sub-Fund's data are used by the Management Company to determine which Sub-Fund's Net Asset Value per unit may be affected by Swing Pricing, and the appropriate threshold and swing factor to be applied for each Sub-Fund. These are reviewed by the Board of Directors of the Management Company on a periodic basis.

During the period, Swing Pricing adjustments were applicable on the Net Asset Value per unit of the following Sub-Funds:

TCW Funds - TCW Emerging Markets Income Fund,

TCW Funds - TCW Emerging Markets Local Currency Income Fund,

TCW Funds - MetWest Total Return Bond Fund,

TCW Funds - MetWest Unconstrained Bond Fund.

No swing price adjustments were booked for the Net Asset Values per share as of 31 March 2018.

3 - Management fees

The Fund shall pay to the Investment Manager an annual management fee, which shall be calculated in accordance with the provisions. The remuneration of its services as provided for by the present Agreement, the Investment Manager shall be entitled to receive a management fee of a percentage (as specified below) on a monthly basis in arrears and calculated for each Class of Shares within each Sub-Fund on the average of the Net Asset Value of each Sub-Fund over the period.

The Investment Management fee rates applicable are as follows at March 31, 2018:

Notes to the financial statements (continued)

Name of the Sub-Fund	Sub-Fund Base Currency	Share Class NAV Currency	Share Class	Management fee
TCW Funds - TCW Emerging Markets Income Fund	USD	EUR	AE	1.50%
		EUR	AEHE	1.50%
		EUR	ATFE	0.70%
		EUR	ATFHE	0.70%
		USD	AU	1.50%
		USD	AU-MD	1.50%
		EUR	IEHE	0.70%
		GBP	IGHG-QD	0.70%
		USD	IU	0.70%
		USD	OU	0.00%
		JPY	XJ	~*
		JPY	XJHA1	~*
		JPY	XJHAU	~*
		JPY	XJHB	~*
		JPY	XJHJ	~*
TCW Funds - MetWest High Yield Bond Fund	USD	EUR	AEHE	1.00%
		USD	AU	1.00%
		EUR	IEHE	0.50%
		GBP	IGHG-QD	0.50%
		USD	IU	0.50%
		USD	OU	0.00%
		JPY	XJ	~*
		JPY	XJC	~*
		USD	XU	~*
TCW Funds - TCW Emerging Markets Local Currency Income Fund	USD	EUR	AE	1.50%
		EUR	ATFE	0.70%
		EUR	ATFHE	0.70%
		USD	AU	1.50%
		EUR	IE	0.70%
		EUR	IE-YD	0.70%
		GBP	IG-QD	0.70%
		USD	IU	0.70%
		USD	IU-YD	0.70%
		GBP	XG-YD	~*
		USD	XU	~*
		USD	XU-YD	~*

Notes to the financial statements (continued)

Name of the Sub-Fund	Sub-Fund Base Currency	Share Class NAV Currency	Share Class	Management fee
TCW Funds - MetWest Total Return Bond Fund	USD	EUR	AE	0.80%
		EUR	AEHE	0.80%
		EUR	ATFE	0.40%
		EUR	ATFHE	0.40%
		USD	AU	0.80%
		EUR	IEHE	0.40%
		GBP	IGHG-QD	0.40%
		USD	IU	0.40%
		USD	IU-YD	0.40%
		EUR	REHE	0.40%
		GBP	RGHG-QD	0.40%
		USD	RU	0.40%
		USD	XU	~*
TCW Funds - TCW Total Return Bond Fund	USD	EUR	AEHE	0.90%
		USD	AU	0.90%
		USD	IU	0.45%
		USD	OU	0.00%
		USD	XU	~*
TCW Funds - MetWest Unconstrained Bond Fund	USD	EUR	AEHE	1.40%
		EUR	ATFE	0.70%
		EUR	ATFHE	0.70%
		USD	AU	1.40%
		AUD	IA-QD	0.70%
		AUD	IAHA-QD	0.70%
		CHF	ICHC	0.70%
		EUR	IE-YD	0.70%
		EUR	IEHE	0.70%
		GBP	IGHG-QD	0.70%
		USD	IU	0.70%
		USD	IU-YD	0.70%
		USD	OU	0.00%
		GBP	RGHG-QD	0.70%
		USD	RU-QD	0.70%
		GBP	XG-YD	~*
		GBP	XGHG-QD	~*
		JPY	XJ	~*
		JPY	XJHJ	~*
		USD	XU	~*
		USD	XU-YD	~*
		EUR	XXEHE	~*
		GBP	XXGHG-QD	~*
		USD	XXU	~*
TCW Funds - TCW Select Equities Fund	USD	USD	IU	0.75%
		USD	XU	~*
TCW Funds - TCW US REIT Income Fund	USD	USD	IU	0.70%
		JPY	XJ	~*

Notes to the financial statements (continued)

Name of the Sub-Fund	Sub-Fund Base Currency	Share Class NAV Currency	Share Class	Management fee
TCW Funds - TCW Multi-Income US Equities Fund	USD	JPY	XJ	-*

* Footnote available at page 99.

Pursuant to the Management Company Agreement, the Management Company in remuneration for its services is entitled to receive:

Basis Points Fee based on net asset values

On the first € 500 million	3.0 basis point per annum
On the next € 500 million	2.0 basis point per annum
On the first € 1,000 million	1.0 basis point per annum
On the excess over € 1,000 million	0.5 basis points per annum

Minimum Fee

A minimum fee of €100,000 per annum will apply from the date of appointment of the Company as Manager.

4 - Remuneration of the Principal Distributor

The Fund shall pay to the Principal Distributor for each Sub-Fund a commission as set out in the Principal Distribution Agreement. For the period ended March 31, 2018, the Fund did not pay any Distribution Fees.

5 - Service fees

Each Class of Shares is subject to a Service Fee at a rate of the Net Asset Value attributable to the relevant Class.

The Service fees rates applicable are as follows at March 31, 2018:

Name of the Sub-Fund	Sub-Fund Base Currency	Share Class NAV Currency	Share Class	Service fee
TCW Funds - TCW Emerging Markets Income Fund	USD	EUR	AE	0.30%
		EUR	AEHE	0.30%
		EUR	ATFE	0.20%
		EUR	ATFHE	0.20%
		USD	AU	0.30%
		USD	AU-MD	0.30%
		EUR	IEHE	0.20%
		GBP	IGHG-QD	0.20%
		USD	IU	0.20%
		USD	OU	0.15%
		JPY	XJ	-*
		JPY	XJHA1	-*
		JPY	XJHAU	-*
		JPY	XJHB	-*
		JPY	XJHJ	-*

Notes to the financial statements (continued)

Name of the Sub-Fund	Sub-Fund Base Currency	Share Class NAV Currency	Share Class	Service fee
TCW Funds - MetWest High Yield Bond Fund	USD	EUR	AEHE	0.20%
		USD	AU	0.20%
		EUR	IEHE	0.10%
		GBP	IGHG-QD	0.10%
		USD	IU	0.10%
		USD	OU	0.10%
		JPY	XJ	~*
		JPY	XJC	~*
		USD	XU	~*
TCW Funds - TCW Emerging Markets Local Currency Income Fund	USD	EUR	AE	0.35%
		EUR	ATFE	0.25%
		EUR	ATFHE	0.25%
		USD	AU	0.35%
		EUR	IE	0.25%
		EUR	IE-YD	0.25%
		GBP	IG-QD	0.25%
		USD	IU	0.25%
		USD	IU-YD	0.25%
		GBP	XG-YD	~*
		USD	XU	~*
		USD	XU-YD	~*
TCW Funds - MetWest Total Return Bond Fund	USD	EUR	AE	0.20%
		EUR	AEHE	0.20%
		EUR	ATFE	0.10%
		EUR	ATFHE	0.10%
		USD	AU	0.20%
		EUR	IEHE	0.10%
		GBP	IGHG-QD	0.10%
		USD	IU	0.10%
		USD	IU-YD	0.10%
		EUR	REHE	0.10%
		GBP	RGHG-QD	0.10%
		USD	RU	0.10%
		USD	XU	~*
TCW Funds - TCW Total Return Bond Fund	USD	EUR	AEHE	0.20%
		USD	AU	0.20%
		USD	IU	0.10%
		USD	OU	0.10%
		USD	XU	~*

Notes to the financial statements (continued)

Name of the Sub-Fund	Sub-Fund Base Currency	Share Class NAV Currency	Share Class	Service fee
TCW Funds - MetWest Unconstrained Bond Fund	USD	EUR	AEHE	0.20%
		EUR	ATFE	0.10%
		EUR	ATFHE	0.10%
		USD	AU	0.20%
		AUD	IA-QD	0.10%
		AUD	IAHA-QD	0.10%
		CHF	ICHC	0.10%
		EUR	IE-YD	0.10%
		EUR	IEHE	0.10%
		GBP	IGHG-QD	0.10%
		USD	IU	0.10%
		USD	IU-YD	0.10%
		USD	OU	0.10%
		GBP	RGHG-QD	0.10%
		USD	RU-QD	0.10%
		GBP	XG-YD	~*
		GBP	XGHG-QD	~*
		JPY	XJ	~*
		JPY	XJHJ	~*
		USD	XU	~*
		USD	XU-YD	~*
		EUR	XXEHE	~*
		GBP	XXGHG-QD	~*
		USD	XXU	~*
TCW Funds - TCW Select Equities Fund	USD	USD	IU	0.10%
		USD	XU	~*
TCW Funds - TCW US REIT Income Fund	USD	USD	IU	0.10%
		JPY	XJ	~*
TCW Funds - TCW Multi-Income US Equities Fund	USD	JPY	XJ	~*

* Footnote available at page 99.

The Service Fee is calculated and is accrued on each Valuation Day and payable monthly in arrears to the Investment Manager. This Service Fee may be used by the Investment Manager to pay fees of other service providers such as:

- Administrative Agent, Domiciliary Agent and Registrar Agent;
- Custodian, including transaction fees;
- Auditors, legal advisers and local representatives;
- Creation and distribution of shareholders' materials;
- Governmental agencies and jurisdictional applicable fees.

For the avoidance of doubt, the Fund will not pay any fees directly to the custodian, administrative agent and registrar agent. Such fees will be borne by the Investment Manager. The Investment Manager implemented the fixed percentage fee structure in an effort to provide prospective investors with an immediate understanding of the servicing cost charged to the Fund.

Notes to the financial statements (continued)

6 - Brokerage and Transaction Costs

The Fund or each Sub-Fund, as applicable, shall pay out of its assets all brokerage commissions and transaction charges and costs incurred in connection with its operations.

None of the Investment Manager or Investment Sub-Manager may retain cash or other rebates from a broker or dealer in consideration of directing transactions to them.

Consistent with best execution, brokerage commissions on portfolio transactions for the Fund may be directed by the Investment Manager or its Connected Persons to broker-dealers in recognition of research services furnished by them as well as for services rendered in the execution of orders by such broker-dealers.

7 - Cross Sub-Fund investments

As at March 31, 2018, the Sub-Fund TCW FUNDS - MetWest Unconstrained Bond Fund invested in the Sub-Fund TCW FUNDS - TCW Emerging Markets Income Fund (OU) as described below:

Sub-Fund	Description	Currency	Quantity	Market value	% of total net assets
TCW Funds - MetWest Unconstrained Bond Fund	TCW Funds - TCW Emerging Markets Income Fund (OU)	USD	100 582.87	14 905 697	1.57

This amount of USD 14 905 697 is not excluded of the caption "Securities portfolio at market value" in the combined statement of net assets.

8 - Total Expense Ratio

The total expense ratio is the ratio of the gross amount of the expenses of the Sub-Fund to its average net assets. The total expense ratio excludes dilution levies, transaction costs and costs related to extraordinary measures, including, in particular, any expertise or trial aiming at the protection of the Investors' interests.

As per the prospectus in force as at March 31, 2018, the Board of Directors has capped the total expense ratio for each Sub-Fund. The Board of Directors, in its absolute discretion, may extend, terminate or otherwise modify the total expense ratio cap for a Sub-Fund.

Name of the Sub-Fund	Sub-Fund Base Currency	Share Class NAV Currency	Share Class	Management fee	Service Fee	Maximum Distribution Fee	Subscription Tax	Total Expense Ratio
TCW Funds - TCW Emerging Markets Income Fund	USD	EUR	AE	1.50%	0.30%	/	0.05%	1.85%
		EUR	AEHE	1.50%	0.30%	/	0.05%	1.85%
		EUR	ATFE	0.70%	0.20%	/	0.05%	0.95%
		EUR	ATFHE	0.70%	0.20%	/	0.05%	0.95%
		USD	AU	1.50%	0.30%	/	0.05%	1.85%
		USD	AU-MD	1.50%	0.30%	/	0.05%	1.85%
		EUR	IEHE	0.70%	0.20%	/	0.01%	0.91%
		GBP	IGHG-QD	0.70%	0.20%	/	0.01%	0.91%
		USD	IU	0.70%	0.20%	/	0.01%	0.91%
		USD	OU	0.00%	0.15%	/	0.01%	0.16%
		JPY	XJ	-*	-*	/	-*	-*
		JPY	XJHA1	-*	-*	/	-*	-*
		JPY	XJHAU	-*	-*	/	-*	-*
		JPY	XJHB	-*	-*	/	-*	-*
		JPY	XJHJ	-*	-*	/	-*	-*

Notes to the financial statements (continued)

Name of the Sub-Fund	Sub-Fund Base Currency	Share Class NAV Currency	Share Class	Management fee	Service Fee	Maximum Distribution Fee	Subscription Tax	Total Expense Ratio
TCW Funds - MetWest High Yield Bond Fund	USD	EUR	AEHE	1.00%	0.20%	/	0.05%	1.25%
		USD	AU	1.00%	0.20%	/	0.05%	1.25%
		EUR	IEHE	0.50%	0.10%	/	0.01%	0.61%
		GBP	IGHG-QD	0.50%	0.10%	/	0.01%	0.61%
		USD	IU	0.50%	0.10%	/	0.01%	0.61%
		USD	OU	0.00%	0.10%	/	0.01%	0.11%
		JPY	XJ	_*	_*	/	_*	_*
		JPY	XJC	_*	_*	/	_*	_*
		USD	XU	_*	_*	/	_*	_*
TCW Funds - Emerging Markets Local Currency Income Fund	USD	EUR	AE	1.50%	0.35%	/	0.05%	1.90%
		EUR	ATFE	0.70%	0.25%	/	0.05%	1.00%
		EUR	ATFHE	0.70%	0.25%	/	0.05%	1.00%
		USD	AU	1.50%	0.35%	/	0.05%	1.90%
		EUR	IE	0.70%	0.25%	/	0.01%	0.96%
		EUR	IE-YD	0.70%	0.25%	/	0.01%	0.96%
		GBP	IG-QD	0.70%	0.25%	/	0.01%	0.96%
		USD	IU	0.70%	0.25%	/	0.01%	0.96%
		USD	IU-YD	0.70%	0.25%	/	0.01%	0.96%
		GBP	XG-YD	_*	_*	/	_*	_*
		USD	XU	_*	_*	/	_*	_*
		USD	XU-YD	_*	_*	/	_*	_*
TCW Funds - MetWest Total Return Bond Fund	USD	EUR	AE	0.80%	0.20%	/	0.05%	1.05%
		EUR	AEHE	0.80%	0.20%	/	0.05%	1.05%
		EUR	ATFE	0.40%	0.10%	/	0.05%	0.55%
		EUR	ATFHE	0.40%	0.10%	/	0.05%	0.55%
		USD	AU	0.80%	0.20%	/	0.05%	1.05%
		EUR	IEHE	0.40%	0.10%	/	0.01%	0.51%
		GBP	IGHG-QD	0.40%	0.10%	/	0.01%	0.51%
		USD	IU	0.40%	0.10%	/	0.01%	0.51%
		USD	IU-YD	0.40%	0.10%	/	0.01%	0.51%
		EUR	REHE	0.40%	0.10%	/	0.05%	0.55%
		GBP	RGHG-QD	0.40%	0.10%	/	0.05%	0.55%
		USD	RU	0.40%	0.10%	/	0.05%	0.55%
		USD	XU	_*	_*	/	_*	_*
TCW Funds - TCW Total Return Bond Fund	USD	EUR	AEHE	0.90%	0.20%	/	0.05%	1.15%
		USD	AU	0.90%	0.20%	/	0.05%	1.15%
		USD	IU	0.45%	0.10%	/	0.01%	0.56%
		USD	OU	0.00%	0.10%	/	0.01%	0.11%
		USD	XU	_*	_*	/	_*	_*

Notes to the financial statements (continued)

Name of the Sub-Fund	Sub-Fund Base Currency	Share Class NAV Currency	Share Class	Management fee	Service Fee	Maximum Distribution Fee	Subscription Tax	Total Expense Ratio
TCW Funds - MetWest Unconstrained Bond Fund	USD	EUR	AEHE	1.40%	0.20%	/	0.05%	1.65%
		EUR	ATFE	0.70%	0.10%	/	0.05%	0.85%
		EUR	ATFHE	0.70%	0.10%	/	0.05%	0.85%
		USD	AU	1.40%	0.20%	/	0.05%	1.65%
		AUD	IA-QD	0.70%	0.10%	/	0.01%	0.81%
		AUD	IAHA-QD	0.70%	0.10%	/	0.01%	0.81%
		CHF	ICHC	0.70%	0.10%	/	0.01%	0.81%
		EUR	IE-YD	0.70%	0.10%	/	0.01%	0.81%
		EUR	IEHE	0.70%	0.10%	/	0.01%	0.81%
		GBP	IGHG-QD	0.70%	0.10%	/	0.01%	0.81%
		USD	IU	0.70%	0.10%	/	0.01%	0.81%
		USD	IU-YD	0.70%	0.10%	/	0.01%	0.81%
		USD	OU	0.00%	0.10%	/	0.01%	0.11%
		GBP	RGHG-QD	0.70%	0.10%	/	0.05%	0.85%
		USD	RU-QD	0.70%	0.10%	/	0.05%	0.85%
		GBP	XG-YD	-*	-*	/	-*	-*
		GBP	XGHG-QD	-*	-*	/	-*	-*
		JPY	XJ	-*	-*	/	-*	-*
		JPY	XJHJ	-*	-*	/	-*	-*
		USD	XU	-*	-*	/	-*	-*
		USD	XU-YD	-*	-*	/	-*	-*
		EUR	XXEHE	-*	-*	/	-*	-*
		GBP	XXGHG-QD	-*	-*	/	-*	-*
		USD	XXU	-*	-*	/	-*	-*
TCW Funds - TCW Select Equities Fund	USD	USD	IU	0.75%	0.10%	/	0.01%	0.86%
		USD	XU	-*	-*	/	-*	-*
TCW Funds - TCW US REIT Income Fund	USD	USD	IU	0.70%	0.10%	/	0.01%	0.81%
		JPY	XJ	-*	-*	/	-*	-*
TCW Funds - TCW Multi-Income US Equities Fund	USD	JPY	XJ	-*	-*	/	-*	-*

* Class "X" Shares :

This Class of Shares is reserved for certain Institutional Investors (*subscription by Institutional Investors may be made for their own account or for individuals within the framework of a collective savings or any comparable scheme as well fund of funds, Italian GPF, UCITS, UCIs or mandates authorized by the Board of Directors*) and clients of TCW Investment Management Company and its affiliates, who are especially authorized by the Board of Directors to invest in Class X Shares. Holdings in Class X Shares are subject to specific management fees and service fees which in certain circumstances may be payable directly by the Investor to the Investment Manager, as agreed in separate agreements on a case by case basis, between said Investor and the Investment Manager. The minimum initial subscription is one hundred thousand Japanese Yen (JPY 100 000), one thousand US Dollars (USD 1 000), one thousand Euros (EUR 1 000) or one thousand British Pound (GBP 1 000) as the case may be. Subsequent subscriptions may be made in any amount.

Notes to the financial statements (continued)

9 - Taxation

In accordance with the legislation currently prevailing in Luxembourg, the Fund is not subject to any taxes on income or capital gains. The Fund is subject to a subscription tax *Taxe d'abonnement*, which amounts to an annual rate of 0.05% based on the Net Asset Value of each Sub-Fund at the end of each calendar quarter, calculated and paid quarterly. However, this tax is reduced to 0.01% for Net Asset Value related to units classes only aimed at eligible institutional investors and for Sub-Funds whose sole object is collective investment in money market instruments and in deposits with credit institutions.

Pursuant to Article 175 (a) of the amended law of 17 December 2010, the net asset invested in UCIs already subject to *Taxe d'abonnement* is exempted from this tax.

Interest and dividend income received by the Fund may be subject to non-recoverable withholding tax in the countries of origin.

10 - Exchange rates

The following exchange rates have been used for the preparation of these financial statements as at March 31, 2018:

1 USD =	20.13201	ARS	1 USD =	3.32358	BRL
1 USD =	603.56502	CLP	1 USD =	6.29170	CNY
1 USD =	2 793.10044	COP	1 USD =	17.63000	EGP
1 USD =	0.81311	EUR	1 USD =	253.83583	HUF
1 USD =	13 767.50538	IDR	1 USD =	65.22169	INR
1 USD =	106.35000	JPY	1 USD =	319.08501	KZT
1 USD =	18.25349	MXN	1 USD =	3.86799	MYR
1 USD =	359.95003	NGN	1 USD =	3.22698	PEN
1 USD =	52.17750	PHP	1 USD =	3.42530	PLN
1 USD =	3.79067	RON	1 USD =	96.24003	RSD
1 USD =	57.50002	RUB	1 USD =	3.75001	SAR
1 USD =	31.26999	THB	1 USD =	3.96138	TRY
1 USD =	28.34000	UYU	1 USD =	11.84872	ZAR

Notes to the financial statements (continued)

11 - Forward foreign exchange contracts

As at March 31, 2018, the Fund holds the following open forward foreign exchange contracts:

TCW Funds - TCW Emerging Markets Income Fund

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
KZT 486 900 000	USD 1 500 000	19-Apr-18	19 449
KZT 89 883 750	USD 275 000	19-Apr-18	5 505
KZT 57 590 254	USD 178 298	19-Apr-18	1 418
EUR 26 928 321	USD 33 604 794	30-Apr-18	(425 450)
EUR 1 872 789	USD 2 337 119	30-Apr-18	(29 589)
EUR 442 914	USD 552 727	30-Apr-18	(6 998)
EUR 40 978	USD 50 677	30-Apr-18	(187)
GBP 6 066	USD 8 583	30-Apr-18	(64)
USD 727 712	EUR 590 072	30-Apr-18	663
USD 55 931	EUR 45 352	30-Apr-18	51
USD 11 854	EUR 9 612	30-Apr-18	11
USD 177	GBP 127	30-Apr-18	(1)
RUB 87 809 425	USD 1 490 000	14-May-18	28 439
USD 1 534 057	RUB 87 809 425	14-May-18	15 874
ARS 62 640 000	USD 3 000 000	16-May-18	45 345
AUD 8 350 000	USD 6 580 385	16-May-18	(177 813)
JPY 335 900 000	USD 3 162 513	16-May-18	4 076
USD 140 069	AUD 180 000	16-May-18	2 049
USD 131 306	AUD 170 000	16-May-18	955
USD 160 278	JPY 17 000 000	16-May-18	16
USD 66 978	JPY 7 000 000	16-May-18	987
BRL 9 887 574	USD 3 009 000	18-May-18	(49 873)
CNY 11 826 810	USD 1 860 000	18-May-18	16 749
CNY 447 475	USD 70 000	18-May-18	1 008
CNY 253 320	USD 40 000	18-May-18	198
IDR 25 426 200 000	USD 1 860 000	18-May-18	(19 143)
IDR 971 600 000	USD 70 000	18-May-18	344
IDR 552 800 000	USD 40 000	18-May-18	23
INR 120 217 752	USD 1 860 000	18-May-18	(26 307)
INR 4 613 000	USD 70 000	18-May-18	363
INR 2 620 280	USD 40 000	18-May-18	(33)
USD 150 000	CNY 956 550	18-May-18	(1 791)
USD 150 000	IDR 2 088 450 000	18-May-18	(1 204)
USD 150 000	INR 9 861 945	18-May-18	(425)
SAR 5 298 160	USD 1 400 000	28-Jun-18	12 855
USD 1 409 273	SAR 5 298 160	28-Jun-18	(3 583)
USD 1 205 227	SAR 4 573 836	20-May-19	(12 647)
USD 194 773	SAR 739 164	20-May-19	(2 044)
			(600 774)

Notes to the financial statements (continued)

TCW Funds - MetWest High Yield Bond Fund

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
EUR 1 995	USD 2 489	30-Apr-18	(31)
EUR 1 976	USD 2 466	30-Apr-18	(31)
GBP 1 579	USD 2 234	30-Apr-18	(17)
			(79)

TCW Funds - TCW Emerging Markets Local Currency Income Fund

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
THB 39 650 000	USD 1 237 863	09-Apr-18	30 226
THB 13 701 950	USD 430 000	09-Apr-18	8 217
KZT 274 455 000	USD 855 000	19-Apr-18	1 440
KZT 124 203 000	USD 380 000	19-Apr-18	7 607
KZT 61 656 623	USD 190 005	19-Apr-18	2 404
KZT 56 803 377	USD 174 995	19-Apr-18	2 269
KZT 17 131 597	USD 53 039	19-Apr-18	422
CLP 692 287 800	USD 1 140 000	23-Apr-18	7 133
CLP 151 312 500	USD 250 000	23-Apr-18	728
CLP 108 162 000	USD 180 000	23-Apr-18	(773)
RUB 78 883 750	USD 1 341 743	23-Apr-18	22 601
RUB 13 103 100	USD 222 872	23-Apr-18	3 754
USD 1 352 111	CLP 800 449 800	23-Apr-18	25 748
USD 255 595	CLP 151 312 500	23-Apr-18	4 867
USD 1 375 000	RUB 78 883 750	23-Apr-18	10 843
USD 230 000	RUB 13 103 100	23-Apr-18	3 414
THB 145 797 000	USD 4 600 000	25-Apr-18	63 124
THB 22 204 000	USD 700 000	25-Apr-18	10 165
THB 18 254 165	USD 585 000	25-Apr-18	(1 164)
THB 8 618 335	USD 275 000	25-Apr-18	646
EUR 319 547	USD 398 773	30-Apr-18	(5 049)
EUR 6 944	USD 8 652	30-Apr-18	(95)
USD 10 318	EUR 8 367	30-Apr-18	9
INR 31 882 800	USD 489 000	14-May-18	(2 455)
PHP 28 220 400	USD 540 000	14-May-18	(1 620)
USD 486 946	INR 31 882 800	14-May-18	391
USD 535 288	PHP 28 220 400	14-May-18	(3 113)
ARS 42 282 000	USD 2 025 000	16-May-18	30 607
PLN 27 127 700	USD 8 018 000	30-May-18	(95 158)
PLN 4 784 934	USD 1 400 000	30-May-18	(2 531)
USD 2 470 000	PLN 8 410 844	30-May-18	13 558
USD 985 000	PLN 3 353 925	30-May-18	5 464
USD 245 000	PLN 824 278	30-May-18	4 263
RUB 75 492 025	USD 1 310 000	06-Jun-18	(8 530)
RUB 5 780 000	USD 100 000	06-Jun-18	(351)
USD 1 680 000	RUB 96 969 600	06-Jun-18	8 237
HUF 507 343 200	USD 2 020 000	22-Jun-18	(10 243)
INR 66 030 000	USD 1 000 000	26-Jun-18	3 680
			140 735

Notes to the financial statements (continued)

TCW Funds - MetWest Total Return Bond Fund

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
EUR 7 680 735	USD 9 585 058	30-Apr-18	(121 350)
EUR 945 388	USD 1 179 783	30-Apr-18	(14 937)
EUR 838 359	USD 1 046 218	30-Apr-18	(13 246)
EUR 319 159	USD 396 839	30-Apr-18	(3 592)
EUR 48 951	USD 60 647	30-Apr-18	(333)
EUR 1 748	USD 2 182	30-Apr-18	(28)
GBP 9 722 680	USD 13 756 329	30-Apr-18	(102 641)
GBP 1 524	USD 2 156	30-Apr-18	(16)
USD 626 274	EUR 505 589	30-Apr-18	3 319
USD 61 244	EUR 49 660	30-Apr-18	56
USD 60 371	EUR 48 951	30-Apr-18	57
USD 6 107 444	JPY 650 000 000	04-Jun-18	(26 370)
			(279 081)

TCW Funds - TCW Total Return Bond Fund

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
USD 45 108	JPY 5 000 000	09-Apr-18	(1 932)
EUR 1 909	USD 2 382	30-Apr-18	(30)
USD 20 220	JPY 2 200 000	01-May-18	(499)
			(2 461)

TCW Funds - MetWest Unconstrained Bond Fund

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
JPY 218 484 521	USD 2 011 800	27-Apr-18	45 471
JPY 66 801 434	USD 637 209	27-Apr-18	(8 200)
JPY 43 308 421	USD 404 733	27-Apr-18	3 063
JPY 30 949 427	USD 291 494	27-Apr-18	(72)
JPY 29 857 384	USD 278 715	27-Apr-18	2 425
JPY 17 792 511	USD 163 628	27-Apr-18	3 908
JPY 17 166 359	USD 161 155	27-Apr-18	485
JPY 17 031 480	USD 155 050	27-Apr-18	5 320
JPY 14 503 561	USD 134 081	27-Apr-18	2 486
JPY 10 713 177	USD 101 881	27-Apr-18	(1 005)
JPY 22 236 303	USD 205 522	30-Apr-18	3 858
AUD 362 739 902	USD 293 538 560	30-Apr-18	(15 390 174)
AUD 9 486 820	USD 7 416 231	30-Apr-18	(141 752)
CHF 102 071	USD 109 809	30-Apr-18	(2 981)
EUR 138 411 124	USD 172 728 086	30-Apr-18	(2 186 809)
EUR 94 964 530	USD 118 509 561	30-Apr-18	(1 500 381)
EUR 3 686 251	USD 4 623 941	30-Apr-18	(81 980)
EUR 3 442 533	USD 4 213 540	30-Apr-18	28 128
EUR 3 096 835	USD 3 836 762	30-Apr-18	(21 041)

Notes to the financial statements (continued)

TCW Funds - MetWest Unconstrained Bond Fund

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation USD
					USD
EUR	2 988 922	USD	3 705 049	30-Apr-18	(22 292)
EUR	1 383 096	USD	1 726 014	30-Apr-18	(21 852)
EUR	1 087 937	USD	1 351 936	30-Apr-18	(11 450)
EUR	1 027 665	USD	1 282 459	30-Apr-18	(16 236)
EUR	27 530	USD	34 530	30-Apr-18	(609)
GBP	15 051 776	USD	21 296 307	30-Apr-18	(158 900)
GBP	11 340 389	USD	16 045 177	30-Apr-18	(119 720)
GBP	968 548	USD	1 370 369	30-Apr-18	(10 225)
GBP	876 412	USD	1 214 316	30-Apr-18	16 440
GBP	391 178	USD	554 449	30-Apr-18	(5 112)
GBP	241 479	USD	337 929	30-Apr-18	1 182
GBP	82 548	USD	116 304	30-Apr-18	(381)
GBP	1 608	USD	2 274	30-Apr-18	(17)
USD	3 553 914	EUR	2 881 244	30-Apr-18	3 830
USD	2 643 012	EUR	2 135 612	30-Apr-18	11 648
USD	2 449 499	EUR	1 977 747	30-Apr-18	12 646
USD	2 423 455	EUR	1 960 439	30-Apr-18	7 929
USD	2 373 489	EUR	1 922 313	30-Apr-18	4 939
USD	26 544	EUR	21 348	30-Apr-18	240
USD	2 127 523	GBP	1 499 322	30-Apr-18	22 005
USD	548 834	GBP	387 198	30-Apr-18	5 087
USD	136 875	GBP	99 307	30-Apr-18	(2 583)
USD	62 760	GBP	44 277	30-Apr-18	582
USD	33 064	GBP	23 631	30-Apr-18	(121)
JPY	690 000 000	USD	6 577 831	04-Jun-18	(66 822)
USD	6 483 287	JPY	690 000 000	04-Jun-18	(27 392)
					(19 616 435)

12 - Futures contracts

As at March 31, 2018, the Fund holds the following open future contracts:

TCW Funds - MetWest Total Return Bond Fund

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
Interest rate	USD	US 2 YR NOTE FUTURE	CHICAGO BOARD OF TRADE	Jun-18	94	-	19 982 343	4 769
Interest rate	USD	US 5 YR NOTE FUTURE	CHICAGO BOARD OF TRADE	Jun-18	129	-	14 751 351	46 675
							34 733 694	51 444

Notes to the financial statements (continued)

TCW Funds - TCW Total Return Bond Fund

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
Interest rate	USD	US 10 YR NOTE FUTURE	CHICAGO BOARD OF TRADE	Jun-18	1	-	120 906	1 188
Interest rate	USD	US 2 YR NOTE FUTURE	CHICAGO BOARD OF TRADE	Jun-18	1	-	212 578	109
Interest rate	USD	US 5 YR NOTE FUTURE	CHICAGO BOARD OF TRADE	Jun-18	2	-	228 703	859
							562 187	2 156

TCW Funds - MetWest Unconstrained Bond Fund

Underlying nature	Currency contract	Details	Market	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
Interest rate	USD	US ULTRA BOND CBT	CHICAGO BOARD OF TRADE	Jun-18	-	42	6 691 125	(165 795)
Interest rate	USD	US 10YR ULTRA T NOTE	CHICAGO BOARD OF TRADE	Jun-18	5	-	647 344	6 805
Interest rate	USD	US 5 YR NOTE FUTURE	CHICAGO BOARD OF TRADE	Jun-18	74	-	8 462 015	34 930
							15 800 484	(124 060)

13 - Options

As at March 31, 2018, the Fund holds the following options contracts:

TCW Funds - TCW Emerging Markets Income Fund

Short/Long	Currency	Description	Put/Call	Strike Price	Maturity	Quantity	Market value USD	Commitment USD
SHORT	USD	Call USD/MXN	CALL	20	May-18	(3 066 000)	(1 236)	3 066 000
SHORT	USD	Call USD/MXN	CALL	20.5	Apr-18	(2 987 000)	0	2 987 000
LONG	USD	Call USD/MXN	CALL	19.5	Apr-18	2 987 000	27	-
LONG	USD	Call USD/MXN	CALL	19	May-18	3 066 000	10 225	-
LONG	USD	Call USD/ZAR	CALL	11.9	Apr-18	6 400 000	82 749	-
LONG	USD	Put USD/BRL	PUT	3.3	Apr-18	3 000 000	23 840	-
LONG	USD	Put USD/TRY	PUT	3.8532	Dec-18	5 900 000	45 406	-
SHORT	USD	Put USD/ZAR	PUT	11.65	Apr-18	(6 400 000)	(29 653)	6 400 000
							131 358	12 453 000

Notes to the financial statements (continued)

TCW Funds - TCW Emerging Markets Local Currency Income Fund

Short/ Long	Currency	Description	Put/ Call	Strike Price	Maturity	Quantity	Market value USD	Commitment USD
SHORT	USD	Call USD/MXN	CALL	20	May-18	(2 180 000)	(879)	2 180 000
SHORT	USD	Call USD/MXN	CALL	20.5	Apr-18	(1 072 000)	0	1 072 000
LONG	USD	Call USD/MXN	CALL	19.5	Apr-18	1 072 000	10	-
LONG	USD	Call USD/MXN	CALL	19	May-18	2 180 000	7 270	-
SHORT	USD	Call USD/ZAR	CALL	12.5	Apr-18	(1 000 000)	(6 570)	1 000 000
SHORT	USD	Call USD/ZAR	CALL	12.75	Apr-18	(1 000 000)	(1)	1 000 000
LONG	USD	Call ZAR/USD	CALL	11.88	Apr-18	2 000 000	39	-
LONG	USD	Put USD/BRL	PUT	3.3	Apr-18	2 020 000	16 052	-
LONG	USD	Put USD/TRY	PUT	3.8532	Dec-18	1 240 000	9 543	-
SHORT	USD	Put USD/ZAR	PUT	11	Jun-18	(2 020 000)	(3 731)	2 020 000
LONG	USD	Put USD/ZAR	PUT	11.65	Jun-18	2 020 000	24 810	-
							46 543	7 272 000

14 - Swaps

As at March 31, 2018, the Fund holds the following swaps:

TCW Funds - TCW Emerging Markets Income Fund

Maturity date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(loss)
20-Dec-22	Credit default Swap	Republic of Korea 7.125 04/16/19	-	1	USD	8 155 000	(185 614)
20-Dec-22	Credit default Swap	Republic of Korea 7.125 04/16/19	-	1	USD	1 185 000	(26 971)
20-Dec-22	Credit default Swap	China Government International Bond 7.5 10/28/27	-	1	USD	1 250 000	(22 859)
20-Dec-22	Credit default Swap	United Mexican States 4.15 03/28/27	-	1	USD	1 150 000	(1 215)
20-Dec-22	Credit default Swap	United Mexican States 4.15 03/28/27	-	1	USD	2 500 000	(6 359)
20-Dec-22	Credit default Swap	United Mexican States 4.15 03/28/27	-	1	USD	3 750 000	(3 963)
20-Dec-22	Credit default Swap	Republic of Colombia 10.375 01/28/33	-	1	USD	2 500 000	(2 642)
20-Dec-22	Credit default Swap	China Government International Bond 7.5 10/28/27	-	1	USD	1 200 000	(21 945)
							(271 568)

Notes to the financial statements (continued)**15 - Dividend distribution**

During the period ended March 31, 2018, the following dividends have been distributed:

TCW Funds - TCW Emerging Markets Income Fund

	Ex-dividend date	Currency	Dividend	Number of shares
Class AU-MD	31.10.17	USD	0.43	21.34
Class AU-MD	29.12.17	USD	0.53	42.44
Class AU-MD	31.01.18	USD	0.42	42.65
Class AU-MD	28.02.18	USD	0.42	42.82
Class AU-MD	29.03.18	USD	0.37	42.99
Class IGHG-QD	29.12.17	GBP	12.34	5.49
Class IGHG-QD	29.03.18	GBP	14.69	5.55
Class XJ (D)	31.10.17	JPY	70.00	120 437.84
Class XJ (D)	30.11.17	JPY	70.00	118 297.84
Class XJ (D)	29.12.17	JPY	70.00	110 677.84
Class XJ (D)	31.01.18	JPY	70.00	109 807.84
Class XJ (D)	28.02.18	JPY	70.00	109 187.84
Class XJ (D)	29.03.18	JPY	70.00	106 707.84
Class XJHA1 (D)	31.10.17	JPY	90.00	70 144.18
Class XJHA1 (D)	30.11.17	JPY	90.00	69 344.18
Class XJHA1 (D)	29.12.17	JPY	90.00	77 544.18
Class XJHA1 (D)	31.01.18	JPY	90.00	104 244.18
Class XJHA1 (D)	28.02.18	JPY	90.00	120 244.18
Class XJHA1 (D)	29.03.18	JPY	90.00	119 644.18
Class XJHAU (D)	31.10.17	JPY	30.00	131 158.35
Class XJHAU (D)	30.11.17	JPY	30.00	128 928.35
Class XJHAU (D)	29.12.17	JPY	30.00	125 038.35
Class XJHAU (D)	31.01.18	JPY	30.00	122 198.35
Class XJHAU (D)	28.02.18	JPY	30.00	121 058.35
Class XJHAU (D)	29.03.18	JPY	30.00	118 568.35
Class XJHB (D)	31.10.17	JPY	40.00	62 503.96
Class XJHB (D)	30.11.17	JPY	40.00	63 003.96

Notes to the financial statements (continued)

	Ex-dividend date	Currency	Dividend	Number of shares
Class XJHB (D)	29.12.17	JPY	40.00	60 803.96
Class XJHB (D)	31.01.18	JPY	40.00	60 803.96
Class XJHB (D)	28.02.18	JPY	40.00	61 603.96
Class XJHB (D)	29.03.18	JPY	40.00	61 003.96
Class XJHJ (D)	31.10.17	JPY	50.00	49 586.74
Class XJHJ (D)	30.11.17	JPY	50.00	48 786.74
Class XJHJ (D)	29.12.17	JPY	50.00	47 686.74
Class XJHJ (D)	31.01.18	JPY	50.00	47 186.74
Class XJHJ (D)	28.02.18	JPY	50.00	45 486.74
Class XJHJ (D)	29.03.18	JPY	50.00	44 986.74

TCW Funds - MetWest High Yield Bond Fund

	Ex-dividend date	Currency	Dividend	Number of shares
Class IGHG-QD	29.12.17	GBP	11.54	1.50
Class IGHG-QD	29.03.18	GBP	11,71	1.52
Class XJ (D)	31.10.17	JPY	75.00	369 836.43
Class XJ (D)	30.11.17	JPY	75.00	368 106.43
Class XJ (D)	29.12.17	JPY	75.00	365 806.43
Class XJ (D)	31.01.18	JPY	75.00	365 806.43
Class XJ (D)	28.02.18	JPY	75.00	363 506.43
Class XJ (D)	29.03.18	JPY	75.00	361 716.43

TCW Funds - TCW Emerging Markets Local Currency Income Fund

	Ex-dividend date	Currency	Dividend	Number of shares
Class IG-QD	29.12.17	GBP	24.19	229.75
Class IG-QD	29.03.18	GBP	15.03	230.50

TCW Funds - MetWest Total Return Bond Fund

	Ex-dividend date	Currency	Dividend	Number of shares
Class IGHG-QD	29.12.17	GBP	5.82	9 494.60
Class IGHG-QD	29.03.18	GBP	5.98	9 988.01
Class RGHG-QD	29.12.17	GBP	0.56	15.94
Class RGHG-QD	29.03.18	GBP	0.58	16.03

Notes to the financial statements (continued)

TCW Funds - MetWest Unconstrained Bond Fund

	Ex-dividend date	Currency	Dividend	Number of shares
Class IA-QD	29.12.17	AUD	6.43	2.81
Class IA-QD	29.03.18	AUD	7.84	2.83
Class IAHA-QD	29.12.17	AUD	6.91	358 365.53
Class IAHA-QD	29.03.18	AUD	8.66	375 403.11
Class IGHG-QD	29.12.17	GBP	6.37	11 890.26
Class IGHG-QD	29.03.18	GBP	7.72	11 910.79
Class RGHG-QD	29.12.17	GBP	0.69	16.12
Class RGHG-QD	29.03.18	GBP	0.83	16.23
Class RU-QD	29.12.17	USD	0.69	20.75
Class RU-QD	29.03.18	USD	0.82	20.89
Class XGHG-QD	29.12.17	GBP	6.79	15 638.43
Class XGHG-QD	29.03.18	GBP	8.15	16 128.90
Class XJ (D)	28.02.18	JPY	90.00	4 326.51
Class XJ (D)	29.03.18	JPY	30.00	4 318.45
Class XJHJ (D)	28.02.18	JPY	75.00	38 105.53
Class XJHJ (D)	29.03.18	JPY	25.00	49 482.32
Class XXGHG-QD	29.12.17	GBP	7.52	962.89
Class XXGHG-QD	29.03.18	GBP	8.94	896.62

TCW Funds - TCW US REIT Income Fund

	Ex-dividend date	Currency	Dividend	Number of shares
Class XJ (D)	31.10.17	JPY	48.00	1 130.00
Class XJ (D)	30.11.17	JPY	48.00	1 130.00
Class XJ (D)	29.12.17	JPY	48.00	1 130.00
Class XJ (D)	31.01.18	JPY	48.00	1 130.00
Class XJ (D)	28.02.18	JPY	48.00	1 130.00
Class XJ (D)	29.03.18	JPY	48.00	1 170.00

Notes to the financial statements (continued)

TCW Funds - TCW Multi-Income US Equities Fund

	Ex-dividend date	Currency	Dividend	Number of shares
Class XJ (D)	31.10.17	JPY	38.00	1 031 100.00
Class XJ (D)	30.11.17	JPY	38.00	984 100.00
Class XJ (D)	29.12.17	JPY	38.00	944 200.00
Class XJ (D)	31.01.18	JPY	38.00	914 400.00
Class XJ (D)	28.02.18	JPY	38.00	903 100.00
Class XJ (D)	29.03.18	JPY	38.00	886 600.00

Unaudited Informations

SFTR Regulation

As at March 31, 2018, the Fund does not invest in instruments in the scope of the requirements of the Regulation (EU) 2015/2365 on transparency of Securities Financing Transactions and of Reuse ("SFTR"). Furthermore, no corresponding transactions were carried out during the period referring to the financial statements.

TCW Funds

Semi-annual report including the unaudited financial statements