



TCW Funds

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

Annual Report including audited financial
statements as at September 30, 2017

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.



Table of contents

Organisation and Administration	1
General information on the Company	2
Information to the Shareholders	6
Report of the Board of Directors of the Fund	7
Report of the <i>réviseur d'entreprises agréé</i>	10
Statement of Net Assets	15
Statement of Operations and Changes in Net Assets	19
Statistical information	23
TCW Funds - TCW Emerging Markets Income Fund	
Schedule of Investments	33
Classification of Investments	
<i>Geographical classification</i>	38
<i>Economic classification</i>	38
TCW Funds - MetWest High Yield Bond Fund	
Schedule of Investments	39
Classification of Investments	
<i>Geographical classification</i>	46
<i>Economic classification</i>	46
TCW Funds - TCW Emerging Markets Local Currency Income Fund	
Schedule of Investments	47
Classification of Investments	
<i>Geographical classification</i>	49
<i>Economic classification</i>	49
TCW Funds - MetWest Total Return Bond Fund	
Schedule of Investments	50
Classification of Investments	
<i>Geographical classification</i>	61
<i>Economic classification</i>	61
TCW Funds - TCW Total Return Bond Fund	
Schedule of Investments	62
Classification of Investments	
<i>Geographical classification</i>	64
<i>Economic classification</i>	64
TCW Funds - MetWest Unconstrained Bond Fund	
Schedule of Investments	65
Classification of Investments	
<i>Geographical classification</i>	89
<i>Economic classification</i>	89

Table of contents (continued)

TCW Funds - TCW Select Equities Fund

Schedule of Investments	90
Classification of Investments	
<i>Geographical classification</i>	91
<i>Economic classification</i>	91

TCW Funds - TCW US REIT Income Fund

Schedule of Investments	92
Classification of Investments	
<i>Geographical classification</i>	93
<i>Economic classification</i>	93

TCW Funds - TCW Multi-Income US Equities Fund

Schedule of Investments	94
Classification of Investments	
<i>Geographical classification</i>	97
<i>Economic classification</i>	97

Notes to the financial statements	98
Unaudited Informations	123

Organisation and Administration

Board of Directors of the Company

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
- Heinrich RIEHL, Managing Director of TCW Investment Management Company LLC
(until November 29, 2016)
- Gian Luca GIURLANI, Managing Director of TCW Europe, London (from November 29, 2016)
- 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
(Carne commenced operations on September 15, 2017)

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,
Avenue John F. Kennedy
35, L-1855 Luxembourg

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

General Infrastructure Provider

MDO Management Company SA,
19, rue de Bitbourg, L-1273 Luxembourg
(MDO ceased services on September 15, 2017)

General information on the Company

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 September 30, 2017, 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 Company (continued)

The following Classes of Shares are active at year ended September 30, 2017:

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-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 Company (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
REHE Shares (EUR)	Capitalisation
RGHG-QD Shares (GBP)	Distribution
RU Shares (USD)	Capitalisation
XU Shares (USD)	Capitalisation

TCW Funds - TCW Total Return Bond Fund:

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

General information on the Company (continued)

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

TCW Funds - TCW Select Equities Fund:

IE Shares (EUR)	Capitalisation
IU Shares (USD)	Capitalisation
XG-YD Shares (GBP)	Distribution
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:

AEHE Shares (EUR)	Capitalisation
AU-MD Shares (USD)	Distribution
IGHG-QD Shares (GBP)	Distribution
IU Shares (USD)	Capitalisation
XJ Shares (JPY)	Distribution

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.

Report of the Board of Directors of the Fund

To Our Valued Shareholders:

We submit the 2017 annual report for the TCW Funds. This report contains information outlining the performance and a list of the portfolio holdings as of 30 September, 2017.

Geopolitical and idiosyncratic risks have been simultaneously heightened and severely discounted by investors during this period. Notwithstanding brief bouts of market volatility resulting from heated rhetoric between the U.S. and North Korea toward the latter part of the year, devastating natural disasters in the southeast, and contentious political discourse, the overarching theme was one of upward-trending markets propagated by still-accommodative central banks. Meanwhile, market volatility measures such as the VIX hovered near historical lows, illustrative of the apparent complacency supporting price levels even as the number of potential catalysts to overturn frothy valuations grew. While late 2016/early 2017 sentiment held that the new administration in Washington DC was poised to spur a faster pace of economic growth with passage of long-absent fiscal stimulus, political reality (and intransigence) has frustrated much in the way of legislative progress. As a result, no meaningful acceleration in GDP has occurred, wage growth remains limited despite job gains, and a lack of inflationary pressure persists, the combination of which reveals little fundamental support for the lack of risk aversion in evidence. Though corporate earnings have been resilient and modestly growing, indications are that profit momentum has been sustained more by financial engineering than robust top-line growth.

Despite a lack of fundamental catalysts for the recent return environment, the market for risk assets remained buoyant, with the S&P 500 Index touching multi-record highs and returning 18.6% for the past year while U.S. Treasury yields rose between 54-78 bps across the curve. Investors' reliance on accommodative monetary policies overcame elevated yields and kept the Bloomberg Barclays Aggregate Index in positive territory with a gain of 0.1%. Corporate credit outpaced the overall market with a return of 2.2% given a supportive technical backdrop of both strong inflows into domestic high grade funds and robust overseas demand for yield. High yield also benefitted from the quest for spread products, gaining nearly 9%. Among securitized issues, non-agency MBS continued to be well sponsored given still improving fundamentals as ongoing home price appreciation improved loan-to-value ratios. Asset-backed securities (ABS) gained 0.9% for the year, sustained by the standout performance of floating rate student loans as the subsector outpaced duration-matched Treasuries by over 600 bps amid the conclusion of downgrade reviews by rating agencies with results that were less negative than anticipated. Agency MBS returned 0.3%, but lagged Treasuries by 13 bps on a duration-adjusted basis given concerns over the Fed's plan for balance sheet reduction. Finally, commercial MBS fell 0.1% but produced excess returns over Treasuries of more than 120 bps, led by non-agency issues which were supported by lackluster issuance while the agency space was weighed down by abundant supply.

With demand for yield remaining the dominant market theme, technicals have generally superseded what we believe are deteriorating credit fundamentals. To this point, while the investment grade credit market has grown by 11%, or \$3.5 trillion, since 2009, EBITDA growth for the credit universe over the same period was only 1%. Given peak corporate leverage levels that are unlikely to meaningfully improve in the foreseeable future as record debt issuance shows no sign of slowing, combined with weakening issuance practices, our view with regards to credit exposure is particularly cautious even as spreads appear to be lacking foundation. Similarly, consumer ABS new issuance continued at a robust pace, led by auto and credit card deals, totaling \$174.6 billion year-to-date 2017, 13% higher than 2016 levels. Further, while the Fed's efforts to normalize rates and balance sheet levels have been well telegraphed thus far (with the latest announcement confirming that shrinking of the now \$4.5 trillion balance sheet will begin in October), there are significant risks to the outlook that should give investors pause. Other risks include Fed policy and monetary policy implementation, as up to five new Fed board members could be confirmed in the next year, including a new chair. On the fiscal side of things, expectations for broad-based fiscal stimulus have repriced lower as discussions on infrastructure spending have ceased and the prospect of comprehensive tax reform appear unlikely, with the latest Republican blueprint showing a set of targeted tax cuts that may only provide a modest boost to growth in the short-term while potentially adding as much as \$1-1.5 trillion on to the deficit.

Report of the Board of Directors of the Fund (continued)

Against these uncertainties, TCW remains true to a disciplined, value-based approach, reflected via a focus on higher quality, more defensive areas of the market. Ultimately, expectations for price adjustments to provide sufficient yield compensation for aggregated risks will inform portfolio repositioning and an increased risk budget. In the meantime, the Funds will maintain caution, while keeping up the yield profile through selective additions offering attractive risk-adjusted return profiles.

Emerging markets (EM) have benefited from a combination of high real growth and low inflation, and supportive technicals. Certainly, EM sovereign and corporate spreads are tight relative to history, but still appear cheap relative to developed market credit alternatives. Short of the usual range of tail risk events, there do not appear to be any obvious near term global catalysts that would trigger a significant sell-off in EM. Our base case is predicated upon a synchronous global recovery, modest upside in inflation and a gradual removal of monetary accommodation. Several of the risks we see include an unexpected acceleration in DM inflation, where the Fed is perceived as being behind the curve, in addition to US policy uncertainty and/or a reversal of flows.

US stocks surged 18.6% (S&P 500 total return index) during the year ending 9/30/17, as strong corporate earnings results more than compensated for volatility leading up the US presidential election and the subsequent lack of progress in achieving meaningful fiscal reforms. After six quarters of negative year-over-year earnings growth through the first half of calendar year 2016, corporate profits posted a string of quarterly gains, boosted by the rebound in energy prices as well as the weakening of the US dollar. Although the equity market experienced periodic, short-lived bouts of volatility related to concerns about the North Korean missile crisis, generally positive macroeconomic data releases, coupled with renewed hopes for tax reform, fueled a rally in risk assets, including stocks. The upward revision in second-quarter US GDP growth from 3.0% to 3.1% (QoQ annualized) provided further support to equity prices, while the weakness in retail sales, jobless claims, and home sales data was generally dismissed because of disruption from Hurricanes Harvey and Irma. Even a late-September speech by Fed Chairwoman Yellen, in which she effectively said it would be a mistake to hold off on raising interest rates while waiting for inflation to reach a 2% threshold, did little to dampen the equity market rally. In fact, the spike in the yield on the US 10 Year Treasury Note from its calendar YTD 2017 low of 2.04% in early September to 2.33% by month end coincided with the “risk-on” rally and the view of many equity investors that a normalization of Fed policy might be indicative of an improved economic outlook. Looking forward, stock market fundamentals appear reasonably encouraging given that corporate earnings have been on the upswing for the past few quarters as the economy has gained some strength and the US dollar has weakened. Congressional passage of the Trump administration’s proposed tax reform legislation would prove a powerful catalyst to corporate earnings, as one sell-side firm estimates that it would equate to roughly a 6% boost to S&P Operating EPS growth (Wolfe Research, 10/2/17). It is worth noting that while “growth” stocks have trounced “value” stocks YTD (the Russell 1000 Growth index has bested the Russell 1000 Value index by over 13%), value stocks outpaced their growth counterparts by about 1.5% in September, potentially signaling an expected rise in interest rates and an improved economic growth backdrop. Our view on the equity market is constructive over the medium-to-long term, yet we are mindful in the near-term that the stock market continues to show marked signs of complacency, with the CBOE Volatility Index remaining close to its all-time low as valuations hover near 13-year highs (per Bloomberg, the Price/Earnings ratio stands at around 18.5 times forward consensus earnings). We continue to believe that our emphasis on rigorous bottom-up stock research will serve our Fund shareholders well over the longer term even if political and macroeconomic developments in the near term may overshadow the compelling investment fundamentals of the stocks assembled in our US Equity Funds’ portfolios.

Report of the Board of Directors of the Fund (continued)

As always, the TCW Funds continue to stay focused on maintaining a consistent investment approach with a long term view. We believe the TCW Funds provide our shareholders with sound investment strategies at competitive expense ratios. On behalf of the Board of Directors and everyone at TCW, thank you for your continued support. We look forward to assisting you in reaching your financial goals.

Luxembourg, 26 October, 2017

The Board of Directors of the Fund

Stanislas DEBREU

To the Shareholders of
TCW Funds
Société d'Investissement à Capital Variable
28-32, Place de la gare
L-1616 Luxembourg

REPORT OF THE *RÉVISEUR D'ENTREPRISES AGRÉÉ*

Report on the Audit of the Financial Statements

Opinion

We have audited the financial statements of TCW Funds (the "SICAV") and of each of its Sub-Funds, which comprise the statement of net assets and the statement of investments and other net assets as at September 30, 2017 and the statement of operations and the statement of changes in net assets for the year then ended, and notes to the financial statements, including a summary of significant accounting policies.

In our opinion, the accompanying financial statements give a true and fair view of the financial position of TCW Funds and of each of its Sub-Funds as at September 30, 2017, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

Basis for Opinion

We conducted our audit in accordance with the EU Regulation N° 537/2014, the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the "Commission de Surveillance du Secteur Financier" (CSSF). Our responsibilities under those Regulation, Law and standards are further described in the "Responsibilities of "Réviseur d'Entreprises Agréé" for the Audit of the Financial Statements" section of our report. We are also independent of the SICAV in accordance with International Ethics Standards Board for Accountants' Code of Ethics for Professional Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements, and have fulfilled our other ethical responsibilities under those ethical requirements. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Key Audit Matters

Key audit matters are those matters that, in our professional judgment, were of most significance in our audit of the financial statements of the current period. These matters were addressed in the context of the audit of the financial statements as whole, and in forming our opinion thereon, and we do not provide a separate opinion on these matters.

Existence and valuation of OTC derivatives

Why the matter was considered to be one of most significance in the audit?	How the matter was addressed in the audit?
Two Sub-Funds of TCW Funds are invested in OTC ("Over-the-counter") derivative instruments. These derivatives are Credit Default Swaps ("CDS") and OTC Options. We refer to Notes 13 and 14 to the financial statements for the description of the instruments held. The commitment on these investments is significant to the Sub-Funds' investment activity. Some of those OTC derivative instruments are neither directly held by the Custodian Bank nor kept by credit institutions but are contracts between the parties. This requires specific procedures by the Custodian Bank on the statements received from OTC derivative instruments' counterparties to ensure their existence and the correct manual accounting input after each transaction. The OTC derivative instruments are either valued on basis of directly observable market data or unobservable input based on management estimates. The more numerous those unobservable inputs are, the higher is the assessed risk of management bias.	Our audit procedures over the existence and valuation of the SICAV's OTC derivative instruments consisted in: • obtaining an understanding of the Central Administration and the Custodian internal controls, including controls over the transaction processing of OTC derivatives, the reconciliation of holding between the Fund accounting and the broker and/or counterparty statements of holdings at the valuation date and the valuation of the OTC derivative instruments held; • requesting from the Custodian Bank a confirmation at year-end of all assets held directly as well as of all assets held outside the Custodian Bank network; • inspecting the reconciliations performed by the Custodian Bank at year-end between their records and the statements of the OTC derivative instruments held obtained from the Counterparties; • reading the prospectus to understand how the Fund has described to shareholders its valuation policy for OTC derivative instruments, and assessing whether the described valuation method is commonly used by market players and reasonable for each type of OTC derivative instrument; • using our own valuation specialists where necessary for assisting us in the valuation. Our internal specialists validated all key external inputs used in the calculations to third party data source. They re-performed as at year-end an independent valuation of all OTC derivative instruments held. We compared this independent valuation to the valuation disclosed in the Financial Statements as at year-end.

Existence of the securities in portfolio, which are not directly held by the Custodian Bank and its network

Why the matter was considered to be one of most significance in the audit?	How the matter was addressed in the audit?
Securities portfolio represents a significant proportion of each Sub-Fund's net assets. We refer to the schedule of investments of each Sub-Fund for a detailed description of the securities portfolio at year-end. Some securities (i.e. the loans) are not directly held by the Custodian Bank and its network. Therefore the Custodian Bank needs to have specific procedures on the statements received from loans bank agents to ensure their existence and the correct manual accounting input after each transaction.	Our audit procedures over the existence of the securities in portfolio, which are not directly held by the Custodian Bank and its network consisted in: • obtaining an understanding of the Central Administration and the Custodian internal controls, including controls over the transaction processing of loans, the reconciliation of holding between the Fund Accounting and the loan bank agent's statements of holdings at the valuation date and the valuation of the securities in portfolio; • requesting from the Custodian Bank a confirmation at year-end of all assets held directly as well as of all other assets held outside the Custodian Bank network; • inspecting the reconciliations performed at year-end by the Custodian Bank at year-end between their records and the statements of the loans held obtained from all the loan's bank agent.

Other information

The Board of Directors of the SICAV is responsible for the other information. The other information comprises the information included in the annual report but does not include the financial statements and our report of *Réviseur d'Entreprises Agréé* thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is material inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated. If, based on the work we have performed, we concluded that there is a material misstatement of this other information, we are required to report this fact. We have nothing to report in this regards.

Responsibilities of the Board of Directors of the SICAV and Those Charged with Governance for the Financial Statements

The Board of Directors of the SICAV is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the SICAV is responsible for assessing the SICAV's ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the SICAV either intends to liquidate the SICAV or to cease operations, or has no realistic alternative but to do so.

Those charged with governance are responsible for overseeing the SICAV's financial reporting process

Responsibilities of the “Réviseur d’Entreprises Agréé” for the Audit of the Financial Statements

The objectives of our audit are to obtain a reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue a report of “Réviseur d’Entreprises Agréé” that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the EU Regulation N°537/2014, the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the EU Regulation N° 537/2014, the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the SICAV’s internal control.
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the SICAV.
- Conclude on the appropriateness of Board of Directors of the SICAV’s use of the going concern basis of accounting of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the SICAV’s ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our report of “Réviseur d’Entreprises Agréé” to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our report of “Réviseur d’Entreprises Agréé”. However, future events or conditions may cause the SICAV to cease to continue as a going concern.
- Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

We also provide those charged with governance with a statement that we have complied with relevant ethical requirements regarding independence, and to communicate with them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, related safeguards.

From the matters communicated with those charged with governance, we determine those matters that were of most significance in the audit of the financial statements of the current period and are therefore the key audit matters. We describe these matters in our report unless law or regulation precludes public disclosure about the matter or when, in extremely rare circumstances, we determine that a matter should not be communicated in our report because the adverse consequences of doing so would reasonably be expected to outweigh the public interest benefits of such communication.

Report on Other Legal and Regulatory Requirements

We have been appointed as “*Réviseur d’Entreprises Agréé*” by the General Meeting of the Shareholders on January 31, 2017 and the duration of our uninterrupted engagement, including previous renewals and reappointments, is six years.

We confirm that the prohibited non-audit services referred to in the EU Regulation N° 537/2014, on the audit profession were not provided and that we remain independent of the SICAV in conducting the audit.

For Deloitte Audit, *Cabinet de Révision Agréé*



Jean-Philippe Bachelet, *Réviseur d’Entreprises Agréé*
Partner

January 8, 2018

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		244 109 150	38 897 612	49 420 702
Net unrealised profit/ (loss)		2 645 318	(512 441)	841 071
Securities portfolio at market value	2.3	246 754 468	38 385 171	50 261 773
Cash at bank		17 324 284	865 917	358 062
Receivable for Fund shares issued		7 793 587	-	4 398 098
Receivable for securities sold		4 190 238	1 622 284	-
Receivable on spot exchange		262 695	270 165	-
Dividends receivable, net		-	-	-
Interest receivable on bonds		4 133 501	460 287	992 562
Options bought at market value	2.3, 13	-	-	1 414
Swaps at market value	2.3, 14	44 240	-	-
Unrealised appreciation on forward foreign exchange contracts	2.3, 11	219 780	93	114 028
Unrealised appreciation on financial futures contracts	2.3, 12	-	-	-
Other assets		296 384	596	56 477
		281 019 177	41 604 513	56 182 414
LIABILITIES				
Margin accounts		118	318	-
Payable for Fund shares redeemed		111 071	17 600	-
Dividends payable to shareholders	15	217 371	252 585	150 309
Payable for securities purchased	2.6	13 545 912	1 543 647	3 189 552
Payable on spot exchange		262 695	270 205	-
Management fees payable	3	124 381	10 725	28 059
Investment advisory fees payable		6 644	4 407	-
Taxe d'abonnement payable	9	6 809	977	1 487
Service fees payable	5	39 540	4 478	9 892
Swaps at market value	2.3, 14	160 957	-	-
Unrealised depreciation on forward foreign exchange contracts	2.3, 11	561 120	-	199 809
Unrealised depreciation on financial futures contracts	2.3, 12	-	-	-
Other liabilities		22 178	1 897	-
		15 058 796	2 106 839	3 579 108
TOTAL NET ASSETS		265 960 381	39 497 674	52 603 306

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		266 618 571	3 525 373	777 316 538
Net unrealised profit/ (loss)		(723 617)	(33 462)	1 422 761
Securities portfolio at market value	2.3	265 894 954	3 491 911	778 739 299
Cash at bank		31 443 562	192 122	14 005 785
Receivable for Fund shares issued		227 665	-	5 939 624
Receivable for securities sold		9 281 420	565 650	8 569 615
Receivable on spot exchange		310 220	-	22 270 399
Dividends receivable, net		-	-	-
Interest receivable on bonds		1 110 326	6 228	3 514 550
Options bought at market value	2.3, 13	-	-	-
Swaps at market value	2.3, 14	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.3, 11	620 861	2 670	2 627 334
Unrealised appreciation on financial futures contracts	2.3, 12	-	-	649 578
Other assets		-	-	-
		308 889 008	4 258 581	836 316 184
LIABILITIES				
Margin accounts		-	-	315 378
Payable for Fund shares redeemed		18 761	-	631 898
Dividends payable to shareholders	15	12 291	-	2 381 012
Payable for securities purchased	2.6	65 854 938	1 456 785	32 311 828
Payable on spot exchange		310 285	-	22 251 257
Management fees payable	3	74 853	1 126	316 528
Investment advisory fees payable		-	-	-
Taxe d'abonnement payable	9	7 279	147	19 480
Service fees payable	5	20 421	275	58 593
Swaps at market value	2.3, 14	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.3, 11	134	-	5 056 192
Unrealised depreciation on financial futures contracts	2.3, 12	22 813	2 977	340 628
Other liabilities		1 121	17	28 874
		66 322 896	1 461 327	63 711 668
TOTAL NET ASSETS		242 566 112	2 797 254	772 604 516

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		3 016 704	1 111 294	69 781 220
Net unrealised profit/ (loss)		547 525	22 231	4 531 155
Securities portfolio at market value	2.3	3 564 229	1 133 525	74 312 375
Cash at bank		134 288	78 356	2 314 988
Receivable for Fund shares issued		-	-	-
Receivable for securities sold		-	-	-
Receivable on spot exchange		-	482	842 024
Dividends receivable, net		1 040	3 847	190 345
Interest receivable on bonds		-	-	-
Options bought at market value	2.3, 13	-	-	-
Swaps at market value	2.3, 14	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.3, 11	-	-	197
Unrealised appreciation on financial futures contracts	2.3, 12	-	-	-
Other assets		-	-	-
		3 699 557	1 216 210	77 659 929
LIABILITIES				
Margin accounts		-	-	-
Payable for Fund shares redeemed		-	-	476 692
Dividends payable to shareholders	15	-	482	365 355
Payable for securities purchased	2.6	-	-	-
Payable on spot exchange		-	482	841 561
Management fees payable	3	1 841	659	24 298
Investment advisory fees payable		-	19	15 286
<i>Taxe d'abonnement payable</i>	9	91	30	1 940
Service fees payable	5	293	101	9 594
Swaps at market value	2.3, 14	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.3, 11	-	-	3
Unrealised depreciation on financial futures contracts	2.3, 12	-	-	-
Other liabilities		-	-	1
		2 225	1 773	1 734 730
TOTAL NET ASSETS		3 697 332	1 214 437	75 925 199

Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Combined USD
ASSETS		
Securities portfolio at cost		1 453 797 164
Net unrealised profit/ (loss)		8 740 541
Securities portfolio at market value	2.3	1 462 537 705
Cash at bank		66 717 364
Receivable for Fund shares issued		18 358 974
Receivable for securities sold		24 229 207
Receivable on spot exchange		23 955 985
Dividends receivable, net		195 232
Interest receivable on bonds		10 217 454
Options bought at market value	2.3, 13	1 414
Swaps at market value	2.3, 14	44 240
Unrealised appreciation on forward foreign exchange contracts	2.3, 11	3 584 963
Unrealised appreciation on financial futures contracts	2.3, 12	649 578
Other assets		353 457
		1 610 845 573
LIABILITIES		
Margin accounts		315 814
Payable for Fund shares redeemed		1 256 022
Dividends payable to shareholders	15	3 379 405
Payable for securities purchased	2.6	117 902 662
Payable on spot exchange		23 936 485
Management fees payable	3	582 470
Investment advisory fees payable		26 356
<i>Taxe d'abonnement payable</i>	9	38 240
Service fees payable	5	143 187
Swaps at market value	2.3, 14	160 957
Unrealised depreciation on forward foreign exchange contracts	2.3, 11	5 817 258
Unrealised depreciation on financial futures contracts	2.3, 12	366 418
Other liabilities		54 088
		153 979 362
TOTAL NET ASSETS		1 456 866 211

Statement of Operations and Changes in 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
Net assets at the beginning of the year		231 949 342	41 233 935	12 474 246
INCOME				
Dividends, net	2.5	2 316	174	-
Interest on Bonds, net	2.5	14 748 464	1 833 173	1 755 606
Bank interest	2.5	75 567	4 700	3 646
Other income		26 125	5 180	6 383
		14 852 472	1 843 227	1 765 635
EXPENSES				
Management fees	3, 8	1 414 655	144 335	178 560
Investment advisory fees		90 879	59 312	-
<i>Taxe d'abonnement</i>	8, 9	24 136	3 998	3 325
Administration fees	8, 5	439 215	59 096	63 380
Interest and bank charges		-	9	-
Interest on swaps		49 264	-	-
Transaction costs	6	3 311	612	-
Other expenses		-	3 117	-
		2 021 460	270 479	245 265
Net investment income/ (loss)		12 831 012	1 572 748	1 520 370
Net realised gains/ (losses) on				
- securities sold	2.3	9 542 633	(740 299)	896 622
- currencies		454 609	(13 431)	5 682
- forward foreign exchange contracts		320 357	180	306 988
- options		(188 122)	-	(12 830)
- futures contracts		(37 496)	-	-
- swaps		(22 425)	-	-
		10 069 556	(753 550)	1 196 462
Net realised result for the year		22 900 568	819 198	2 716 832
Change in net unrealised profit/ (loss) on				
- securities		(5 834 131)	2 064 830	167 390
- forward foreign exchange contracts	2.3, 11	(552 487)	35	(103 002)
- options	2.3, 13	64 754	-	(13 038)
- futures contracts	2.3, 12	-	-	-
- swaps	2.3, 14	(307 712)	-	-
		(6 629 576)	2 064 865	51 350
Result of operations		16 270 992	2 884 063	2 768 182
Movements in capital				
Subscriptions		58 462 633	4 273 185	49 336 712
Redemptions		(37 846 541)	(5 721 852)	(11 778 541)
		20 616 092	(1 448 667)	37 558 171
Dividend paid	15	(2 876 045)	(3 171 657)	(197 293)
Net assets at the end of the year		265 960 381	39 497 674	52 603 306

Statement of Operations and Changes in 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
Net assets at the beginning of the year		222 458 579	13 483 711	40 733 118
INCOME				
Dividends, net	2.5	-	-	2 375
Interest on Bonds, net	2.5	5 399 980	93 828	10 588 255
Bank interest	2.5	20 342	398	69 854
Other income		1 285	-	480
		5 421 607	94 226	10 660 964
EXPENSES				
Management fees	3, 8	808 719	19 995	2 141 657
Investment advisory fees		-	-	-
<i>Taxe d'abonnement</i>	8, 9	25 201	710	45 156
Administration fees	8, 5	214 260	4 938	354 536
Interest and bank charges		-	-	15 749
Interest on swaps		-	-	-
Transaction costs	6	2 856	84	10 004
Other expenses		10 690	107	140
		1 061 726	25 834	2 567 242
Net investment income/ (loss)		4 359 881	68 392	8 093 722
Net realised gains/ (losses) on				
- securities sold	2.3	(912 825)	(61 076)	1 633 189
- currencies		36 954	(2 043)	430 417
- forward foreign exchange contracts		238 462	25 668	27 967 113
- options		-	-	-
- futures contracts		(241 665)	(7 049)	(380 999)
- swaps		33	-	-
		(879 041)	(44 500)	29 649 720
Net realised result for the year		3 480 840	23 892	37 743 442
Change in net unrealised profit/ (loss) on				
- securities		(3 356 977)	(96 089)	1 344 796
- forward foreign exchange contracts	2.3, 11	(10 640)	(29 207)	(2 504 381)
- options	2.3, 13	-	-	-
- futures contracts	2.3, 12	(45 551)	(4 789)	314 224
- swaps	2.3, 14	-	-	-
		(3 413 168)	(130 085)	(845 361)
Result of operations		67 672	(106 193)	36 898 081
Movements in capital				
Subscriptions		114 140 832	2 263 145	807 000 387
Redemptions		(93 983 947)	(12 843 409)	(105 784 023)
		20 156 885	(10 580 264)	701 216 364
Dividend paid	15	(117 024)	-	(6 243 047)
Net assets at the end of the year		242 566 112	2 797 254	772 604 516

Statement of Operations and Changes in 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
Net assets at the beginning of the year		54 746 321	1 273 468	95 337 871
INCOME				
Dividends, net	2.5	108 183	34 006	2 392 376
Interest on Bonds, net	2.5	-	-	-
Bank interest	2.5	1 874	317	25 791
Other income		-	94	15
		110 057	34 417	2 418 182
EXPENSES				
Management fees	3, 8	147 756	8 041	345 148
Investment advisory fees		-	256	217 091
<i>Taxe d'abonnement</i>	8, 9	1 550	119	8 247
Administration fees	8, 5	27 544	1 239	136 261
Interest and bank charges		-	-	2
Interest on swaps		-	-	-
Transaction costs	6	23 677	2 222	197 723
Other expenses		-	-	-
		200 527	11 877	904 472
Net investment income/ (loss)		(90 470)	22 540	1 513 710
Net realised gains/ (losses) on				
- securities sold	2.3	1 165 594	8 618	1 888 761
- currencies		-	2 774	(2 825)
- forward foreign exchange contracts		-	(1 180)	(3 033)
- options		-	-	-
- futures contracts		-	-	-
- swaps		-	-	-
		1 165 594	10 212	1 882 903
Net realised result for the year		1 075 124	32 752	3 396 613
Change in net unrealised profit/ (loss) on				
- securities		1 718 282	(17 464)	1 457 527
- forward foreign exchange contracts	2.3, 11	-	(105)	65
- options	2.3, 13	-	-	-
- futures contracts	2.3, 12	-	-	-
- swaps	2.3, 14	-	-	-
		1 718 282	(17 569)	1 457 592
Result of operations		2 793 406	15 183	4 854 205
Movements in capital				
Subscriptions		350 003	7 953	451 755
Redemptions		(54 192 398)	(75 780)	(19 794 149)
		(53 842 395)	(67 827)	(19 342 394)
Dividend paid	15	-	(6 387)	(4 924 483)
Net assets at the end of the year		3 697 332	1 214 437	75 925 199

Statement of Operations and Changes in Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	Combined USD
Net assets at the beginning of the year		713 690 591
INCOME		
Dividends, net	2.5	2 539 430
Interest on Bonds, net	2.5	34 419 306
Bank interest	2.5	202 489
Other income		39 562
		37 200 787
EXPENSES		
Management fees	3, 8	5 208 866
Investment advisory fees		367 538
<i>Taxe d'abonnement</i>	8, 9	112 442
Administration fees	8, 5	1 300 469
Interest and bank charges		15 760
Interest on swaps		49 264
Transaction costs	6	240 489
Other expenses		14 054
		7 308 882
Net investment income/ (loss)		29 891 905
Net realised gains/ (losses) on		
- securities sold	2.3	13 421 217
- currencies		912 137
- forward foreign exchange contracts		28 854 555
- options		(200 952)
- futures contracts		(667 209)
- swaps		(22 392)
		42 297 356
Net realised result for the year		72 189 261
Change in net unrealised profit/ (loss) on		
- securities		(2 551 836)
- forward foreign exchange contracts	2.3, 11	(3 199 722)
- options	2.3, 13	51 716
- futures contracts	2.3, 12	263 884
- swaps	2.3, 14	(307 712)
		(5 743 670)
Result of operations		66 445 591
Movements in capital		
Subscriptions		1 036 286 605
Redemptions		(342 020 640)
		694 265 965
Dividend paid	15	(17 535 936)
Net assets at the end of the year		1 456 866 211

Statistical information

TCW Funds - TCW Emerging Markets Income Fund

	Currency	30/09/17	30/09/16	30/09/15
Class AE				
Number of shares		13.7800	76.8500	63.0700
Net asset value per share	EUR	147.5816	146.3790	126.1620
Class AEHE				
Number of shares		12 839.6700	9 901.8600	50 013.5100
Net asset value per share	EUR	128.7626	123.6583	107.3880
Class ATFE				
Number of shares		5 210.0000	1 549.0000	1 000.0000
Net asset value per share	EUR	11.3712	11.1763	9.5469
Class ATFHE				
Number of shares		1 801.0000	2 590.0000	1 000.0000
Net asset value per share	EUR	11.9334	11.3512	9.7469
Class AU				
Number of shares		5 323.5000	1 097.9600	2 728.8200
Net asset value per share	USD	134.5133	126.7940	108.5313
Class AU-MD				
Number of shares		21.2500	20.1300	-
Net asset value per share	USD	106.0475	105.9568	-
Class IEHE				
Number of shares		9 009.8500	7 108.3000	1.0000
Net asset value per share	EUR	1 127.9167	1 074.7967	922.6786
Class IGHG-QD				
Number of shares		2.9900	34.8300	-
Net asset value per share	GBP	1 086.1311	1 110.0723	-
Class IU				
Number of shares		137 667.9100	131 663.3700	139 960.6900
Net asset value per share	USD	1 419.1306	1 325.3106	1 123.9973
Class OU				
Number of shares		196 841.9700	68 564.2200	129 678.9500
Net asset value per share	USD	148.1945	137.3676	115.6300
Class XJ (D)				
Number of shares		125 517.8400	186 057.8400	232 187.8400
Net asset value per share	JPY	7 953	7 427	9 029
Class XJHAU (D)				
Number of shares		137 938.3500	228 008.3500	309 348.3500
Net asset value per share	JPY	6 142	5 333	5 626

Statistical information (continued)

TCW Funds - TCW Emerging Markets Income Fund

	Currency	30/09/17	30/09/16	30/09/15
Class XJHA1 (D)				
Number of shares		69 144.1800	72 844.1800	89 644.1800
Net asset value per share	JPY	5 531	5 482	6 380
Class XJHB (D)				
Number of shares		71 703.9600	44 803.9600	62 253.9600
Net asset value per share	JPY	5 754	4 757	4 090
Class XJHJ (D)				
Number of shares		48 886.7400	81 686.7400	101 286.7400
Net asset value per share	JPY	7 310	7 559	7 027
Class XJHM (D)				
Number of shares		-	127.0000	110.0000
Net asset value per share	JPY	-	6 239	7 938
Class XJHT (D)				
Number of shares		-	148.0000	118.0000
Net asset value per share	JPY	-	6 896	7 579
Total Net Assets	USD	265 960 381	231 949 342	223 529 801

TCW Funds - MetWest High Yield Bond Fund

	Currency	30/09/17	30/09/16	30/09/15
Class AEHE				
Number of shares		17.9200	17.9200	-
Net asset value per share	EUR	109.9022	104.8723	-
Class AU				
Number of shares		19.9900	19.9900	-
Net asset value per share	USD	112.7389	105.6533	-
Class IEHE				
Number of shares		1.7900	1.7900	-
Net asset value per share	EUR	1 108.5146	1 052.4646	-
Class IGHG-QD				
Number of shares		1.4900	1.4100	-
Net asset value per share	GBP	1 041.9810	1 040.2494	-
Class IU				
Number of shares		2.0000	2.0000	-
Net asset value per share	USD	1 137.7750	1 059.9750	-

Statistical information (continued)

TCW Funds - MetWest High Yield Bond Fund

	Currency	30/09/17	30/09/16	30/09/15
Class OU				
Number of shares		38 469.8800	2.0000	-
Net asset value per share	USD	114.7011	1 063.0050	-
Class XJ (D)				
Number of shares		379 066.4300	438 286.4300	504 831.4300
Net asset value per share	JPY	10 351	9 464	11 381
Class XJC				
Number of shares		1 585.0600	2 050.0600	1 992.0600
Net asset value per share	JPY	15 294	12 823	14 139
Class XJHJA (D)				
Number of shares		-	-	70 697.3400
Net asset value per share	JPY	-	-	6 382
Class XJHJB (D)				
Number of shares		-	-	40 752.9800
Net asset value per share	JPY	-	-	8 416
Class XU				
Number of shares		2.0000	2.0000	-
Net asset value per share	USD	1 139.9950	1 060.7200	-
Total Net Assets	USD	39 497 674	41 233 935	54 837 669

TCW Funds - TCW Emerging Markets Local Currency Income Fund

	Currency	30/09/17	30/09/16	30/09/15
Class AE				
Number of shares		1 748.9700	7 649.5100	7 628.3500
Net asset value per share	EUR	97.3316	95.5601	83.5956
Class ATFE				
Number of shares		2 968.0000	1 281.0000	1 000.0000
Net asset value per share	EUR	10.8970	10.6037	9.1930
Class ATFHE				
Number of shares		3 587.0000	2 390.0000	1 000.0000
Net asset value per share	EUR	11.3563	10.7379	9.3843
Class AU				
Number of shares		18 349.0200	10 000.0000	10 000.0000
Net asset value per share	USD	87.6552	81.8126	71.0885

Statistical information (continued)

TCW Funds - TCW Emerging Markets Local Currency Income Fund

	Currency	30/09/17	30/09/16	30/09/15
Class IE-YD				
Number of shares		992.3000	1 120.3500	40.2800
Net asset value per share	EUR	958.1966	1 006.0700	923.1730
Class IG-QD				
Number of shares		229.2000	34.8000	-
Net asset value per share	GBP	1 232.2654	1 278.9081	-
Class IU				
Number of shares		46 796.6500	8 001.4800	15 696.2900
Net asset value per share	USD	914.2032	845.2640	727.5759
Class IU-YD				
Number of shares		625.0700	705.3800	5 443.3000
Net asset value per share	USD	912.7820	910.9534	830.0806
Class XG-YD				
Number of shares		1.8500	35.3200	1 790.0700
Net asset value per share	GBP	1 077.9863	1 113.4622	870.1301
Class XU				
Number of shares		5 027.8400	1 402.6500	9 197.8900
Net asset value per share	USD	1 041.1026	960.1942	824.4262
Class XU-YD				
Number of shares		672.2300	725.2600	1 300.0000
Net asset value per share	USD	914.7469	913.0331	831.9443
Total Net Assets	USD	52 603 306	12 474 246	28 447 517

TCW Funds - MetWest Total Return Bond Fund

	Currency	30/09/17	30/09/16	30/09/15
Class AE				
Number of shares		11 312.2000	12 163.1300	6 470.2200
Net asset value per share	EUR	118.4805	124.9636	120.6971
Class AEHE				
Number of shares		17 852.3000	199 684.2100	209 580.1500
Net asset value per share	EUR	103.6479	105.8531	102.7211
Class ATFE				
Number of shares		242.0000	1 000.0000	1 000.0000
Net asset value per share	EUR	9.7226	10.2048	9.8066

Statistical information (continued)

TCW Funds - MetWest Total Return Bond Fund

	Currency	30/09/17	30/09/16	30/09/15
Class ATFHE				
Number of shares		324.0000	24 160.0000	1 000.0000
Net asset value per share	EUR	10.1790	10.3496	10.0022
Class AU				
Number of shares		88 890.3300	59 715.4800	13 384.6100
Net asset value per share	USD	107.0870	107.3716	103.0101
Class IEHE				
Number of shares		21 371.8400	11 783.3200	-
Net asset value per share	EUR	1 011.0036	1 025.8077	-
Class IGHG-QD				
Number of shares		1 602.3200	4 572.5000	-
Net asset value per share	GBP	988.6809	1 028.4717	-
Class IU				
Number of shares		118 698.3600	129 434.2500	171 584.1300
Net asset value per share	USD	1 096.7633	1 093.7520	1 043.6184
Class REHE				
Number of shares		18.0400	18.0400	-
Net asset value per share	EUR	98.1672	99.7467	-
Class RGHG-QD				
Number of shares		15.8500	15.5000	-
Net asset value per share	GBP	96.5298	100.0758	-
Class RU				
Number of shares		74.9700	19.9700	-
Net asset value per share	USD	100.4040	100.1918	-
Class XU				
Number of shares		62 014.6500	25 307.4200	1 000.0000
Net asset value per share	USD	1 151.3982	1 146.8746	1 092.7398
Total Net Assets	USD	242 566 112	222 458 579	206 464 650

TCW Funds - TCW Total Return Bond Fund

	Currency	30/09/17	30/09/16	30/09/15
Class AE				
Number of shares		15.9400	3 819.3800	3 803.4400
Net asset value per share	EUR	117.8088	125.4064	122.0241

Statistical information (continued)

TCW Funds - TCW Total Return Bond Fund

	Currency	30/09/17	30/09/16	30/09/15
Class AEHE				
Number of shares		2 238.7300	13 997.3400	12 108.6200
Net asset value per share	EUR	102.7725	105.9434	103.5161
Class ATFE				
Number of shares		-	1 000.0000	1 000.0000
Net asset value per share	EUR	-	10.1691	9.8405
Class ATFHE				
Number of shares		-	2 100.0000	1 000.0000
Net asset value per share	EUR	-	10.3238	10.0375
Class AU				
Number of shares		4 957.8700	23 530.8100	10 096.5000
Net asset value per share	USD	106.4481	107.7303	104.1255
Class IU				
Number of shares		912.3400	5 913.5400	5 959.5400
Net asset value per share	USD	1 092.7387	1 099.5318	1 056.4327
Class XU				
Number of shares		873.0700	1 920.0000	2 541.0000
Net asset value per share	USD	1 143.4695	1 148.9730	1 102.3869
Total Net Assets	USD	2 797 254	13 483 711	12 087 724

TCW Funds - MetWest Unconstrained Bond Fund

	Currency	30/09/17	30/09/16	30/09/15
Class AEHE				
Number of shares		21 010.5700	4 940.3400	100.0000
Net asset value per share	EUR	100.8777	100.8862	99.4395
Class ATFE				
Number of shares		1 025.0000	1 000.0000	1 000.0000
Net asset value per share	EUR	9.7685	10.0072	9.7577
Class ATFHE				
Number of shares		11 100.0000	39 400.0000	1 000.0000
Net asset value per share	EUR	10.2432	10.1533	9.9559
Class AU				
Number of shares		62 127.8300	19.9500	-
Net asset value per share	USD	103.4578	101.5629	-

Statistical information (continued)

TCW Funds - MetWest Unconstrained Bond Fund

	Currency	30/09/17	30/09/16	30/09/15
Class IAHA-QD				
Number of shares		325 406.4900	-	-
Net asset value per share	AUD	1 009.3090	-	-
Class IA-QD				
Number of shares		2.7900	-	-
Net asset value per share	AUD	927.8012	-	-
Class ICHC				
Number of shares		101.9900	-	-
Net asset value per share	CHF	1 001.7856	-	-
Class IEHE				
Number of shares		92 236.1300	10 144.7900	-
Net asset value per share	EUR	1 036.8560	1 026.2747	-
Class IE-YD				
Number of shares		1 444.3200	532.8900	40.2700
Net asset value per share	EUR	920.8551	1 025.1762	1 112.5614
Class IGHG-QD				
Number of shares		11 380.9700	1 565.8800	-
Net asset value per share	GBP	935.0808	959.2707	-
Class IU				
Number of shares		19 138.0400	16 540.8200	500.0000
Net asset value per share	USD	1 068.7148	1 040.3138	1 007.2049
Class IU-YD				
Number of shares		53.1000	53.5100	50.0000
Net asset value per share	USD	876.9533	928.0602	1 000.4002
Class OU				
Number of shares		399 299.5100	-	188 114.9900
Net asset value per share	USD	101.9500	-	101.5690
Class RGHG-QD				
Number of shares		15.9900	15.5000	-
Net asset value per share	GBP	99.4016	101.5022	-
Class RU-QD				
Number of shares		20.5900	19.9700	-
Net asset value per share	USD	100.3861	101.6400	-
Class XGHG-QD				
Number of shares		15 362.4100	5 185.9600	-
Net asset value per share	GBP	945.7875	970.8363	-

Statistical information (continued)

TCW Funds - MetWest Unconstrained Bond Fund

	Currency	30/09/17	30/09/16	30/09/15
Class XG-YD				
Number of shares		34.6800	504.2400	31.5600
Net asset value per share	GBP	1 030.9181	1 134.2514	1 048.6636
Class XU				
Number of shares		299.5500	813.1900	301.4400
Net asset value per share	USD	1 075.5762	1 045.4188	1 009.8436
Class XU-YD				
Number of shares		56.6400	53.6500	50.0000
Net asset value per share	USD	879.0353	930.0281	1 002.6414
Class XXEHE				
Number of shares		119 221.3900	-	-
Net asset value per share	EUR	1 013.3216	-	-
Class XXGHG-QD				
Number of shares		914.6100	-	-
Net asset value per share	GBP	996.0337	-	-
Class XXU				
Number of shares		147 619.7800	-	-
Net asset value per share	USD	1 027.1557	-	-
Total Net Assets	USD	772 604 516	40 733 118	20 148 065

Statistical information (continued)

TCW Funds - TCW Select Equities Fund

	Currency	30/09/17	30/09/16	30/09/15
Class IE				
Number of shares		1.8000	1.8000	-
Net asset value per share	EUR	1 126.9479	1 009.9859	-
Class IU				
Number of shares		1 693.0800	6 945.5100	-
Net asset value per share	USD	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		1 494.7000	47 163.1500	-
Net asset value per share	USD	1 201.5344	1 020.1986	-
Total Net Assets	USD	3 697 332	54 746 321	-

TCW Funds - TCW US REIT Income Fund

	Currency	30/09/17	30/09/16	30/09/15
Class IU				
Number of shares		1 000.0000	1 000.0000	1 000.0000
Net asset value per share	USD	1 126.8628	1 106.6947	1 011.4460
Class XJ (D)				
Number of shares		1 130.0000	1 050.0000	980.0000
Net asset value per share	JPY	8 724	8 233	9 488
Class XJHAU (D)				
Number of shares		-	1 130.0000	980.0000
Net asset value per share	JPY	-	7 295	7 942
Total Net Assets	USD	1 214 437	1 273 468	1 154 071

TCW Funds - TCW Multi-Income US Equities Fund

	Currency	30/09/17	30/09/16	30/09/15
Class AEHE				
Number of shares		100.0000	100.0000	100.0000
Net asset value per share	EUR	100.1573	97.0567	91.3279

Statistical information (continued)

TCW Funds - TCW Multi-Income US Equities Fund

	Currency	30/09/17	30/09/16	30/09/15
Class ATFE				
Number of shares		-	1 000.0000	1 000.0000
Net asset value per share	EUR	-	9.6367	8.9486
Class ATFHE				
Number of shares		-	2 100.0000	1 000.0000
Net asset value per share	EUR	-	9.8068	9.1468
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	1 000.0000
Net asset value per share	USD	1 115.8850	1 053.3150	849.9053
Class XJ (D)				
Number of shares		1 082 200.0000	1 357 300.0000	1 727 500.0000
Net asset value per share	JPY	7 895	7 106	8 227
Total Net Assets	USD	75 925 199	95 337 871	119 550 506

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					
800 000	AES ANDRES BV / DOMINICAN POWER PARTNERS / EMPRESA GENERADORA DE ELECTRICIDAD IT - REGS - 7.95% 11/05/2026	USD	783 872	869 600	0.33
500 000	AES EL SALVADOR TRUST II - REGS - 6.75% 28/03/2023	USD	466 250	472 500	0.18
2 350 000	AES PANAMA SRL - REGS - 6% 25/06/2022	USD	2 375 467	2 491 000	0.94
1 075 000	AKBANK TURK AS - REGS - FRN 16/03/2027	USD	1 134 013	1 134 797	0.43
975 000	ANDRADE GUTIERREZ INTERNATIONAL SA - REGS - 4% 30/04/2018	USD	879 000	925 080	0.35
1 465 000	AUTOPISTAS DEL SOL SA/COSTA RICA - REGS - 7.375% 30/12/2030	USD	1 496 406	1 556 563	0.59
750 000	AZURE POWER ENERGY LTD - REGS - 5.5% 03/11/2022	USD	749 798	769 650	0.29
700 000	BANCO DE BOGOTA SA - REGS - 6.25% 12/05/2026	USD	707 460	766 150	0.29
550 000	BANCO DO BRASIL SA/CAYMAN - REGS - FRN PERPETUAL	USD	486 700	489 445	0.18
1 600 000	BANCO DO BRASIL SA/CAYMAN - REGS - 9% PERPETUAL	USD	1 539 909	1 718 400	0.65
950 000	BANCO GNB SUDAMERIS SA - REGS - 6.5% 03/04/2027	USD	950 000	989 710	0.37
21 000 000	BANCO HIPOTECARIO SA - REGS - FRN 12/01/2020	ARS	1 381 961	1 256 950	0.47
850 000	BANCO MERCANTIL DE NORTE VAR PERP - REGS - FRN PERPETUAL	USD	858 700	905 250	0.34
1 260 000	BANCO MERCANTIL DE NORTE VAR PERP - REGS - FRN PERPETUAL	USD	1 294 200	1 381 275	0.52
1 000 000	BANCO NACIONAL DE COSTA RICA - REGS - 5.875% 25/04/2021	USD	1 005 636	1 043 480	0.39
850 000	BANCO REGIONAL SAECA - REGS - 8.125% 24/01/2019	USD	845 716	903 380	0.34
650 000	BANISTMO SA - REGS - 3.65% 19/09/2022	USD	648 557	649 480	0.24
165 000	CAPEX SA - REGS - 6.875% 15/05/2024	USD	165 000	170 490	0.06
850 000	CERRO DEL AGUILA SA - REGS - 4.125% 16/08/2027	USD	852 250	851 105	0.32
900 000	CIMPOR FINANCIAL OPERATIONS BV - REGS - 5.75% 17/07/2024	USD	756 450	850 500	0.32
1 050 000	CSN RESOURCES SA - REGS - 6.5% 21/07/2020	USD	915 848	924 630	0.35
805 000	C&W SENIOR FINANCING DESIGNATED ACTIVITY CO - REGS - 6.875% 15/09/2027	USD	805 000	838 247	0.32
1 015 000	DIGICEL GROUP LTD - REGS - 8.25% 30/09/2020	USD	964 807	992 163	0.37
1 425 000	ESKOM HOLDINGS SOC LTD - REGS - 7.125% 11/02/2025	USD	1 465 521	1 481 288	0.56
800 000	FENIX POWER PERU SA - REGS - 4.317% 20/09/2027	USD	800 000	806 000	0.30
750 000	FIRST QUANTUM MINERALS LTD - REGS - 7.5% 01/04/2025	USD	750 000	769 688	0.29
2 775 000	GAZPROM OAO VIA GAZ CAPITAL SA - REGS - 4.95% 23/03/2027	USD	2 804 227	2 847 843	1.07
240 000	GLOBAL BANK CORP - REGS - 4.5% 20/10/2021	USD	238 597	246 096	0.09
770 000	GREENKO DUTCH BV - REGS - 5.25% 24/07/2024	USD	770 000	784 823	0.30
1 085 000	GTH FINANCE BV - REGS - 7.25% 26/04/2023	USD	1 157 613	1 234 188	0.46
600 000	INDIKA ENERGY CAPITAL II PTE LTD - REGS - 6.875% 10/04/2022	USD	598 128	625 860	0.24
200 000	INDO ENERGY FINANCE II BV - REGS - 6.375% 24/01/2023	USD	190 950	202 960	0.08
1 800 000	KAISA GROUP HOLDINGS LTD 8.5% 30/06/2022	USD	1 813 500	1 809 031	0.68
3 535 000	KAZMUNAYGAS NATIONAL CO JSC - REGS - 4.75% 19/04/2027	USD	3 530 035	3 594 034	1.35
4 160 000	KAZMUNAYGAS NATIONAL CO JSC - REGS - 5.75% 19/04/2047	USD	4 074 413	4 113 824	1.55
600 000	LATAM AIRLINES GROUP SA - REGS - 7.25% 09/06/2020	USD	614 148	643 800	0.24
1 535 000	LATAM FINANCE LTD - REGS - 6.875% 11/04/2024	USD	1 541 500	1 627 100	0.61
2 125 000	MEXICO CITY AIRPORT TRUST - REGS - 5.5% 31/07/2047	USD	2 136 927	2 159 425	0.81
2 300 000	MINEJESA CAPITAL BV - REGS - 5.625% 10/08/2037	USD	2 372 925	2 406 076	0.90
600 000	NEERG ENERGY LTD - REGS - 6% 13/02/2022	USD	600 000	618 000	0.23
1 775 000	ORAZUL ENERGY EGENOR S EN C PORA - REGS - 5.625% 28/04/2027	USD	1 770 641	1 744 648	0.66
2 795 000	PETROBRAS GLOBAL FINANCE BV - REGS - 5.999% 27/01/2028	USD	2 775 410	2 800 128	1.05
3 706 000	PETROBRAS GLOBAL FINANCE BV 6.85% 05/06/2115	USD	3 379 878	3 548 495	1.33

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)					
3 945 000	PETROBRAS GLOBAL FINANCE BV 7.375% 17/01/2027	USD	4 180 247	4 355 280	1.64
6 585 000	PETROLEOS DE VENEZUELA SA 5.375% 12/04/2027	USD	2 241 902	1 991 962	0.75
1 385 000	PETROLEOS DEL PERU SA - REGS - 4.75% 19/06/2032	USD	1 386 357	1 425 442	0.54
2 105 000	PETROLEOS DEL PERU SA - REGS - 5.625% 19/06/2047	USD	2 155 149	2 193 831	0.82
1 550 000	PETROLEOS MEXICANOS - REGS - 6.5% 13/03/2027	USD	1 699 375	1 719 694	0.65
2 925 000	PETROLEOS MEXICANOS 5.625% 23/01/2046	USD	2 761 838	2 731 218	1.03
2 885 000	PETROLEOS MEXICANOS 6.5% 02/06/2041	USD	2 849 170	3 016 267	1.13
2 900 000	PETROLEOS MEXICANOS 6.625% 15/06/2035	USD	3 002 682	3 143 310	1.18
1 285 000	SAKA ENERGI INDONESIA PT - REGS - 4.45% 05/05/2024	USD	1 293 295	1 302 862	0.49
1 545 000	TURKIYE GARANTI BANKASI AS - REGS - FRN 24/05/2027	USD	1 549 323	1 553 034	0.58
1 325 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - 7.375% 25/09/2032	USD	1 322 000	1 294 658	0.49
1 725 000	UKREXIMBANK VIA BIZ FINANCE PLC - REGS - 9.75% 22/01/2025	USD	1 776 306	1 858 791	0.70
710 000	UNIFIN FINANCIERA SAB DE CV SOFOM ENR - REGS - 7% 15/01/2025	USD	704 924	718 875	0.27
930 000	VALE OVERSEAS LTD 6.875% 10/11/2039	USD	1 000 645	1 070 616	0.40
1 360 000	VEDANTA RESOURCES PLC - REGS - 6.375% 30/07/2022	USD	1 378 911	1 417 800	0.53
1 000 000	VIMPELCOM HOLDINGS BV - REGS - 4.95% 16/06/2024	USD	1 000 750	1 026 900	0.39
750 000	VM HOLDING SA - REGS - 5.375% 04/05/2027	USD	745 277	789 375	0.30
640 000	YAPI VE KREDI BANKASI AS - REGS - 5.85% 21/06/2024	USD	642 883	646 400	0.24
425 000	YPF SA - REGS - 0% 07/07/2020	USD	425 000	427 125	0.16
2 040 000	YPF SA - REGS - 6.95% 21/07/2027	USD	2 081 321	2 167 500	0.81
Total Bonds			89 644 768	91 864 092	34.54
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					
10 000 000	ARGENTINA BONAR BONDS FRN 03/04/2022	ARS	665 453	575 787	0.22
49 484 402	ARGENTINA POM POLITICA MONETARIA FRN 21/06/2020	ARS	3 074 019	3 005 780	1.13
50 320 000	ARGENTINE BONOS DEL TESORO 0% 03/10/2021	ARS	3 352 339	3 017 021	1.13
2 375 000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND - REGS - 7.125% 28/06/2117	USD	2 335 560	2 376 188	0.89
2 540 000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.625% 06/07/2028	USD	2 618 965	2 679 192	1.01
2 745 000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 6.875% 26/01/2027	USD	2 769 041	2 971 463	1.12
3 870 000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 7.125% 06/07/2036	USD	3 916 034	4 073 175	1.53
2 925 000	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND 7.625% 22/04/2046	USD	3 211 938	3 247 042	1.22
640 000	BAHRAIN GOVERNMENT INTERNATIONAL BOND - REGS - 6.75% 20/09/2029	USD	640 000	636 800	0.24
2 283 000	BAHRAIN GOVERNMENT INTERNATIONAL BOND - REGS - 7% 12/10/2028	USD	2 336 005	2 334 368	0.88
1 865 000	BAHRAIN GOVERNMENT INTERNATIONAL BOND - REGS - 7.5% 20/09/2047	USD	1 873 750	1 829 565	0.69

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)					
2 485 000	BRAZIL MINAS SPE VIA STATE OF MINAS GERAIS - REGS - 5.333% 15/02/2028	USD	2 473 032	2 538 179	0.95
3 900	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F - DIRTY - 0% 01/01/2025	BRL	1 279 674	1 296 306	0.49
2 147 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5% 27/01/2045	USD	1 900 592	2 003 580	0.75
7 000 000 000	COLOMBIAN TES 7.5% 26/08/2026	COP	2 514 901	2 535 435	0.95
2 475 000	COSTA RICA GOVERNMENT INTERNATIONAL BOND - REGS - 7% 04/04/2044	USD	2 404 551	2 630 925	0.99
2 325 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 5.95% 25/01/2027	USD	2 371 752	2 497 748	0.94
2 050 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 6.85% 27/01/2045	USD	2 146 112	2 292 515	0.86
1 790 000	ECUADOR GOVERNMENT INTERNATIONAL BOND - REGS - 7.95% 20/06/2024	USD	1 591 710	1 776 575	0.67
1 075 000	ECUADOR GOVERNMENT INTERNATIONAL BOND - REGS - 9.625% 02/06/2027	USD	1 086 250	1 128 750	0.42
1 525 000	ECUADOR GOVERNMENT INTERNATIONAL BOND - REGS - 9.65% 13/12/2026	USD	1 545 997	1 608 875	0.60
2 025 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 6.125% 31/01/2022	USD	2 056 845	2 099 482	0.79
2 900 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 7.5% 31/01/2027	USD	3 028 674	3 162 556	1.19
2 450 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 8.5% 31/01/2047	USD	2 576 774	2 741 550	1.03
11 700 000	EGYPT TREASURY BILLS 0% 03/10/2017	EGP	623 954	661 802	0.25
11 600 000	EGYPT TREASURY BILLS 0% 07/11/2017	EGP	629 072	644 782	0.24
12 400 000	EGYPT TREASURY BILLS 0% 19/12/2017	EGP	671 258	674 756	0.25
1 343 000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND - REGS - 5.875% 30/01/2025	USD	1 286 169	1 323 661	0.50
675 000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND - REGS - 7.375% 01/12/2019	USD	688 275	702 000	0.26
2 205 000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND - REGS - 8.625% 28/02/2029	USD	2 239 239	2 481 728	0.93
770 000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND - REGS - REGS - 7.65% 15/06/2035	USD	777 075	795 025	0.30
1 895 000	GABON GOVERNMENT INTERNATIONAL BOND - REGS - 6.375% 12/12/2024	USD	1 869 028	1 860 511	0.70
625 000	GHANA GOVERNMENT INTERNATIONAL BOND - REGS - 8.125% 18/01/2026	USD	618 438	667 188	0.25
1 340 000	HELLENIC REPUBLIC GOVERNMENT BOND 4.375% 01/08/2022	EUR	1 557 756	1 568 211	0.59
645 000	HONDURAS GOVERNMENT INTERNATIONAL BOND - REGS - 6.25% 19/01/2027	USD	656 682	696 600	0.26
45 600 000 000	INDONESIA TREASURY BOND 8.375% 15/09/2026	IDR	3 882 189	3 820 596	1.44
1 890 000	IRAQ INTERNATIONAL BOND - REGS - 5.8% 15/01/2028	USD	1 632 099	1 771 875	0.67
2 430 000	IVORY COAST GOVERNMENT INTERNATIONAL BOND - REGS - 6.125% 15/06/2033	USD	2 391 418	2 393 550	0.90
3 715 000	LEBANON GOVERNMENT INTERNATIONAL BOND 5.45% 28/11/2019	USD	3 737 715	3 733 946	1.40
2 275 000	LEBANON GOVERNMENT INTERNATIONAL BOND 6% 27/01/2023	USD	2 248 278	2 245 141	0.84
3 370 000	LEBANON GOVERNMENT INTERNATIONAL BOND 6.4% 26/05/2023	USD	3 472 645	3 374 381	1.27
1 295 000	LEBANON GOVERNMENT INTERNATIONAL BOND 6.65% 22/04/2024	USD	1 310 470	1 297 720	0.49
2 576 000	MALAYSIA GOVERNMENT BOND 4.16% 15/07/2021	MYR	630 901	623 791	0.23
2 700 000	MALAYSIA GOVERNMENT INVESTMENT ISSUE 3.226% 15/04/2020	MYR	642 580	635 089	0.24
600 000	MEXICAN BONOS 10% 05/12/2024	MXN	3 822 114	3 920 734	1.47
200 000	MEXICAN BONOS 7.5% 03/06/2027	MXN	1 150 267	1 152 135	0.43
2 050 000	MONGOLIA GOVERNMENT INTERNATIONAL BOND - REGS - 5.125% 05/12/2022	USD	1 963 563	1 998 545	0.75

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)					
700 000	MONGOLIA GOVERNMENT INTERNATIONAL BOND - REGS - 8.75% 09/03/2024	USD	755 548	787 710	0.30
3 125 000	OMAN GOVERNMENT INTERNATIONAL BOND - REGS - 5.375% 08/03/2027	USD	3 161 625	3 210 937	1.21
2 875 000	OMAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.5% 08/03/2047	USD	2 934 899	2 962 113	1.11
840 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.15% 29/03/2027	USD	842 048	867 481	0.33
5 450 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.95% 12/08/2031	PEN	1 902 776	1 883 019	0.71
1 440 000	PROVINCIA DE BUENOS AIRES/ARGENTINA - REGS - 7.875% 15/06/2027	USD	1 564 938	1 566 000	0.59
10 100 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 10.5% 21/12/2026	ZAR	833 781	839 463	0.32
19 600 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.75% 31/01/2044	ZAR	1 366 274	1 312 189	0.49
1 250 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.65% 27/09/2047	USD	1 250 000	1 244 875	0.47
111 000 000	RUSSIAN FEDERAL BOND - OFZ - 6.216 - 6.7% 15/05/2019	RUB	1 905 608	1 907 350	0.72
109 400 000	RUSSIAN FEDERAL BOND - OFZ 7.7% 23/03/2033	RUB	1 893 476	1 897 856	0.71
1 800 000	RUSSIAN FEDERATION - REGS - 5.25% 23/06/2047	USD	1 848 625	1 843 517	0.69
1 300 000	SAUDI GOVERNMENT INTERNATIONAL BOND - REGS - 3.625% 04/03/2028	USD	1 284 803	1 297 660	0.49
1 375 000	SAUDI GOVERNMENT INTERNATIONAL BOND - REGS - 4.625% 04/10/2047	USD	1 366 613	1 381 443	0.52
1 010 000	SENEGAL GOVERNMENT INTERNATIONAL BOND - REGS - 6.25% 23/05/2033	USD	1 019 150	1 043 027	0.39
3 845 000	SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.3% 12/10/2028	USD	3 719 454	3 631 218	1.37
3 265 000	SRI LANKA GOVERNMENT INTERNATIONAL BOND - REGS - 6.2% 11/05/2027	USD	3 356 501	3 436 739	1.29
1 650 000	SRI LANKA GOVERNMENT INTERNATIONAL BOND - REGS - 6.825% 18/07/2026	USD	1 735 777	1 816 155	0.68
4 100 000	TURKEY GOVERNMENT BOND 11% 02/03/2022	TRY	1 176 814	1 160 449	0.44
5 325 000	TURKEY GOVERNMENT INTERNATIONAL BOND 5.75% 11/05/2047	USD	5 279 197	5 245 125	1.98
4 270 000	TURKEY GOVERNMENT INTERNATIONAL BOND 6% 25/03/2027	USD	4 459 856	4 592 918	1.73
2 385 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - 7.75% 01/09/2023	USD	2 388 840	2 511 882	0.94
4 075 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - 7.75% 01/09/2025	USD	3 959 238	4 228 220	1.59
4 799 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - 7.75% 01/09/2026	USD	4 754 825	4 948 992	1.87
55 600 000	URUGUAY GOVERNMENT INTERNATIONAL BOND - REGS - 8.5% 15/03/2028	UYU	1 942 527	1 986 256	0.75
2 130 800	VENEZUELA GOVERNMENT INTERNATIONAL BOND 8.25% 13/10/2024	USD	1 099 617	732 463	0.28
2 990 000	VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.25% 15/09/2027	USD	1 215 894	1 190 319	0.45
1 740 000	VENEZUELA GOVERNMENT INTERNATIONAL BOND 9.375% 13/01/2034	USD	784 150	621 876	0.23
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			152 074 007	154 249 876	58.00
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			241 718 775	246 113 968	92.54
Other transferable securities					
Bonds					
1 800 000	CORP GEO SAB DE CV - REGS - 0% 27/03/2022 DEFAULTED	USD	1 642 500	-	0.00
850 000	SAMARCO MINERACAO SA - REGS - 0% 01/11/2022 DEFAULTED	USD	606 875	518 500	0.19

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
Other transferable securities (continued)					
Bonds (continued)					
200 000	SAMARCO MINERACAO SA - REGS - 0% 26/09/2024 DEFAULTED	USD	141 000	122 000	0.05
Total Bonds			2 390 375	640 500	0.24
Total Other transferable securities			2 390 375	640 500	0.24
Total Investments			244 109 150	246 754 468	92.78

TCW Funds - TCW Emerging Markets Income Fund

Classification of Investments

Economic classification	%	Geographical classification	%
Governments	58.00	Argentina	10.34
Oil & Gas Producers	15.57	Brazil	8.70
Banks	5.84	Mexico	7.83
Electricity	2.08	Ukraine	5.58
Financial Services	1.73	Turkey	5.39
General Industrials	1.42	Russia	4.04
Industrial Transportation	1.40	Lebanon	4.00
Industrial Metals & Mining	1.28	Egypt	3.75
Mining	0.91	Peru	3.65
Travel, Leisure & Catering	0.85	Indonesia	3.48
Fixed Line Telecommunications	0.84	South Africa	3.21
Mobile Telecommunications	0.70	Kazakhstan	2.90
Real Estate Investment & Services	0.68	Oman	2.32
Alternative Energy	0.58	El Salvador	2.17
Gas, Water & Multiutilities	0.55	Dominican Republic	2.13
Construction & Materials	0.35	Sri Lanka	1.98
		Costa Rica	1.97
		Bahrain	1.81
		Venezuela	1.71
		Ecuador	1.70
		Colombia	1.61
		Panama	1.59
		India	1.35
		Mongolia	1.05
		Saudi Arabia	1.01
		Ivory Coast	0.90
		Uruguay	0.75
		Gabon	0.70
		China	0.68
		Iraq	0.67
		Greece	0.59
		Malaysia	0.47
		Senegal	0.39
		Jamaica	0.37
		Paraguay	0.34
		Zambia	0.29
		Honduras	0.26
		Ghana	0.25
		Chile	0.24
	92.78		92.78

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	81 985	0.21
200 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 4.25% 01/07/2020	USD	200 000	209 079	0.53
200 000	ALLY FINANCIAL INC 3.25% 05/11/2018	USD	202 000	202 155	0.51
160 000	ALLY FINANCIAL INC 4.75% 10/09/2018	USD	158 597	163 800	0.41
200 000	ALTICE FINANCING SA - 144A - 7.5% 15/05/2026	USD	200 000	220 500	0.56
310 000	ALTICE US FINANCE I CORP - 144A - 5.375% 15/07/2023	USD	311 867	328 600	0.83
85 000	AMC NETWORKS INC 4.75% 01/08/2025	USD	85 000	86 173	0.22
375 000	AMERICAN AIRLINES 2013-1 CLASS B PASS THROUGH TRUST - 144A - 5.625% 15/01/2021	USD	294 028	307 882	0.78
157 000	ANDEAVOR LOGISTICS LP / TESORO LOGISTICS FINANCE CORP 5.875% 01/10/2020	USD	161 278	160 611	0.41
81 000	ANDEAVOR LOGISTICS LP / TESORO LOGISTICS FINANCE CORP 6.125% 15/10/2021	USD	84 300	83 633	0.21
60 000	ANTERO RESOURCES CORP 5% 01/03/2025	USD	57 942	61 128	0.15
309 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 4.25% 15/09/2022	USD	310 067	318 671	0.81
200 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 4.625% 15/05/2023	USD	205 625	204 940	0.52
100 000	AT&T INC 4.9% 14/08/2037	USD	99 822	101 380	0.26
216 000	AXALTA COATING SYSTEMS LLC - 144A - 4.875% 15/08/2024	USD	217 474	225 990	0.57
80 000	BALL CORP 4.375% 15/12/2020	USD	80 000	83 800	0.21
40 000	BERRY GLOBAL INC 5.125% 15/07/2023	USD	39 719	42 002	0.11
70 000	B&G FOODS INC 4.625% 01/06/2021	USD	70 712	71 488	0.18
5 000	BLOCK COMMUNICATIONS INC - 144A - 6.875% 15/02/2025	USD	5 000	5 431	0.01
51 000	BOYD GAMING CORP 6.875% 15/05/2023	USD	51 818	54 730	0.14
198 000	CABLE ONE INC - 144A - 5.75% 15/06/2022	USD	202 708	207 405	0.53
80 000	CCM MERGER INC - 144A - 6% 15/03/2022	USD	80 000	83 012	0.21
250 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5% 01/02/2028	USD	251 000	251 250	0.64
52 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5.125% 01/05/2027	USD	52 975	52 782	0.13
165 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP 5.25% 15/03/2021	USD	169 950	170 053	0.43
5 000	CDK GLOBAL INC FRN 15/10/2024	USD	5 161	5 388	0.01
152 000	CENTENE CORP 4.75% 15/01/2025	USD	151 498	158 080	0.40
283 000	CENTRAL GARDEN & PET CO 6.125% 15/11/2023	USD	296 311	304 225	0.77
25 000	CEQUEL COMMUNICATIONS HOLDINGS I LLC / CEQUEL CAPITAL CORP - 144A - 5.125% 15/12/2021	USD	24 048	25 563	0.06
23 000	CEQUEL COMMUNICATIONS HOLDINGS I LLC / CEQUEL CAPITAL CORP - 144A - 6.375% 15/09/2020	USD	23 690	23 575	0.06
194 000	CHANGE HEALTHCARE HOLDINGS LLC / CHANGE HEALTHCARE FINANCE INC - 144A - 5.75% 01/03/2025	USD	197 941	198 001	0.50
80 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC - 144A - 5.125% 30/06/2027	USD	80 880	82 600	0.21
120 000	CHENIERE ENERGY PARTNERS LP - 144A - 5.25% 01/10/2025	USD	120 000	123 000	0.31
45 000	CHESAPEAKE ENERGY CORP 5.75% 15/03/2023	USD	40 919	41 738	0.11
36 000	CHOBANI LLC / CHOBANI FINANCE CORP INC - 144A - 7.5% 15/04/2025	USD	36 000	39 240	0.10
10 000	CHS/COMMUNITY HEALTH SYSTEMS INC 5.125% 01/08/2021	USD	9 925	9 900	0.03

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)					
130 000	CHS/COMMUNITY HEALTH SYSTEMS INC 6.25% 31/03/2023	USD	132 275	128 213	0.32
360 000	CHURCHILL DOWNS INC 5.375% 15/12/2021	USD	365 994	373 050	0.94
16 000	CIT GROUP INC - 144A - 5.5% 15/02/2019	USD	16 900	16 760	0.04
100 000	CITIGROUP INC FRN 25/08/2036	USD	76 875	83 443	0.21
409 000	CLEAN HARBORS INC 5.125% 01/06/2021	USD	413 489	416 525	1.05
12 000	CLEARWATER SEAFOODS INC - 144A - 6.875% 01/05/2025	USD	12 165	12 780	0.03
195 000	CONCHO RESOURCES INC 5.5% 01/04/2023	USD	176 394	200 665	0.51
93 000	CONCHO RESOURCES INC 5.5% 01/10/2022	USD	96 023	95 562	0.24
25 000	COVANTA HOLDING CORP 5.875% 01/07/2025	USD	25 000	24 656	0.06
50 000	COVERIS HOLDINGS SA - 144A - 7.875% 01/11/2019	USD	43 906	49 500	0.13
233 000	CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP V 4.25% 30/09/2026	USD	227 936	235 913	0.60
100 000	CSC HOLDINGS LLC - AR6 2A1 - 6.75% 15/11/2021	USD	107 750	110 750	0.28
185 000	CSC HOLDINGS LLC 7.625% 15/07/2018	USD	194 938	192 169	0.49
206 000	CUMBERLAND FARMS INC - 144A - 6.75% 01/05/2025	USD	208 650	219 133	0.55
310 000	DAVITA INC 5.125% 15/07/2024	USD	309 272	311 355	0.79
210 000	DELL INC 5.65% 15/04/2018	USD	216 510	213 675	0.54
48 000	DIAMOND BACK ENERGY 4.75% 01/11/2024	USD	48 162	49 262	0.12
40 000	DIAMOND BACK ENERGY 5.375% 31/05/2025	USD	39 667	41 800	0.11
505 000	DISH DBS CORP 4.25% 01/04/2018	USD	512 795	510 050	1.30
15 000	DISH DBS CORP 5.125% 01/05/2020	USD	14 823	15 731	0.04
375 000	DISH DBS CORP 7.875% 01/09/2019	USD	416 250	410 155	1.04
26 000	DOLE FOOD CO INC - 144A - 7.25% 15/06/2025	USD	26 000	28 243	0.07
25 000	DOLLAR TREE INC 5.25% 01/03/2020	USD	26 031	25 813	0.07
315 000	DS SERVICES OF AMERICA INC - 144A - 10% 01/09/2021	USD	351 360	333 900	0.85
50 000	DUPONT FABROS TECHNOLOGY LP 5.625% 15/06/2023	USD	53 475	53 360	0.14
45 000	DYNEGY INC 5.875% 01/06/2023	USD	40 163	45 000	0.11
70 000	EAGLE HOLDING CO II LLC - 144A - 7.625% 15/05/2022	USD	70 000	72 800	0.18
65 000	ELDORADO RESORTS INC 6% 01/04/2025	USD	65 000	68 575	0.17
235 000	EMC CORP 1.875% 01/06/2018	USD	233 825	234 765	0.59
45 000	EP ENERGY LLC / EVEREST ACQUISITION FINANCE INC 9.375% 01/05/2020	USD	44 663	37 688	0.10
8 000	EQUINIX INC 5.375% 15/05/2027	USD	8 000	8 680	0.02
98 000	EW SCRIPPS CO - 144A - 5.125% 15/05/2025	USD	98 000	100 756	0.26
45 000	EXTRACTION OIL & GAS INC - 144A - 7.375% 15/05/2024	USD	45 000	47 025	0.12
200 000	FIRST DATA CORPORATION - 144A - 5.5% 15/04/2027	USD	199 519	208 500	0.53
231 000	FIRST QUALITY FINANCE CO INC - 144A - 4.625% 15/05/2021	USD	234 153	233 888	0.59
81 000	FRONTIER COMMUNICATIONS CORP 10.5% 15/09/2022	USD	80 394	70 470	0.18
50 000	FRONTIER COMMUNICATIONS CORP 6.25% 15/09/2021	USD	42 187	41 235	0.10
180 000	FRONTIER COMMUNICATIONS CORP 7.125% 15/01/2023	USD	147 203	138 047	0.35
34 000	FRONTIER COMMUNICATIONS CORP 8.5% 15/04/2020	USD	35 233	33 065	0.08
10 000	GARTNER INC - 144A - 5.125% 01/04/2025	USD	10 003	10 575	0.03
455 000	GLP CAPITAL LP / GLP FINANCING II INC 4.375% 01/11/2018	USD	465 237	464 668	1.18
298 000	GRAPHIC PACKAGING INTERNATIONAL INC 4.875% 15/11/2022	USD	309 312	318 115	0.81
157 000	GTT COMMUNICATIONS INC - 144A - 7.875% 31/12/2024	USD	165 304	167 598	0.42

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)					
15 000	GULFPORT ENERGY CORP 6.375% 15/05/2025	USD	15 007	15 244	0.04
125 000	HCA INC 3.75% 15/03/2019	USD	128 438	127 975	0.32
347 000	HCA INC 4.75% 01/05/2023	USD	357 966	367 385	0.93
84 000	HCA INC 5.25% 15/06/2026	USD	85 260	90 720	0.23
330 000	HCA INC 6.5% 15/02/2020	USD	365 132	359 700	0.91
120 000	HEALTHSOUTH CORP 5.75% 01/11/2024	USD	123 203	123 375	0.31
20 000	HIGH RIDGE BRANDS CO - 144A - 8.875% 15/03/2025	USD	20 000	19 150	0.05
43 000	HILL-ROM HOLDINGS INC - 144A - 5.75% 01/09/2023	USD	44 172	45 634	0.12
40 000	HILTON DOMESTIC OPERATING CO INC 4.25% 01/09/2024	USD	39 032	41 000	0.10
40 000	HOLOGIC INC - 144A - 5.25% 15/07/2022	USD	40 228	42 150	0.11
16 000	IHS MARKIT LTD - 144A - 5% 01/11/2022	USD	16 582	17 320	0.04
125 000	INTELSAT JACKSON HOLDINGS SA - 144A - 9.75% 15/07/2025	USD	125 000	126 563	0.32
465 000	INTELSAT JACKSON HOLDINGS SA 5.5% 01/08/2023	USD	356 561	396 412	1.00
150 000	INTERNATIONAL LEASE FINANCE CORP 6.25% 15/05/2019	USD	162 750	159 495	0.40
54 000	INVENTIV GROUP HOLDINGS INC / INVENTIV HEALTH INC/INVENTIV HEALTH CLINICAL INC - 144A - 7.5% 01/10/2024	USD	54 151	60 075	0.15
47 000	KAR AUCTION SERVICES INC - 144A - 5.125% 01/06/2025	USD	47 000	48 998	0.12
10 000	KFC HOLDING CO/PIZZA HUT HOLDINGS LLC/TACO BELL OF AMERICA LLC - 144A - 4.75% 01/06/2027	USD	10 000	10 325	0.03
10 000	KFC HOLDING CO/PIZZA HUT HOLDINGS LLC/TACO BELL OF AMERICA LLC - 144A - 5% 01/06/2024	USD	10 250	10 563	0.03
225 000	KINDER MORGAN ENERGY PARTNERS LP 2.65% 01/02/2019	USD	227 333	226 773	0.57
60 000	KISSNER HOLDINGS LP / KISSNER MILLING CO LTD / BSC HOLDING INC / KISSNER USA - 144A - 8.375% 01/12/2022	USD	60 000	61 500	0.16
62 000	KLX INC - 144A - 5.875% 01/12/2022	USD	62 334	65 112	0.16
20 000	KRAFT HEINZ FOODS CO - 144A - 4.875% 15/02/2025	USD	22 053	21 387	0.05
40 000	LAMB WESTON HOLDINGS INC - 144A - 4.625% 01/11/2024	USD	40 941	41 900	0.11
75 000	LANDRY'S INC - 144A - 6.75% 15/10/2024	USD	74 250	76 031	0.19
50 000	LEVEL 3 FINANCING INC 5.125% 01/05/2023	USD	50 938	50 969	0.13
45 000	LITHIA MOTORS INC - 144A - 5.25% 01/08/2025	USD	45 000	46 856	0.12
171 628.39	MGM GROWTH PROPERTIES OPERATING B 1L FRN 01/05/2023	USD	172 575	172 359	0.44
37 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 5.625% 01/05/2024	USD	38 758	40 277	0.10
200 000	MGM RESORTS INTERNATIONAL 8.625% 01/02/2019	USD	226 098	216 500	0.55
170 000	MIDCONTINENT COMMUNICATIONS / MIDCONTINENT FINANCE CORP - 144A - 6.875% 15/08/2023	USD	175 008	183 388	0.46
67 000	MOLINA HEALTHCARE INC - 144A - 4.875% 15/06/2025	USD	66 799	66 330	0.17
210 000	MOLINA HEALTHCARE INC 5.375% 15/11/2022	USD	220 940	218 400	0.55
250 000	MOMENTIVE PERFORMANCE ESCROW DIRTY 0% 15/10/2020	USD	-	-	0.00
35 000	MPH ACQUISITION HOLDINGS LLC - 144A - 7.125% 01/06/2024	USD	37 219	37 713	0.10
20 000	MSCI INC - 144A - 4.75% 01/08/2026	USD	19 674	21 075	0.05
230 000	MULTI-COLOR CORP - 144A - 4.875% 01/11/2025	USD	230 000	233 094	0.59
12 000	NCL CORP LTD - 144A - 4.625% 15/11/2020	USD	12 220	12 495	0.03
95 000	NCL CORP LTD - 144A - 4.75% 15/12/2021	USD	95 000	98 800	0.25
90 000	NEWFIELD EXPLORATION CO 5.375% 01/01/2026	USD	94 316	94 950	0.24

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)					
25 000	NEWFIELD EXPLORATION CO 5.625% 01/07/2024	USD	26 281	26 875	0.07
12 000	NEWFIELD EXPLORATION CO 5.75% 30/01/2022	USD	12 525	12 870	0.03
122 000	NEXTERA ENERGY OPERATING PARTNERS LP - 144A - 4.25% 15/09/2024	USD	122 000	125 355	0.32
25 000	NEXTERA ENERGY OPERATING PARTNERS LP - 144A - 4.5% 15/09/2027	USD	25 000	25 625	0.06
255 000	NGPL PIPECO LLC - 144A - 4.375% 15/08/2022	USD	255 000	265 200	0.67
325 000	NIELSEN CO LUXEMBOURG SARL - 144A - 5.5% 01/10/2021	USD	325 313	335 562	0.85
200 000	NXP BV / NXP FUNDING LLC - 144A - 3.875% 01/09/2022	USD	200 000	207 302	0.52
200 000	NXP BV / NXP FUNDING LLC - 144A - 4.125% 01/06/2021	USD	201 765	209 750	0.53
207 000	OUTFRONT MEDIA CAPITAL LLC / OUTFRONT MEDIA CAPITAL CORP 5.875% 15/03/2025	USD	217 750	217 609	0.55
30 000	PARSLEY ENERGY LLC / PARSLEY FINANCE CORP - 144A - 5.25% 15/08/2025	USD	29 874	30 638	0.08
106 000	PARSLEY ENERGY LLC / PARSLEY FINANCE CORP - 144A - 6.25% 01/06/2024	USD	108 120	112 095	0.28
40 000	PDC ENERGY INC 6.125% 15/09/2024	USD	40 000	42 000	0.11
190 000	PENSKE AUTOMOTIVE GROUP INC 3.75% 15/08/2020	USD	190 000	194 038	0.49
50 000	PETSMART INC - 144A - 5.875% 01/06/2025	USD	44 875	43 875	0.11
195 000	PILGRIM'S PRIDE CORP - 144A - 5.875% 30/09/2027	USD	195 000	199 631	0.51
15 000	PINNACLE FOODS FINANCE LLC / PINNACLE FOODS FINANCE CORP 5.875% 15/01/2024	USD	15 000	15 975	0.04
8 000	POST HOLDINGS INC - 144A - 5% 15/08/2026	USD	7 730	8 000	0.02
13 000	POST HOLDINGS INC - 144A - 5.5% 01/03/2025	USD	13 000	13 520	0.03
95 000	POST HOLDINGS INC - 144A - 5.75% 01/03/2027	USD	99 636	98 325	0.25
48 000	QEP RESOURCES INC 5.25% 01/05/2023	USD	46 673	46 920	0.12
80 000	QEP RESOURCES INC 5.375% 01/10/2022	USD	78 900	79 000	0.20
382 000	QUINTILES TRANSNATIONAL CORP - 144A - 4.875% 15/05/2023	USD	393 058	399 190	1.01
205 000	QWEST CORP 6.75% 01/12/2021	USD	218 038	224 859	0.57
26 000	RANGE RESOURCES CORP 4.875% 15/05/2025	USD	25 763	25 740	0.07
100 000	REYNOLDS GP 21/01/23 5.75% 01/02/2026	USD	100 000	108 750	0.28
440 000	REYNOLDS GROUP ISSUER INC / REYNOLDS GROUP ISSUER LLC / REYNOLDS GROUP ISSUER LU - 144A - FRN 15/07/2021	USD	435 600	449 900	1.14
475 000	REYNOLDS GROUP ISSUER INC / REYNOLDS GROUP ISSUER LLC / REYNOLDS GROUP ISSUER LU 5.75% 15/10/2020	USD	487 495	482 421	1.22
360 000	REYNOLDS GROUP 21/01/23 6.125% 15/01/2021	USD	372 600	368 946	0.93
70 000	RICE ENERGY INC 6.25% 01/05/2022	USD	68 775	73 238	0.19
92 000	RITCHIE BROS AUCTIONEERS INC - 144A - 5.375% 15/01/2025	USD	92 136	97 520	0.25
105 000	RIVERS PITTSBURGH BORROWER LP/RIVERS PITTSBURGH FINANCE CORP - 144A - 6.125% 15/08/2021	USD	105 000	106 313	0.27
265 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 5.625% 15/04/2020	USD	279 175	279 906	0.71
115 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 6% 15/01/2019	USD	119 555	119 313	0.30
490 000	SBA COMMUNICATIONS CORP - 144A - 4% 01/10/2022	USD	490 000	494 900	1.25
12 000	SBA COMMUNICATIONS CORP 4.875% 01/09/2024	USD	11 963	12 405	0.03
189 000	SEALED AIR CORP - 144A - 4.875% 01/12/2022	USD	197 366	201 521	0.51
20 000	SEALED AIR CORP - 144A - 5.125% 01/12/2024	USD	21 187	21 625	0.05
161 000	SEALED AIR CORP - 144A - 5.25% 01/04/2023	USD	169 465	174 283	0.44
175 000	SERVICE CORP INTERNATIONAL/US 4.5% 15/11/2020	USD	178 384	177 625	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)					
160 000	SERVICE CORP INTERNATIONAL/US 5.375% 15/01/2022	USD	166 713	165 000	0.42
68 000	SEVEN GENERATIONS ENERGY LTD - 144A - 5.375% 30/09/2025	USD	68 000	68 411	0.17
200 000	SFR GROUP SA - 144A - 7.375% 01/05/2026	USD	200 000	216 750	0.55
59 000	SILGAN HOLDINGS INC - 144A - 4.75% 15/03/2025	USD	59 007	61 065	0.15
20 000	SILGAN HOLDINGS INC 5% 01/04/2020	USD	20 272	20 375	0.05
280 000	SINCLAIR TELEVISION GROUP INC 6.125% 01/10/2022	USD	296 450	289 450	0.73
333 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/08/2022	USD	336 182	341 407	0.86
280 000	SOFTBANK GROUP CORP - 144A - 4.5% 15/04/2020	USD	283 250	289 576	0.73
876 000	SPRINT COMMUNICATIONS INC - 36 FS 144A - 9% 15/11/2018	USD	972 732	942 838	2.40
95 000	SPRINT COMMUNICATIONS INC 9.25% 15/04/2022	USD	115 595	117 800	0.30
98 000	SPRINT CORP 7.875% 15/09/2023	USD	105 174	113 925	0.29
435 000	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SPRINT SPECTRUM CO III LLC - 144A - 3.36% 20/09/2021	USD	434 992	441 546	1.12
15 000	STANDARD INDUSTRIES INC/NJ - 144A - 5.125% 15/02/2021	USD	15 000	15 488	0.04
261 000	SUGARHOUSE HSP GAMING PROP MEZZ LP / SUGARHOUSE HSP GAMING FINANCE CORP - 144A - 5.875% 15/05/2025	USD	260 287	257 085	0.65
38 000	SUNCOKE ENERGY PARTNERS LP / SUNCOKE ENERGY PARTNERS FINANCE CORP - 144A - 7.5% 15/06/2025	USD	37 435	39 235	0.10
155 000	SUNOCO LP / SUNOCO FINANCE CORP 5.5% 01/08/2020	USD	156 382	160 038	0.41
40 000	TEGNA INC - 144A - 5.5% 15/09/2024	USD	41 183	42 250	0.11
300 000	TEGNA INC 5.125% 15/10/2019	USD	304 689	304 875	0.77
17 000	TELEFLEX INC 4.875% 01/06/2026	USD	17 000	17 701	0.04
40 000	TENET HEALTHCARE CORP - 144A - 7.5% 01/01/2022	USD	42 450	42 450	0.11
246 000	TENET HEALTHCARE CORP 4.5% 01/04/2021	USD	251 266	251 535	0.64
101 000	TENET HEALTHCARE CORP 4.75% 01/06/2020	USD	104 130	104 242	0.26
73 000	TENNANT CO - 144A - 5.625% 01/05/2025	USD	73 000	75 783	0.19
65 000	TENNECO INC 5% 15/07/2026	USD	64 707	66 788	0.17
25 000	T-MOBILE USA INC 4% 15/04/2022	USD	25 000	25 938	0.07
240 000	T-MOBILE USA INC 6.125% 15/01/2022	USD	253 507	250 200	0.63
40 000	T-MOBILE USA INC 6.625% 01/04/2023	USD	42 100	42 000	0.11
590 000	T-MOBILE USA INC 6.836% 28/04/2023	USD	632 037	624 662	1.59
183 000	TRANSDIGM INCE 14/05/22 - 144A - 7.875% 01/10/2022	USD	188 089	186 203	0.47
319 000	TRANSOCEAN PROTEUS LTD - 144A - 6.25% 01/12/2024	USD	311 570	318 959	0.81
8 000	TREEHOUSE FOODS INC - 144A - 6% 15/02/2024	USD	8 402	8 590	0.02
45 000	TRIMAS CORP - 144A - 4.875% 15/10/2025	USD	45 000	45 450	0.12
60 000	UNITED RENTALS NORTH AMERICA INC 4.625% 15/07/2023	USD	60 000	62 850	0.16
115 000	UNIVISION COMMUNICATIONS INC - 144A - 5.125% 15/02/2025	USD	117 156	116 300	0.29
539 000	VALEANT PHARMACEUTICALS INTERNATIONAL INC - 144A - 5.875% 15/05/2023	USD	431 682	477 688	1.21
200 000	VALEANT PHARMACEUTICALS INTERNATIONAL INC - 144A - 6.125% 15/04/2025	USD	160 838	176 000	0.45
80 000	VALEANT PHARMACEUTICALS INTERNATIONAL INC - 3827 AC 144A - 5.625% 01/12/2021	USD	72 200	75 000	0.19
115 000	VALVOLINE INC - 144A - 4.375% 15/08/2025	USD	115 000	117 300	0.30
130 000	VALVOLINE INC - 144A - 5.5% 15/07/2024	USD	134 386	139 344	0.35

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)					
200 000	VIRGIN MEDIA SECURED FINANCE PLC - 144A - 5.5% 15/08/2026	USD	204 500	211 750	0.54
129 000	WELLCARE HEALTH PLANS INC 5.25% 01/04/2025	USD	130 102	136 095	0.34
25 000	WHITING PETROLEUM CORP 5% 15/03/2019	USD	17 119	25 125	0.06
84 000	WILLIAMS COS INC 3.7% 15/01/2023	USD	82 294	84 000	0.21
45 000	WINDSTREAM SERVICES LLC 6.375% 01/08/2023	USD	37 538	32 063	0.08
20 000	WPX ENERGY INC 5.25% 15/09/2024	USD	18 736	20 200	0.05
6 000	WPX ENERGY INC 6% 15/01/2022	USD	6 041	6 225	0.02
27 000	YUM! BRANDS INC 6.25% 15/03/2018	USD	27 899	27 540	0.07
11 000	ZAYO GROUP LLC / ZAYO CAPITAL INC - 144A - 5.75% 15/01/2027	USD	11 452	11 688	0.03
420 000	1011778 BC ULC / NEW RED FINANCE INC - 144A - 4.25% 15/05/2024	USD	419 556	422 520	1.07
Total Bonds			29 030 381	29 509 619	74.71
Shares					
21 583	HOMER CITY GENERATION	USD	1 071 630	437 055	1.10
1 476	OCEAN RIG UDW INC	USD	47 860	35 085	0.09
138	SABINE OIL & GAS HOLDINGS	USD	145 544	6 141	0.02
Total Shares			1 265 034	478 281	1.21
Warrants					
1 175	ENTEGRA TC LLC / ENTEGRA EQUITY	USD	264 680	220 612	0.56
439	SABINE OIL AND GAS CORP. / WRT SABINE OIL & GAS TRANCHE 1	USD	87 971	2 963	0.01
78	SABINE OIL AND GAS CORP. / WRT SABINE OIL & GAS TRANCHE 2	USD	13 984	449	0.00
Total Warrants			366 635	224 024	0.57
Loans					
75 000	AIR MEDICAL GROUP FRN 28/04/2022	USD	74 625	75 038	0.19
73 121.97	AIR MEDICAL GROUP HOLDINGS TLB 1L FRN 26/09/2024	USD	72 574	73 191	0.19
145 500	ALPHABET HOLDING 1L FRN 14/08/2024	USD	144 773	144 014	0.36
21 890	BCPE EAGLE BUYER FRN 08/03/2024	USD	21 671	21 781	0.06
22 000	BCPE EAGLE BUYER FRN 13/03/2025	USD	21 670	22 055	0.06
169 575	CITY CENTER HOLDING LLC FRN 07/04/2024	USD	168 727	170 497	0.43
44 887.5	CYXTERA LITE TBL FRN 15/03/2024	USD	44 663	45 149	0.11
20 000	CYXTERA TECHNOLOGIES FRN 14/03/2025	USD	19 800	20 367	0.05
143 190.53	DELOS FINANCE SARL TL B 1L FRN 10/06/2023	USD	143 191	144 287	0.37
225 000	DOLLAR TREE INC TL-B2 FRN 09/03/2022	USD	225 000	228 516	0.58
8 461	DRILLSHIP KITHIRA OWNERS INC FRN 20/09/2024	USD	11 603	8 609	0.02
404 191.86	FIRST DATA CORPORATION TL 1L FRN 21/04/2024	USD	406 393	405 960	1.03
294 842.09	HARVEY GULF INTL M TL B 1L FRN 14/06/2020	USD	290 419	104 300	0.26
89 117.79	MISTER CAR WASH HOLDINGS FRN 21/08/2021	USD	88 561	89 600	0.23
46 214.9	NEP/NCP HOLDCO 2L FRN 23/01/2023	USD	45 625	46 648	0.12
49 000	PHARMERICA CORP TL B 1L FRN 26/09/2024	USD	48 878	49 352	0.12
49 000	PHARMERICA CORP TL B 2L FRN 26/09/2025	USD	48 510	49 368	0.12

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)					
Loans (continued)					
60 000	POWER BUYER TL 2L USD FRN 06/11/2020	USD	60 210	59 925	0.15
108 902.07	REYNOLDS GROUP HOLDINGS - 1L - FRN 28/02/2023	USD	108 902	109 436	0.28
236 686.05	SYNAGRO INFRASTRUCTURE FRN 22/08/2020	USD	231 969	226 035	0.57
60 572.19	TEXAS COMPETITIVE ELECTRIC HOLDING FRN 27/07/2023	USD	59 966	60 768	0.15
13 919.1	TEXAS COMPETITIVE ELECTRIC HOLDING FRN 27/07/2023	USD	13 780	13 964	0.04
114 712.5	TIERPOINT LLC 1L FRN 28/04/2024	USD	114 139	115 381	0.29
Total Loans			2 465 649	2 284 241	5.78
Mortgages and Asset Backed securities					
180 000	ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-R2 - R2 M2 - FRN 25/04/2035	USD	52 784	56 414	0.14
3 000 000	CREDIT SUISSE FIRST BOSTON MORTGAGE SECURITIES CORP - 1A1 - 6.5% 25/12/2035	USD	559 301	533 141	1.35
1 900 000	DSLA MORTGAGE LOAN TRUST 2007-AR1 - 2A1A - FRN 19/04/2047	USD	561 151	667 143	1.69
890 000	RALI SERIES 2005-QA7 TRUST - A1 - FRN 25/07/2035	USD	103 957	120 993	0.31
1 000 000	RFMSI SERIES 2007-SA2 TRUST - 1A - FRN 25/04/2037	USD	100 900	103 312	0.26
450 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SERIES 2005-15 - 1A1 - FRN 25/07/2035	USD	61 681	69 006	0.17
Total Mortgages and Asset Backed securities			1 439 774	1 550 009	3.92
Supranationals, Governments and Local Public Authorities, Debt Instruments					
615 000	UNITED STATES TREASURY BILL 0% 01/02/2018	USD	612 378	612 791	1.55
1 100 000	UNITED STATES TREASURY BILL 0% 04/01/2018	USD	1 094 687	1 097 048	2.78
162 000	UNITED STATES TREASURY BILL 0% 08/02/2018	USD	161 251	161 376	0.41
1 190 000	UNITED STATES TREASURY BILL 0% 11/01/2018	USD	1 183 623	1 186 656	3.00
1 285 000	UNITED STATES TREASURY BILL 0% 18/01/2018	USD	1 278 200	1 281 126	3.25
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			4 330 139	4 338 997	10.99
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			38 897 612	38 385 171	97.18
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			38 897 612	38 385 171	97.18

TCW Funds - MetWest High Yield Bond Fund

Classification of Investments

Economic classification	%	Geographical classification	%
Governments	10.99	United States of America	85.05
General Industrials	9.48	Canada	2.53
Financial Services	9.28	New Zealand	2.37
Health Care Equipment & Services	7.70	Luxembourg	2.01
Mobile Telecommunications	7.35	Netherlands	1.96
Travel, Leisure & Catering	6.82	Ireland	1.33
Media	6.56	Japan	0.73
Leisure Goods	5.55	France	0.55
Oil Equipment, Services & Distribution	4.19	United Kingdom	0.54
Fixed Line Telecommunications	3.90	Cyprus	0.09
Oil & Gas Producers	3.63	Marshall Islands	0.02
Pharmaceuticals & Biotechnology	3.36		
General Retailers	2.71		97.18
Technology Hardware & Equipment	2.48		
Real Estate Investment Trusts	1.84		
Support Services	1.72		
Food Producers	1.38		
Software & Computer Services	1.11		
Chemicals	1.00		
Beverages	0.85		
Industrial Engineering	0.78		
Household Goods & Home Construction	0.77		
Electricity	0.69		
Personal Goods	0.64		
Industrial Transportation	0.59		
Food & Drug Retailers	0.55		
Real Estate	0.43		
Banks	0.25		
Automobiles & Parts	0.17		
Aerospace & Defense	0.16		
Health Care	0.11		
Mining	0.10		
Construction & Materials	0.04		
	97.18		

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	63 207	0.12
20 000 000	NATIONAL HIGHWAYS AUTHORITY OF INDIA 7.3% 18/05/2022	INR	321 933	311 727	0.59
33 050	PETROLEOS MEXICANOS - REGS - 7.19% 12/09/2024	MXN	132 911	166 804	0.32
3 750	PETROLEOS MEXICANOS - REGS - 7.65% 24/11/2021	MXN	16 507	20 142	0.04
20 000 000	RURAL ELECTRIFICATION CORP LTD 8.82% 12/04/2023	INR	318 573	328 041	0.62
45 000	YPF SA - 144A - FRN 07/07/2020	USD	45 000	45 225	0.09
Total Bonds			904 417	935 146	1.78
Supranationals, Governments and Local Public Authorities, Debt Instruments					
2 897 815	ARGENTINA BONAR BONDS FRN 03/04/2022	ARS	176 359	166 852	0.32
31 567 500	ARGENTINA POM POLITICA MONETARIA FRN 21/06/2020	ARS	1 955 794	1 917 473	3.65
4 880 826	ARGENTINE BONOS DEL TESORO 0% 03/10/2021	ARS	321 407	292 638	0.56
290 000 000	BONOS DE LA TESORERIA DE LA REPUBLICA EN PESOS 4.5% 01/03/2026	CLP	464 449	459 959	0.87
910	BRAZIL NOTAS DO TESOURO NACIONAL SERIE B 6% 15/08/2022	BRL	925 527	928 675	1.77
5 835	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F - DIRTY - 0% 01/01/2025	BRL	1 710 658	1 939 474	3.69
6 649	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10% 01/01/2021	BRL	2 034 735	2 176 052	4.14
1 200	BRAZIL NOTAS DO TESOURO NACIONAL SERIE F 10% 01/01/2023	BRL	388 569	390 698	0.74
1 582 700 000	COLOMBIAN TES 10% 24/07/2024	COP	623 862	647 812	1.23
1 870 000 000	COLOMBIAN TES 11% 24/07/2020	COP	718 214	723 116	1.37
3 922 300 000	COLOMBIAN TES 7% 04/05/2022	COP	1 355 708	1 385 817	2.63
1 526 000 000	COLOMBIAN TES 7.5% 26/08/2026	COP	537 020	552 725	1.05
2 400 000	EGYPT TREASURY BILLS 0% 07/11/2017	EGP	130 153	133 403	0.25
7 900 000	EGYPT TREASURY BILLS 0% 10/10/2017	EGP	423 491	445 077	0.85
2 900 000	EGYPT TREASURY BILLS 0% 19/12/2017	EGP	159 239	157 806	0.30
265 000	HELLENIC REPUBLIC GOVERNMENT BOND 4.375% 01/08/2022	EUR	308 064	310 131	0.59
554 000 000	HUNGARY GOVERNMENT BOND 3% 27/10/2027	HUF	2 106 738	2 180 741	4.14
31 200 000	INDIA GOVERNMENT BOND 7.72% 25/05/2025	INR	500 958	499 764	0.95
10 394 000 000	INDONESIA TREASURY BOND 8.25% 15/05/2036	IDR	871 471	849 833	1.62
12 140 000 000	INDONESIA TREASURY BOND 8.25% 15/07/2021	IDR	959 329	965 324	1.84
15 805 000 000	INDONESIA TREASURY BOND 8.375% 15/03/2024	IDR	1 247 629	1 295 180	2.46
16 610 000 000	INDONESIA TREASURY BOND 8.375% 15/03/2034	IDR	1 335 725	1 360 531	2.59
18 600 000 000	INDONESIA TREASURY BOND 8.375% 15/09/2026	IDR	1 528 422	1 558 402	2.96
1 620 000	MALAYSIA GOVERNMENT BOND 3.48% 15/03/2023	MYR	358 203	378 678	0.72
4 851 000	MALAYSIA GOVERNMENT BOND 3.659% 15/10/2020	MYR	1 120 688	1 157 471	2.20
1 760 000	MALAYSIA GOVERNMENT BOND 3.759% 15/03/2019	MYR	405 963	420 611	0.80
4 835 000	MALAYSIA GOVERNMENT BOND 3.8% 17/08/2023	MYR	1 137 231	1 147 497	2.18
1 300 000	MALAYSIA GOVERNMENT BOND 4.16% 15/07/2021	MYR	315 366	314 801	0.60
3 220 000	MALAYSIA GOVERNMENT BOND 4.254% 31/05/2035	MYR	739 420	741 311	1.41
98 000	MEXICAN BONOS 10% 05/12/2024	MXN	640 308	640 387	1.22
44 000	MEXICAN BONOS 5.75% 05/03/2026	MXN	231 755	226 838	0.43
250 225	MEXICAN BONOS 6.5% 09/06/2022	MXN	1 290 762	1 367 737	2.60
280 500	MEXICAN BONOS 6.5% 10/06/2021	MXN	1 530 132	1 533 392	2.92
245 000	MEXICAN BONOS 7.5% 03/06/2027	MXN	1 451 232	1 411 365	2.68
61 000	MEXICAN BONOS 7.75% 13/11/2042	MXN	346 647	356 989	0.68

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)					
64 000	MEXICAN BONOS 8% 11/06/2020	MXN	363 281	364 022	0.69
40 370 000	NIGERIA 0% 20/09/2018	NGN	95 581	95 581	0.18
105 000 000	NIGERIA 0% 30/08/2018	NGN	239 156	248 715	0.47
1 330 000	PERU GOVERNMENT BOND 6.15% 12/08/2032	PEN	415 736	429 070	0.82
3 150 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.35% 12/08/2028	PEN	1 032 871	1 047 462	1.99
585 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.7142% 12/02/2055	PEN	185 617	188 331	0.36
2 198 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.95% 12/08/2031	PEN	708 332	759 427	1.44
930 000	REPUBLIC OF POLAND GOVERNMENT BOND - 0727 - 2.5% 25/07/2027	PLN	243 637	237 022	0.45
14 988 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 10.5% 21/12/2026	ZAR	1 257 833	1 245 730	2.37
13 675 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 7% 28/02/2031	ZAR	880 676	844 066	1.60
19 500 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.75% 31/01/2044	ZAR	1 344 106	1 305 495	2.48
13 550 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT BOND 8.875% 28/02/2035	ZAR	984 437	949 027	1.80
63 450 000	RUSSIAN FEDERAL BOND - OFZ 7% 16/08/2023	RUB	1 040 354	1 077 572	2.05
38 800 000	RUSSIAN FEDERAL BOND - OFZ 7.05% 19/01/2028	RUB	612 396	654 896	1.24
43 700 000	RUSSIAN FEDERAL BOND - OFZ 7.4% 07/12/2022	RUB	727 167	757 342	1.44
31 300 000	RUSSIAN FEDERAL BOND - OFZ 7.6% 14/04/2021	RUB	521 496	546 604	1.04
27 700 000	RUSSIAN FEDERAL BOND - OFZ 7.7% 23/03/2033	RUB	475 985	480 536	0.91
29 500 000	RUSSIAN FEDERAL BOND - OFZ 8.5% 17/09/2031	RUB	523 163	552 816	1.05
74 470 000	SERBIA TREASURY BONDS 10% 05/02/2022	RSD	823 143	882 287	1.68
35 180 000	SERBIA TREASURY BONDS 5.75% 21/07/2023	RSD	352 815	357 799	0.68
1 875 000	TURKEY GOVERNMENT BOND 10.5% 15/01/2020	TRY	525 151	519 093	0.99
1 450 000	TURKEY GOVERNMENT BOND 10.7% 17/02/2021	TRY	442 300	402 981	0.77
2 911 000	TURKEY GOVERNMENT BOND 11% 02/03/2022	TRY	835 965	823 918	1.57
5 025 000	TURKEY GOVERNMENT BOND 11% 24/02/2027	TRY	1 443 131	1 440 980	2.74
3 477 273	TURKEY GOVERNMENT BOND 8.3% 20/06/2018	TRY	992 831	954 223	1.81
1 965 000	TURKEY GOVERNMENT BOND 9.2% 22/09/2021	TRY	508 333	521 907	0.99
16 940 000	URUGUAY GOVERNMENT INTERNATIONAL BOND - REGS - 8.5% 15/03/2028	UYU	589 564	605 165	1.15
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			48 516 285	49 326 627	93.77
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			49 420 702	50 261 773	95.55
Total Investments			49 420 702	50 261 773	95.55

TCW Funds - TCW Emerging Markets Local Currency Income Fund

Classification of Investments

Economic classification	%
Governments	93.77
Electricity	0.63
Industrial Transportation	0.59
Oil & Gas Producers	0.44
Banks	0.12
	95.55

Geographical classification	%
Mexico	11.58
Indonesia	11.46
Brazil	10.33
Turkey	8.86
South Africa	8.26
Malaysia	7.91
Russia	7.74
Colombia	6.29
Argentina	4.72
Peru	4.61
Hungary	4.15
Serbia	2.36
India	2.17
Egypt	1.40
Uruguay	1.15
Chile	0.87
Nigeria	0.65
Greece	0.59
Poland	0.45
	95.55

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					
300 000	AETNA INC 2.8% 15/06/2023	USD	299 562	300 969	0.12
300 000	ALIMENTATION COUCHE-TARD INC - 144A - 3.55% 26/07/2027	USD	304 956	303 579	0.13
750 000	ALLERGAN FUNDING SCS 2.35% 12/03/2018	USD	752 422	752 266	0.31
200 000	ALTICE US FINANCE I CORP - 144A - 5.375% 15/07/2023	USD	199 000	212 000	0.09
340 000	AMAZON.COM INC - 144A - 3.15% 22/08/2027	USD	339 391	343 136	0.14
2 000 000	AMERICA WEST AIRLINES 1999-1 PASS THROUGH TRUST 7.93% 02/01/2019	USD	347 335	332 863	0.14
200 000	AMERICAN AIRLINES 2013-1 CLASS B PASS THROUGH TRUST - 144A - 5.625% 15/01/2021	USD	151 131	164 204	0.07
500 000	AMGEN INC 4.663% 15/06/2051	USD	522 200	549 863	0.23
500 000	ANHEUSER-BUSCH INBEV FINANCE INC 1.25% 17/01/2018	USD	498 580	499 740	0.21
416 000	ANHEUSER-BUSCH INBEV FINANCE INC 4.9% 01/02/2046	USD	429 742	475 628	0.20
65 000	ANTERO RESOURCES CORP 5% 01/03/2025	USD	62 563	66 222	0.03
350 000	ANTHEM INC 2.25% 15/08/2019	USD	352 300	351 693	0.14
350 000	ANTHEM INC 3.5% 15/08/2024	USD	353 014	360 735	0.15
50 000	ARAMARK SERVICES INC 4.75% 01/06/2026	USD	49 656	52 675	0.02
175 000	ARIZONA PUBLIC SERVICE CO 8.75% 01/03/2019	USD	224 536	191 202	0.08
700 000	AT&T INC 3.8% 15/03/2022	USD	732 242	730 042	0.30
355 000	AT&T INC 4.25% 01/03/2027	USD	354 787	366 266	0.15
125 000	AT&T INC 4.35% 15/06/2045	USD	105 874	113 849	0.05
340 000	AT&T INC 4.75% 15/05/2046	USD	338 790	328 229	0.14
195 000	AT&T INC 4.9% 14/08/2037	USD	194 653	197 691	0.08
175 000	AVALONBAY COMMUNITIES INC 3.625% 01/10/2020	USD	174 524	181 791	0.07
35 000	AVALONBAY COMMUNITIES INC 6.1% 15/03/2020	USD	40 511	38 334	0.02
150 000	AXALTA COATING SYSTEMS LLC - 144A - 4.875% 15/08/2024	USD	153 938	156 938	0.06
490 000	BANK OF AMERICA CORP FRN 01/10/2025	USD	490 000	490 171	0.20
205 000	BANK OF AMERICA CORP FRN 21/07/2021	USD	205 000	205 074	0.08
240 000	BANK OF AMERICA CORP FRN 21/07/2028	USD	240 000	241 037	0.10
975 000	BANK OF AMERICA CORP FRN 24/04/2028	USD	975 011	988 726	0.41
600 000	BANK OF AMERICA CORP 5.65% 01/05/2018	USD	626 322	613 539	0.25
880 000	BANK OF AMERICA CORP 6.875% 25/04/2018	USD	931 694	905 308	0.37
500 000	BANK OF AMERICA CORP 7.625% 01/06/2019	USD	551 850	545 108	0.22
325 000	BAT CAPITAL CORP - 144A - 2.297% 14/08/2020	USD	325 130	326 263	0.13
250 000	BAT INTERNATIONAL FINANCE PLC - 144A - 1.85% 15/06/2018	USD	250 253	250 113	0.10
540 000	BAXALTA INC 3.6% 23/06/2022	USD	553 635	560 125	0.23
675 000	BEAR STEARNS COS LLC 7.25% 01/02/2018	USD	728 377	687 607	0.28
300 000	BERKSHIRE HATHAWAY FINANCE CORP 4.3% 15/05/2043	USD	321 203	327 800	0.14
100 000	BERKSHIRE HATHAWAY FINANCE CORP 4.4% 15/05/2042	USD	107 838	110 641	0.05
250 000	BOSTON PROPERTIES LP 3.7% 15/11/2018	USD	262 613	253 960	0.10
200 000	BOSTON PROPERTIES LP 5.625% 15/11/2020	USD	227 442	219 082	0.09
80 000	CANADIAN NATURAL RESOURCES LTD 3.85% 01/06/2027	USD	79 126	81 036	0.03
45 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5% 01/02/2028	USD	45 450	45 225	0.02
78 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5.125% 01/05/2027	USD	78 880	79 173	0.03
47 000	CDK GLOBAL INC - 144A - 4.875% 01/06/2027	USD	47 235	48 351	0.02

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)					
500 000	CELGENE CORP 5% 15/08/2045	USD	488 680	571 136	0.24
125 000	CENTENE CORP 4.75% 15/01/2025	USD	125 156	130 000	0.05
275 000	CENTERPOINT ENERGY RESOURCES CORP 6.25% 01/02/2037	USD	346 115	343 514	0.14
95 000	CENTRAL GARDEN & PET CO 6.125% 15/11/2023	USD	100 950	102 125	0.04
310 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 6.484% 23/10/2045	USD	310 000	364 080	0.15
30 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC - 144A - 5.125% 30/06/2027	USD	30 000	30 975	0.01
43 000	CHOBANI LLC / CHOBANI FINANCE CORP INC - 144A - 7.5% 15/04/2025	USD	43 000	46 870	0.02
110 000	CHURCHILL DOWNS INC 5.375% 15/12/2021	USD	111 100	113 988	0.05
365 000	CIGNA CORP 3.05% 15/10/2027	USD	364 299	360 630	0.15
350 000	CITIGROUP INC FRN 24/07/2028	USD	356 650	353 591	0.15
250 000	CITIGROUP INC FRN 25/08/2036	USD	193 750	208 609	0.09
650 000	CITIGROUP INC 1.75% 01/05/2018	USD	650 962	650 317	0.27
1 500 000	CITIGROUP INC 2.05% 07/12/2018	USD	1 504 575	1 502 974	0.62
635 000	CITIGROUP INC 6.125% 15/05/2018	USD	667 263	651 867	0.27
130 000	CLEAN HARBORS INC 5.125% 01/06/2021	USD	133 250	132 392	0.05
375 000	CLECO POWER LLC 6% 01/12/2040	USD	440 303	465 020	0.19
400 000	CLEVELAND ELECTRIC ILLUMINATING CO 7.88% 01/11/2017	USD	415 504	401 782	0.17
100 000	CONCHO RESOURCES INC 5.5% 01/10/2022	USD	103 250	102 755	0.04
210 000	CONSTELLATION BRANDS INC 6% 01/05/2022	USD	232 575	240 360	0.10
500 000	CONTINENTAL AIRLINES 1999-1 CLASS A PASS THROUGH TRUST 6.545% 02/02/2019	USD	107 931	103 586	0.04
502 000	CONTINENTAL AIRLINES 2001-1 CLASS A-1 PASS THROUGH TRUST 6.703% 15/06/2021	USD	46 919	45 157	0.02
575 000	CONTINENTAL AIRLINES 2007-1 CLASS A PASS THROUGH TRUST 5.983% 19/04/2022	USD	462 952	467 515	0.19
350 000	CROWN CASTLE INTERNATIONAL CORP 3.2% 01/09/2024	USD	349 157	348 090	0.14
405 000	CVS HEALTH CORP 3.875% 20/07/2025	USD	413 153	423 522	0.17
40 000	DAVITA INC 5% 01/05/2025	USD	40 000	39 600	0.02
31 000	DAVITA INC 5.125% 15/07/2024	USD	31 349	31 136	0.01
625 000	DELTA AIR LINES 2002-1 CLASS G-1 PASS THROUGH TRUST 6.718% 02/01/2023	USD	230 628	234 041	0.10
57 000	DIAMOND BACK ENERGY 4.75% 01/11/2024	USD	57 404	58 499	0.02
645 000	DISCOVER BANK 2.6% 13/11/2018	USD	644 599	649 640	0.27
100 000	DISH DBS CORP 5.875% 15/07/2022	USD	101 500	106 440	0.04
132 000	DS SERVICES OF AMERICA INC - 144A - 10% 01/09/2021	USD	150 699	139 920	0.06
400 000	DUKE ENERGY CAROLINAS LLC 4.25% 15/12/2041	USD	399 492	435 470	0.18
425 000	DUQUESNE LIGHT HOLDINGS INC - GC5 A2 144A - 6.4% 15/09/2020	USD	493 398	472 764	0.19
120 000	EL PASO ELECTRIC CO 3.3% 15/12/2022	USD	110 440	120 695	0.05
400 000	ENERGY TRANSFER LP 3.6% 01/02/2023	USD	387 360	407 252	0.17
130 000	ENTERGY TEXAS INC 7.125% 01/02/2019	USD	153 323	138 666	0.06
365 000	EQT CORP 3.9% 01/10/2027	USD	364 701	365 815	0.15
36 000	EQUINIX INC 5.375% 15/05/2027	USD	36 000	39 060	0.02
100 000	FARMERS EXCHANGE CAPITAL - C3 A3 - 7.2% 15/07/2048	USD	114 681	129 883	0.05
130 000	FARMERS EXCHANGE CAPITAL II - 144A - FRN 01/11/2053	USD	130 000	148 116	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	314 699	0.13
84 000	FIRST DATA CORP - 144A - 5% 15/01/2024	USD	84 449	87 532	0.04
200 000	FIRST DATA CORPORATION - 144A - 5.5% 15/04/2027	USD	199 750	208 500	0.09
79 000	FIRST QUALITY FINANCE CO INC - 144A - 4.625% 15/05/2021	USD	79 988	79 988	0.03
40 000	FIRST QUALITY FINANCE CO INC - 144A - 5% 01/07/2025	USD	40 000	41 350	0.02
100 000	FLORIDA GAS TRANSMISSION CO LLC - 144A - 7.9% 15/05/2019	USD	128 657	108 726	0.04
400 000	FORD MOTOR CREDIT CO LLC 2.875% 01/10/2018	USD	404 352	404 124	0.17
500 000	FRESENIUS MEDICAL CARE US FINANCE II INC - 144A - 6.5% 15/09/2018	USD	525 290	521 362	0.21
100 000	GENERAL ELECTRIC CO FRN 15/08/2036	USD	80 500	89 555	0.04
165 000	GENERAL ELECTRIC CO 5.875% 14/01/2038	USD	197 873	215 400	0.09
160 000	GENERAL MOTORS CO 3.5% 02/10/2018	USD	162 829	162 638	0.07
280 000	GENERAL MOTORS CO 4.875% 02/10/2023	USD	301 976	303 228	0.13
310 000	GILEAD SCIENCES INC 4.5% 01/02/2045	USD	300 743	335 335	0.14
100 000	GLP CAPITAL LP / GLP FINANCING II INC 5.375% 15/04/2026	USD	102 625	109 375	0.05
150 000	GOLDMAN SACHS GROUP INC FRN 15/12/2017	USD	150 000	150 198	0.06
605 000	GOLDMAN SACHS GROUP INC FRN 29/09/2025	USD	605 000	606 802	0.25
100 000	GOLDMAN SACHS GROUP INC 2.9% 19/07/2018	USD	99 917	100 849	0.04
870 000	GOLDMAN SACHS GROUP INC 3.85% 26/01/2027	USD	867 564	889 792	0.37
325 000	GOLDMAN SACHS GROUP INC 5.25% 27/07/2021	USD	365 640	357 630	0.15
100 000	GOLDMAN SACHS GROUP INC 5.95% 18/01/2018	USD	116 982	101 275	0.04
610 000	GOLDMAN SACHS GROUP INC 6.15% 01/04/2018	USD	640 231	623 405	0.26
570 000	GOLDMAN SACHS GROUP INC 7.5% 15/02/2019	USD	619 908	612 386	0.25
39 000	GOODYEAR TIRE & RUBBER CO 4.875% 15/03/2027	USD	39 000	40 247	0.02
95 000	GRAPHIC PACKAGING INTERNATIONAL INC 4.875% 15/11/2022	USD	98 206	101 413	0.04
22 000	GULFPORT ENERGY CORP 6.375% 15/05/2025	USD	22 028	22 358	0.01
440 000	HBOS PLC 6.75% 21/05/2018	USD	488 500	452 632	0.19
310 000	HCA INC 4.75% 01/05/2023	USD	320 988	328 213	0.14
155 000	HCA INC 6.5% 15/02/2020	USD	172 075	168 950	0.07
400 000	HCP INC 2.625% 01/02/2020	USD	404 424	403 313	0.17
75 000	HCP INC 3.875% 15/08/2024	USD	75 448	77 302	0.03
225 000	HCP INC 4.2% 01/03/2024	USD	233 818	236 859	0.10
50 000	HCP INC 4.25% 15/11/2023	USD	50 264	52 957	0.02
113 000	HILL-ROM HOLDINGS INC - 144A - 5.75% 01/09/2023	USD	117 167	119 921	0.05
600 000	HUMANA INC 7.2% 15/06/2018	USD	630 408	622 153	0.26
87 000	IHS MARKIT LTD - 144A - 5% 01/11/2022	USD	89 828	94 178	0.04
60 000	INTELSAT JACKSON HOLDINGS SA - 144A - 9.75% 15/07/2025	USD	60 000	60 750	0.03
500 000	INTERNATIONAL LEASE FINANCE CORP - 144A - 7.125% 01/09/2018	USD	537 980	523 803	0.22
328 000	JERSEY CENTRAL POWER & LIGHT CO 7.35% 01/02/2019	USD	388 998	349 607	0.14
500 000	JPMORGAN CHASE & CO FRN 01/02/2028	USD	520 645	512 725	0.21
1 000 000	JPMORGAN CHASE & CO FRN 01/05/2028	USD	1 011 750	1 008 897	0.42
250 000	JPMORGAN CHASE & CO 2.75% 23/06/2020	USD	252 655	254 814	0.11
420 000	JPMORGAN CHASE & CO 6% 15/01/2018	USD	443 029	425 363	0.18
600 000	JPMORGAN CHASE BANK NA 6% 01/10/2017	USD	676 941	600 000	0.25
350 000	KAISER FOUNDATION HOSPITALS 4.15% 01/05/2047	USD	376 891	375 921	0.15

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)					
200 000	KEYSPAN GAS EAST CORP - 144A - 2.742% 15/08/2026	USD	200 000	196 003	0.08
375 000	KINDER MORGAN INC/DE - 144A - 5.625% 15/11/2023	USD	419 224	418 214	0.17
235 000	KRAFT HEINZ FOODS CO 4.375% 01/06/2046	USD	234 257	231 587	0.10
100 000	LACLEDE GAS CO 2% 15/08/2018	USD	99 622	99 966	0.04
40 000	LAMB WESTON HOLDINGS INC - 144A - 4.625% 01/11/2024	USD	40 200	41 900	0.02
17 000	LEVEL 3 FINANCING INC 5.125% 01/05/2023	USD	17 255	17 329	0.01
100 000	LEVEL 3 FINANCING INC 5.625% 01/02/2023	USD	102 750	103 369	0.04
260 000	LIBERTY PROPERTY LP 4.75% 01/10/2020	USD	277 311	275 796	0.11
500 000	L3 TECHNOLOGIES INC 5.2% 15/10/2019	USD	533 300	531 701	0.22
500 000	MASSMUTUAL GLOBAL FUNDING II - 144A - 2% 15/04/2021	USD	499 860	494 886	0.20
125 000	METLIFE INC FRN 15/09/2023	USD	125 625	136 116	0.06
50 000	METROPOLITAN EDISON CO 7.7% 15/01/2019	USD	61 424	53 386	0.02
150 000	METROPOLITAN LIFE GLOBAL FUNDING I - 144A - 1.875% 22/06/2018	USD	149 795	150 256	0.06
270 000	MICROSOFT CORP 3.75% 12/02/2045	USD	267 151	274 648	0.11
510 000	MIDAMERICAN ENERGY CO 4.25% 01/05/2046	USD	534 204	547 629	0.23
60 000	MOLINA HEALTHCARE INC - 144A - 4.875% 15/06/2025	USD	60 075	59 400	0.02
36 000	MOLINA HEALTHCARE INC 5.375% 15/11/2022	USD	37 350	37 440	0.02
1 000 000	MORGAN STANLEY FRN 22/07/2022	USD	1 000 595	1 004 338	0.41
100 000	MORGAN STANLEY 5.95% 28/12/2017	USD	116 676	101 024	0.04
1 750 000	MORGAN STANLEY 6.625% 01/04/2018	USD	1 855 895	1 792 990	0.73
500 000	MORGAN STANLEY 7.3% 13/05/2019	USD	544 585	541 451	0.22
200 000	NATIONWIDE MUTUAL INSURANCE CO - VF1 ETF1 - FRN 15/12/2024	USD	204 000	200 250	0.08
400 000	NEW YORK CITY TRANSITIONAL FINANCE AUTHORITY FUTURE TAX SECURED REVENUE 5.572% 01/11/2038	USD	499 848	498 832	0.21
750 000	NEW YORK LIFE GLOBAL FUNDING - 144A - 2% 13/04/2021	USD	748 897	745 441	0.31
92 000	NEWFIELD EXPLORATION CO 5.375% 01/01/2026	USD	96 699	97 060	0.04
400 000	NEXTERA ENERGY CAPITAL HOLDINGS INC 2.3% 01/04/2019	USD	399 596	401 908	0.17
90 000	NEXTERA ENERGY OPERATING PARTNERS LP - 144A - 4.5% 15/09/2027	USD	90 000	92 250	0.04
50 000	NOBLE ENERGY INC 3.9% 15/11/2024	USD	49 848	51 325	0.02
50 000	NOBLE ENERGY INC 5.25% 15/11/2043	USD	52 349	52 669	0.02
100 000	ONCOR ELECTRIC DELIVERY CO LLC 5.75% 30/09/2020	USD	119 599	108 575	0.04
61 000	PILGRIM'S PRIDE CORP - 144A - 5.75% 15/03/2025	USD	62 220	63 135	0.03
100 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 3.65% 01/06/2022	USD	100 181	100 630	0.04
150 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 4.9% 15/02/2045	USD	141 681	139 956	0.06
300 000	PRICOA GLOBAL FUNDING I - 144A - 1.6% 29/05/2018	USD	296 073	300 172	0.12
575 000	PROTECTIVE LIFE GLOBAL FUNDING - 144A - 1.722% 15/04/2019	USD	575 000	573 207	0.24
325 000	PROTECTIVE LIFE GLOBAL FUNDING - 144A - 2.7% 25/11/2020	USD	324 714	327 223	0.13
400 000	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 2.746% 01/10/2026	USD	383 004	384 204	0.16
700 000	PUBLIC SERVICE CO OF NEW MEXICO 3.85% 01/08/2025	USD	698 054	724 877	0.30
365 000	PUBLIC STORAGE 3.094% 15/09/2027	USD	365 000	364 323	0.15
600 000	PUGET ENERGY INC 5.625% 15/07/2022	USD	671 316	670 176	0.28
20 000	QEP RESOURCES INC 5.25% 01/05/2023	USD	19 500	19 550	0.01
20 000	QEP RESOURCES INC 5.375% 01/10/2022	USD	19 425	19 750	0.01
125 000	QUINTILES TRANSNATIONAL CORP - 144A - 4.875% 15/05/2023	USD	127 031	130 625	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)					
Bonds (continued)					
400 000	RAYMOND JAMES FINANCIAL INC 4.95% 15/07/2046	USD	439 148	433 627	0.18
190 000	REYNOLDS GROUP ISSUER INC / REYNOLDS GROUP ISSUER LLC / REYNOLDS GROUP ISSUER LU 5.75% 15/10/2020	USD	195 225	192 969	0.08
70 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 5.625% 15/04/2020	USD	73 706	73 938	0.03
85 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 6.85% 15/07/2018	USD	90 525	88 400	0.04
455 000	RUBY PIPELINE LLC - A2 A2 144A - 6% 01/04/2022	USD	500 182	484 294	0.20
300 000	SABINE PASS LIQUEFACTION LLC 4.2% 15/03/2028	USD	300 165	302 625	0.12
500 000	SANTANDER UK GROUP HOLDINGS PLC 2.875% 16/10/2020	USD	499 215	505 344	0.21
125 000	SANTANDER UK PLC 3.05% 23/08/2018	USD	124 724	126 508	0.05
117 000	SBA COMMUNICATIONS CORP - 144A - 4% 01/10/2022	USD	117 000	118 170	0.05
60 000	SBA COMMUNICATIONS CORP 4.875% 01/09/2024	USD	59 305	62 025	0.03
310 000	SHELL INTERNATIONAL FINANCE BV 4.375% 11/05/2045	USD	308 507	333 631	0.14
110 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/08/2022	USD	110 825	112 778	0.05
250 000	SL GREEN REALTY CORP 7.75% 15/03/2020	USD	299 206	278 615	0.11
675 000	SOUTHERN CO GAS CAPITAL CORP 2.45% 01/10/2023	USD	663 180	660 656	0.27
75 000	SOUTHERN NATURAL GAS CO LLC 7.35% 15/02/2031	USD	102 062	97 174	0.04
500 000	SOUTHWESTERN ELECTRIC POWER CO 5.875% 01/03/2018	USD	518 805	508 914	0.21
50 000	SPECTRUM BRANDS INC 5.75% 15/07/2025	USD	51 625	53 594	0.02
95 000	SPRINT COMMUNICATIONS INC - 36 FS 144A - 9% 15/11/2018	USD	110 642	102 249	0.04
400 000	TC PIPELINES LP 4.375% 13/03/2025	USD	398 304	418 575	0.17
80 000	TENET HEALTHCARE CORP - 144A - 4.625% 15/07/2024	USD	80 000	79 477	0.03
300 000	TEXAS EASTERN TRANSMISSION LP - 144A - 2.8% 15/10/2022	USD	286 458	297 339	0.12
100 000	TEXAS EASTERN TRANSMISSION LP 7% 15/07/2032	USD	117 410	128 479	0.05
325 000	T-MOBILE USA INC 6.625% 01/04/2023	USD	342 063	341 250	0.14
600 000	UNITED TECHNOLOGIES CORP FRN 04/05/2018	USD	600 444	600 373	0.25
80 000	VALEANT PHARMACEUTICALS INTERNATIONAL INC - 144A - 5.5% 01/03/2023	USD	81 100	70 400	0.03
90 000	VALEANT PHARMACEUTICALS INTERNATIONAL INC - 144A - 5.875% 15/05/2023	USD	91 575	79 763	0.03
60 000	VALEANT PHARMACEUTICALS INTERNATIONAL INC - 144A - 6.125% 15/04/2025	USD	51 000	52 800	0.02
50 000	VALEANT PHARMACEUTICALS INTERNATIONAL INC - 3827 AC 144A - 5.625% 01/12/2021	USD	38 375	46 875	0.02
100 000	VALVOLINE INC - 144A - 4.375% 15/08/2025	USD	100 250	102 000	0.04
450 000	VENTAS REALTY LP 4.125% 15/01/2026	USD	446 481	469 468	0.19
75 000	VEREIT OPERATING PARTNERSHIP LP 4.125% 01/06/2021	USD	75 000	78 473	0.03
295 000	VERIZON COMMUNICATIONS INC 4.5% 10/08/2033	USD	294 168	302 570	0.12
450 000	VERIZON COMMUNICATIONS INC 4.862% 21/08/2046	USD	442 991	460 355	0.19
30 000	VERIZON COMMUNICATIONS INC 5.012% 21/08/2054	USD	23 503	30 265	0.01
200 000	VERIZON COMMUNICATIONS INC 5.15% 15/09/2023	USD	217 898	224 683	0.09
215 000	VIRGIN MEDIA SECURED FINANCE PLC - 144A - 5.25% 15/01/2026	USD	208 550	224 675	0.09
475 000	VIRGINIA ELECTRIC & POWER CO 2.75% 15/03/2023	USD	483 240	479 778	0.20
510 000	WALGREENS BOOTS ALLIANCE INC 3.8% 18/11/2024	USD	518 491	528 356	0.22
175 000	WALGREENS BOOTS ALLIANCE INC 4.8% 18/11/2044	USD	156 301	186 447	0.08

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)					
500 000	WEA FINANCE LLC / WESTFIELD UK & EUROPE FINANCE PLC - 144A - 2.7% 17/09/2019	USD	500 900	504 459	0.21
350 000	WEINGARTEN REALTY INVESTORS 3.25% 15/08/2026	USD	347 043	335 360	0.14
59 000	WELLCARE HEALTH PLANS INC 5.25% 01/04/2025	USD	59 000	62 245	0.03
1 230 000	WELLS FARGO & CO - MTN - FRN 22/05/2028	USD	1 241 325	1 249 407	0.52
520 000	WELLS FARGO & CO 2.6% 22/07/2020	USD	519 708	527 790	0.22
250 000	WELLS FARGO & CO 3% 23/10/2026	USD	249 443	244 751	0.10
590 000	WELLS FARGO BANK NA 2.15% 06/12/2019	USD	589 185	593 627	0.24
100 000	WELLS FARGO BANK NA 5.95% 26/08/2036	USD	116 013	130 101	0.05
94 000	WELLTOWER INC - 2 B - 4.95% 15/01/2021	USD	100 523	100 881	0.04
300 000	WELLTOWER INC 4.5% 15/01/2024	USD	323 529	322 381	0.13
100 000	WILLIAMS PARTNERS LP 3.6% 15/03/2022	USD	100 884	103 422	0.04
169 000	1011778 BC ULC / NEW RED FINANCE INC - 144A - 4.25% 15/05/2024	USD	169 345	170 014	0.07
100 000	21ST CENTURY FOX AMERICA INC 7.3% 30/04/2028	USD	117 025	128 410	0.05
40 000	21ST CENTURY FOX AMERICA INC 7.75% 20/01/2024	USD	51 830	49 170	0.02
Total Bonds			66 190 010	66 418 128	27.38
Shares					
1 603	HOMER CITY GENERATION	USD	94 224	32 461	0.01
Total Shares			94 224	32 461	0.01
Mortgages and Asset Backed securities					
1 540 000	ABFC 2005-WF1 TRUST - A2C - FRN 25/12/2034	USD	18 018	18 060	0.01
405 000	ABFC 2006-OPT1 TRUST - OPT1 A3D - FRN 25/09/2036	USD	287 803	371 538	0.15
2 000 000	ADJUSTABLE RATE MORTGAGE TRUST 2005-1 - 2A1 - FRN 25/05/2035	USD	107 947	113 058	0.05
420 000	BABSON CLO LTD 2014-II - A AR - FRN 17/10/2026	USD	420 000	421 680	0.17
150 000	BABSON CLO LTD 2015-I - A A - FRN 20/04/2027	USD	150 000	150 258	0.06
60 000	BALLYROCK CLO 2014-1 LLC - A A1R - FRN 20/10/2026	USD	60 000	60 073	0.02
850 000	BANC OF AMERICA FUNDING 2006-G TRUST - 1AA1 - FRN 20/07/2036	USD	395 656	428 528	0.18
775 000	BANC OF AMERICA FUNDING 2015-R2 TRUST - 9A1 - FRN PERPETUAL	USD	381 102	387 141	0.16
1 350 000	BAYVIEW COMMERCIAL ASSET TRUST 2004-2 FRN 25/08/2034	USD	90 784	95 956	0.04
250 000	BBCMS TRUST 2015-SRCH 4.197% 10/08/2035	USD	267 354	270 401	0.11
510 000	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES TRUST 2004-PWR5 - F - FRN 11/07/2042	USD	300 544	280 276	0.12
390 000	BRAZOS HIGHER EDUCATION AUTHORITY INC - GG3 A3 - FRN 25/11/2033	USD	399 263	392 071	0.16
530 000	C-BASS 2007-CB5 TRUST - A3 - FRN 25/04/2037	USD	240 501	268 800	0.11
5 300 000	CHL MORTGAGE PASS-THROUGH TRUST 2004-7 - 2A1 - FRN 25/06/2034	USD	313 432	333 049	0.14
600 000	CITIGROUP MORTGAGE LOAN TRUST INC - WFH3 A4 - FRN 25/10/2036	USD	98 642	102 000	0.04
1 700 000	CITIGROUP MORTGAGE LOAN TRUST 2005-11 - A2A - FRN 25/10/2035	USD	180 367	187 158	0.08
384 000	CITIGROUP MORTGAGE LOAN TRUST 2006-NC1 - FF9 2A4 - FRN 25/08/2036	USD	50 120	65 251	0.03
200 000	COMM 2013-300P MORTGAGE TRUST - A1 - FRN 10/08/2030	USD	216 266	216 467	0.09
205 000	COMM 2016-787S MORTGAGE TRUST - A - FRN 10/02/2036	USD	211 134	211 535	0.09
800 000	CSMC SERIES 2009-14R 5% 26/06/2037	USD	28 155	27 081	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)					
850 000	CSMC SERIES 2014-7R - 8A1 - FRN 27/07/2037	USD	445 229	444 725	0.18
1 140 000	EDUCATION LOAN ASSET-BACKED TRUST I - A1 - FRN 25/06/2026	USD	518 832	520 605	0.21
795 000	FANNIE MAE POOL - AD0761 - 5% 01/02/2040	USD	258 814	264 222	0.11
740 000	FANNIE MAE POOL - AL7092 - 3% 01/07/2045	USD	626 721	628 248	0.26
953 000	FANNIE MAE POOL - AM2686 - 2.51% 01/03/2023	USD	889 485	885 727	0.37
450 000	FANNIE MAE POOL - AM4236 - 3.94% 01/08/2025	USD	475 948	459 351	0.19
335 000	FANNIE MAE POOL - AM6514 - 3.26% 01/09/2024	USD	340 813	334 850	0.14
410 000	FANNIE MAE POOL - AM7150 - 3.05% 01/11/2024	USD	409 524	404 130	0.17
410 000	FANNIE MAE POOL - AM9401 - 3.55% 01/08/2030	USD	423 451	417 721	0.17
380 000	FANNIE MAE POOL - AN0971 - 3.11% 01/02/2028	USD	406 170	385 361	0.16
425 000	FANNIE MAE POOL - AN1492 - 3.07% 01/05/2031	USD	426 784	421 643	0.17
610 000	FANNIE MAE POOL - AN1557 - 2.74% 01/06/2028	USD	614 098	602 418	0.25
600 000	FANNIE MAE POOL - AS9830 - 4% 01/06/2047	USD	622 681	624 571	0.26
525 000	FANNIE MAE POOL - AS9972 - 4% 01/07/2047	USD	545 462	546 713	0.23
10 130 000	FANNIE MAE POOL - BM1765 - 4.5% 01/09/2047	USD	10 894 498	10 892 122	4.50
500 000	FANNIE MAE POOL - MA1177 - 3.5% 01/09/2042	USD	332 599	332 323	0.14
870 000	FANNIE MAE POOL - MA2883 - 3% 01/01/2027	USD	805 797	804 203	0.33
775 000	FANNIE MAE POOL - MA2960 - 4% 01/04/2047	USD	777 676	778 378	0.32
175 000	FANNIE MAE POOL - MA2995 - 4% 01/05/2047	USD	178 977	178 893	0.07
650 000	FANNIE MAE POOL - MA3027 - 4% 01/06/2047	USD	669 706	669 130	0.28
750 000	FANNIE MAE POOL - MA3058 - 4% 01/07/2047	USD	778 085	776 829	0.32
1 075 000	FANNIE MAE POOL - MA3088 - 4% 01/08/2047	USD	1 123 302	1 122 279	0.46
1 240 000	FANNIE MAE POOL - 3A B - 4.381% 01/06/2021	USD	1 177 609	1 163 977	0.48
495 000	FANNIE MAE POOL - 463520 - 4.55% 01/10/2019	USD	484 440	459 700	0.19
425 000	FANNIE MAE POOL - 466303 - 3.54% 01/11/2020	USD	404 842	393 872	0.16
485 000	FANNIE MAE POOL - 468058 - 4.39% 01/05/2021	USD	495 610	491 162	0.20
505 000	FANNIE MAE POOL - 468159 - 4.26% 01/07/2021	USD	552 844	533 472	0.22
565 000	FANNIE MAE POOL - 468255 - 4.24% 01/06/2021	USD	571 497	566 748	0.23
435 000	FANNIE MAE POOL - 468552 - 3.89% 01/07/2021	USD	447 124	435 096	0.18
880 000	FANNIE MAE POOL 2.5% 01/10/2027	USD	889 488	886 050	0.37
135 000	FANNIE MAE POOL 2.73% 01/10/2018	USD	115 638	112 461	0.05
485 000	FANNIE MAE POOL 3% 01/08/2033	USD	299 816	310 785	0.13
1 320 000	FANNIE MAE POOL 3% 25/08/2042	USD	1 337 738	1 324 331	0.55
1 010 000	FANNIE MAE POOL 3% 31/10/2027	USD	1 040 787	1 037 854	0.43
140 000	FANNIE MAE POOL 3.416% 01/10/2020	USD	119 882	113 898	0.05
334 989	FANNIE MAE POOL 3.478% 01/12/2020	USD	186 955	183 721	0.08
510 000	FANNIE MAE POOL 3.5% PERPETUAL	USD	286 179	289 541	0.12
520 000	FANNIE MAE POOL 3.5% 01/09/2033	USD	276 945	285 291	0.12
95 000	FANNIE MAE POOL 3.5% 01/12/2042	USD	65 058	67 358	0.03
5 960 000	FANNIE MAE POOL 3.5% 25/02/2042	USD	6 165 103	6 144 853	2.54
240 000	FANNIE MAE POOL 3.587% 01/09/2020	USD	187 107	187 380	0.08
265 000	FANNIE MAE POOL 3.619% 01/12/2020	USD	203 818	205 157	0.08
275 000	FANNIE MAE POOL 3.666% 01/10/2020	USD	195 899	193 466	0.08
230 000	FANNIE MAE POOL 4% 01/05/2043	USD	153 876	153 737	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)					
Mortgages and Asset Backed securities (continued)					
1 530 000	FANNIE MAE POOL 4% 15/10/2039	USD	1 615 950	1 610 923	0.66
445 000	FANNIE MAE POOL 4.283% 01/01/2021	USD	343 339	331 308	0.14
110 000	FANNIE MAE POOL 4.41% 01/05/2021	USD	110 890	107 179	0.04
1 220 000	FANNIE MAE REMICS - 47 PF - FRN 25/06/2038	USD	13 501	13 440	0.01
6 125 000	FANNIE MAE REMICS FRN 25/03/2036	USD	230 553	93 374	0.04
1 000 000	FANNIE MAE REMICS FRN 25/04/2037	USD	64 091	29 257	0.01
1 115 000	FANNIE MAE-ACES - M11 FA - FRN PERPETUAL	USD	1 114 703	1 115 413	0.46
1 025 000	FANNIE MAE-ACES - M12 FA - FRN 25/10/2021	USD	150 186	151 006	0.06
660 000	FANNIE MAE-ACES - M2 A3 - FRN 25/12/2024	USD	659 972	645 406	0.27
1 215 000	FANNIE MAE-ACES - M3 A2 - FRN 25/01/2024	USD	1 327 340	1 283 350	0.53
1 350 000	FANNIE MAE-ACES - M5 - FRN 25/04/2023	USD	1 064 694	1 063 584	0.44
88 000	FANNIE MAE-ACES 3.655% 25/11/2020	USD	70 867	69 520	0.03
780 000	FFMLT TRUST 2005-FF8 - M12 FA - FRN 25/09/2035	USD	327 022	340 344	0.14
13 165 000	FIRST FRANKLIN MORTGAGE LOAN TRUST 2005-FF10 - A4 - FRN 25/11/2035	USD	578 760	594 073	0.24
4 090 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2004-AA3 - A1A - FRN 25/09/2034	USD	298 467	302 822	0.12
1 240 000	FIRST HORIZON MORTGAGE PASS-THROUGH TRUST 2007-AR3 - 1A1 - FRN 25/11/2037	USD	212 319	243 149	0.10
1 415 000	FREDDIE MAC GOLD POOL - G07848 - 3.5% 01/04/2044	USD	1 041 424	1 040 093	0.43
485 000	FREDDIE MAC GOLD POOL - G08676 - 3.5% 01/11/2045	USD	376 364	377 563	0.16
1 025 000	FREDDIE MAC GOLD POOL - G08677 - 4% 01/11/2045	USD	755 863	753 294	0.31
180 000	FREDDIE MAC GOLD POOL - G08706 - 3.5% 01/05/2046	USD	159 034	157 306	0.06
1 515 000	FREDDIE MAC GOLD POOL - G08711 - 3.5% 01/06/2046	USD	1 384 015	1 357 854	0.56
2 225 000	FREDDIE MAC GOLD POOL - G08715 - 3% 01/07/2046	USD	2 138 602	2 065 997	0.85
2 205 000	FREDDIE MAC GOLD POOL - G08716 - 3.5% 01/07/2046	USD	2 070 551	2 020 400	0.83
1 080 000	FREDDIE MAC GOLD POOL - G08726 - 3% 01/09/2046	USD	1 053 021	1 020 326	0.42
1 740 000	FREDDIE MAC GOLD POOL - G08732 - 3% 01/10/2046	USD	1 706 893	1 657 118	0.68
510 000	FREDDIE MAC GOLD POOL - G08741 - 3% 01/12/2046	USD	477 963	491 989	0.20
470 000	FREDDIE MAC GOLD POOL - G08750 - 3% 01/03/2047	USD	459 278	458 119	0.19
1 450 000	FREDDIE MAC GOLD POOL - G08773 - 3% 01/08/2047	USD	1 451 948	1 443 524	0.60
315 000	FREDDIE MAC GOLD POOL - G18592 - 3% 01/03/2031	USD	258 025	253 526	0.10
325 000	FREDDIE MAC GOLD POOL - G18626 - 2.5% 01/12/2031	USD	301 922	305 793	0.13
265 000	FREDDIE MAC GOLD POOL - G18627 - 3% 01/12/2031	USD	248 426	249 634	0.10
1 450 000	FREDDIE MAC GOLD POOL - G60344 - 4% 01/12/2045	USD	1 251 840	1 236 028	0.51
1 275 000	FREDDIE MAC GOLD POOL - G67700 - 3.5% 01/08/2046	USD	1 201 437	1 203 248	0.50
365 000	FREDDIE MAC GOLD POOL - G67703 - 3.5% 01/04/2047	USD	367 886	365 035	0.15
205 000	FREDDIE MAC GOLD POOL 2.5% 01/06/2028	USD	111 594	113 169	0.05
200 000	FREDDIE MAC GOLD POOL 3.5% 01/06/2043	USD	131 781	136 139	0.06
100 000	FREDDIE MAC GOLD POOL 3.5% 01/07/2043	USD	68 755	71 354	0.03
2 400 000	FREDDIE MAC GOLD POOL 3.5% 15/06/2019	USD	2 484 750	2 475 000	1.02
210 000	FREDDIE MAC GOLD POOL 4% 01/01/2042	USD	120 577	119 432	0.05
460 000	FREDDIE MAC GOLD POOL 4% 01/05/2043	USD	304 844	314 772	0.13
585 000	FREDDIE MAC GOLD POOL 4% 01/08/2044	USD	414 558	416 743	0.17
990 000	FREDDIE MAC GOLD POOL 4% 01/10/2032	USD	1 046 127	1 042 439	0.43

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)					
490 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KF 34A - FRN 25/08/2024	USD	490 000	491 215	0.20
440 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K151 A3 - 3.511% 25/04/2030	USD	448 755	460 624	0.19
615 000	FREDDIE MAC REMICS - 4639HZ - FRN 15/04/2053	USD	561 878	580 016	0.24
210 000	FREDDIE MAC REMICS 2.5% 15/12/2041	USD	119 496	121 708	0.05
1 785 000	GINNIE MAE II POOL - MA3597 - 3.5% 20/04/2046	USD	1 472 858	1 446 586	0.60
1 120 000	GINNIE MAE II POOL - MA3663 - 3.5% 20/05/2046	USD	962 541	943 950	0.39
670 000	GINNIE MAE II POOL - MA3736 - 3.5% 20/06/2046	USD	595 607	583 745	0.24
225 000	GINNIE MAE II POOL - MA4003 - 3% 20/10/2046	USD	220 567	214 261	0.09
215 000	GINNIE MAE II POOL - MA4069 - 3.5% 20/09/2046	USD	201 153	203 024	0.08
1 110 000	GINNIE MAE II POOL - MA4126 - 3% 20/11/2046	USD	1 071 221	1 073 928	0.44
350 000	GINNIE MAE II POOL - MA4196 - 3.5% 20/01/2047	USD	344 275	343 717	0.14
240 000	GINNIE MAE II POOL - MA4382 - 3.5% 20/04/2047	USD	244 896	244 565	0.10
325 000	GINNIE MAE II POOL - MA4450 - 3% 20/05/2047	USD	325 280	323 610	0.13
1 180 000	GINNIE MAE II POOL 3% 15/10/2042	USD	1 199 147	1 196 225	0.49
3 280 000	GINNIE MAE II POOL 3.5% 20/09/2042	USD	3 413 447	3 409 658	1.41
1 150 000	GINNIE MAE II POOL 4% 20/09/2042	USD	1 211 762	1 210 732	0.50
4 805 000	GINNIE MAE II POOL 4.5% 20/10/2042	USD	5 115 073	5 114 322	2.11
2 900 000	GMACM MORTGAGE LOAN TRUST 2005-AR6 - 1A B - FRN 19/11/2035	USD	473 713	488 735	0.20
3 650 000	GMACM MORTGAGE LOAN TRUST 2006-AR1 - 7A C - FRN 19/04/2036	USD	577 943	644 991	0.27
620 000	GOAL CAPITAL FUNDING TRUST - 2 A3 - FRN 28/05/2030	USD	194 023	196 626	0.08
5 000 000	GREENPOINT MORTGAGE FUNDING TRUST 2005-HY1 - 1A1A - FRN 25/07/2035	USD	284 422	293 309	0.12
205 000	GS MORTGAGE SECURITIES CORP TRUST 2012-ALOHA 3.551% 10/04/2034	USD	220 383	214 027	0.09
5 400 000	HARBORVIEW MORTGAGE LOAN TRUST 2004-1 - 1 4A - FRN 19/04/2034	USD	155 506	157 184	0.06
1 100 000	HSBC HOME EQUITY LOAN TRUST USA 2007-3 - APT - FRN 20/11/2036	USD	9 177	9 209	0.00
12 000 000	IMPAC CMB TRUST SERIES 2004-7 - 1A1 - FRN 25/11/2034	USD	458 976	463 646	0.19
1 980 000	INDYMAC INDX MORTGAGE LOAN TRUST 2005-AR1 FRN 25/03/2035	USD	72 258	76 793	0.03
606 000	INDYMAC INDX MORTGAGE LOAN TRUST 2007-FLX1 FRN 25/02/2037	USD	71 781	74 793	0.03
90 000	JGWPT XXX LLC 4.08% 15/07/2041	USD	69 773	71 524	0.03
115 000	JGWPT XXXII LLC - 2AA - 3.61% 17/01/2073	USD	96 284	94 799	0.04
950 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2011-C3 - AR13 A1A1 - 4.3877% 15/02/2046	USD	835 831	790 626	0.33
240 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2012-HSBC - A - 3.0934% 05/07/2032	USD	246 615	246 336	0.10
290 000	MAGNETITE XI LTD - 11AA1R - FRN 18/01/2027	USD	290 000	290 710	0.12
380 000	MAGNETITE XII LTD - 12AAR - FRN 15/04/2027	USD	380 000	382 943	0.16
400 000	MORGAN STANLEY ABS CAPITAL I INC TRUST 2005-WMC3 FRN 25/03/2035	USD	9 430	10 121	0.00
745 000	MORGAN STANLEY CAPITAL I TRUST 2011-C1 - A3 - 4.7% 15/09/2047	USD	435 439	411 900	0.17
2 000 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2005-2AR - 11 3A6 - FRN 25/04/2035	USD	140 923	143 789	0.06
4 250 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2005-5AR - 1A1 - FRN 25/09/2035	USD	51 149	51 572	0.02
2 500 000	MORTGAGEIT TRUST 2005-2 - 2 2A - FRN 25/05/2035	USD	277 683	279 624	0.12
280 000	NAVIENT STUDENT LOAN TRUST 2014-1 - A3 - FRN 25/08/2024	USD	280 000	279 213	0.12

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)					
290 000	NAVIENT STUDENT LOAN TRUST 2014-2 - 2A - FRN 25/03/2043	USD	213 003	211 663	0.09
290 000	NAVIENT STUDENT LOAN TRUST 2014-3 - 3A - FRN 25/03/2043	USD	215 878	213 201	0.09
290 000	NAVIENT STUDENT LOAN TRUST 2014-4 - 4A - FRN 25/03/2043	USD	210 935	208 293	0.09
245 000	NAVIENT STUDENT LOAN TRUST 2014-5 - 5A - FRN 25/03/2043	USD	174 922	172 759	0.07
460 000	NAVIENT STUDENT LOAN TRUST 2014-8 - A3 - FRN 27/05/2031	USD	460 000	458 530	0.19
850 000	NAVIENT STUDENT LOAN TRUST 2015-2 - A3 - FRN 26/11/2040	USD	850 000	848 081	0.35
580 000	NAVIENT STUDENT LOAN TRUST 2016-2 - A3 - FRN 25/06/2065	USD	580 000	598 011	0.25
500 000	NAVIENT STUDENT LOAN TRUST 2017-3 - AA3 - FRN 26/07/2066	USD	500 000	504 944	0.21
1 220 000	NAVIENT STUDENT LOAN TRUST 2017-5 - AA - FRN 26/07/2066	USD	1 218 585	1 221 799	0.50
400 000	NCUA GUARANTEED NOTES TRUST 2010-R1 - 1A - FRN 07/10/2020	USD	99 543	99 521	0.04
620 000	NELNET STUDENT LOAN TRUST - A B - FRN 25/11/2043	USD	619 807	608 426	0.25
650 000	NELNET STUDENT LOAN TRUST 2014-2 - A3 - FRN 27/07/2037	USD	594 750	641 268	0.26
650 000	NELNET STUDENT LOAN TRUST 2014-3 - AA - FRN 25/06/2041	USD	404 634	406 945	0.17
720 000	NELNET STUDENT LOAN TRUST 2015-2 - AA2 - FRN 25/09/2042	USD	546 623	542 812	0.22
335 000	NEW CENTURY HOME EQUITY LOAN TRUST 2005-3 - M2 - FRN 25/07/2035	USD	179 487	197 522	0.08
190 000	OBP DEPOSITOR LLC TRUST 2010-OBP - A - 4.6462% 15/07/2045	USD	209 200	200 768	0.08
17 235 000	OPTION ONE MORTGAGE LOAN TRUST 2006-1 - 1A1 - FRN 25/01/2036	USD	1 195 506	1 200 333	0.49
550 000	RAAC SERIES 2006-SP2 TRUST - SP2 A3 - FRN 25/02/2036	USD	52 594	53 582	0.02
1 500 000	RALI SERIES 2005-QA8 TRUST FRN 25/07/2035	USD	215 159	215 088	0.09
210 000	RBS COMMERCIAL FUNDING INC 2013-GSP TRUST - A - FRN 13/01/2032	USD	220 566	220 754	0.09
1 116 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-BR1 - A2B - FRN 25/02/2037	USD	422 364	442 981	0.18
620 000	SLM STUDENT LOAN TRUST 2004-3 - A A6A - FRN 25/10/2064	USD	605 275	607 931	0.25
560 000	SLM STUDENT LOAN TRUST 2007-6 - A4 - FRN 25/10/2024	USD	410 719	412 583	0.17
50 000	SLM STUDENT LOAN TRUST 2007-6 FRN 27/04/2043	USD	30 605	33 707	0.01
50 000	SLM STUDENT LOAN TRUST 2008-2 FRN 25/01/2029	USD	43 303	47 279	0.02
50 000	SLM STUDENT LOAN TRUST 2008-3 FRN 25/04/2029	USD	44 279	47 132	0.02
50 000	SLM STUDENT LOAN TRUST 2008-4 FRN 25/04/2029	USD	45 148	48 964	0.02
250 000	SLM STUDENT LOAN TRUST 2008-5 - SURF B - FRN 25/07/2029	USD	253 855	250 587	0.10
50 000	SLM STUDENT LOAN TRUST 2008-6 FRN 25/07/2029	USD	47 762	49 215	0.02
50 000	SLM STUDENT LOAN TRUST 2008-7 FRN 25/07/2029	USD	48 018	49 682	0.02
50 000	SLM STUDENT LOAN TRUST 2008-8 FRN 25/10/2029	USD	50 092	50 216	0.02
250 000	SLM STUDENT LOAN TRUST 2008-9 - 1 A1 - FRN 25/10/2029	USD	260 850	253 786	0.10
1 100 000	SLM STUDENT LOAN TRUST 2009-3 - A - FRN 25/01/2045	USD	574 363	565 981	0.23
380 000	SLM STUDENT LOAN TRUST 2011-1 - A2B - FRN 25/10/2034	USD	396 269	389 889	0.16
380 000	SLM STUDENT LOAN TRUST 2011-2 - 2 A2 - FRN 25/03/2025	USD	398 050	393 870	0.16
845 000	SOUNDVIEW HOME LOAN TRUST 2005-OPT4 - 2A3 - FRN 25/12/2035	USD	47 164	48 655	0.02
10 530 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST - A10 - FRN 25/08/2035	USD	305 634	322 273	0.13
1 500 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST FRN 25/11/2034	USD	167 092	177 751	0.07
140 000	VOYA CLO 2013-3 LTD - AA1R - FRN 18/01/2026	USD	140 000	140 074	0.06
470 000	WACHOVIA STUDENT LOAN TRUST 2006-1 - A6 - FRN 25/04/2040	USD	444 150	441 950	0.18
11 310 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2004-AR13 TRUST FRN 25/11/2034	USD	626 381	663 736	0.27

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)					
4 200 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR11 TRUST - A1A - FRN 25/08/2045	USD	390 958	409 002	0.17
1 360 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR13 TRUST FRN 25/10/2045	USD	152 833	164 699	0.07
8 800 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A21 - FRN 25/01/2045	USD	553 630	583 659	0.24
400 000	WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2006-1 TRUST - 2 A4 - FRN 25/07/2036	USD	211 716	230 012	0.09
700 000	WELLS FARGO MORTGAGE BACKED SECURITIES 2005-AR10 TRUST FRN 25/06/2035	USD	103 280	103 409	0.04
6 700 000	WELLS FARGO MORTGAGE BACKED SECURITIES 2006-AR12 TRUST - 1A1 - FRN 25/09/2036	USD	569 533	607 071	0.25
205 000	225 LIBERTY STREET TRUST 2016-225L - A - 3.597% 10/02/2036	USD	211 144	212 721	0.09
250 000	7 WTC DEPOSITOR LLC TRUST - A - 4.0824% 13/03/2031	USD	46 216	45 610	0.02
Total Mortgages and Asset Backed securities			112 001 267	111 827 857	46.10
Supranationals, Governments and Local Public Authorities, Debt Instruments					
100 000	CITY OF NEW YORK NY 5.047% 01/10/2024	USD	112 902	112 574	0.05
250 000	CITY OF NEW YORK NY 5.968% 01/03/2036	USD	306 810	325 555	0.13
940 000 000	JAPAN TREASURY DISCOUNT BILL 0% 20/11/2017	JPY	8 646 295	8 352 993	3.44
400 000	LOS ANGELES DEPARTMENT OF WATER 6.008% 01/07/2039	USD	521 724	515 692	0.21
350 000	NEW YORK CITY WATER & SEWER SYSTEM 5.952% 15/06/2042	USD	465 661	476 935	0.20
325 000	NEW YORK STATE DORMITORY AUTHORITY 5.289% 15/03/2033	USD	385 102	382 506	0.16
50 000	STATE OF CALIFORNIA 6.65% 01/03/2022	USD	59 444	57 999	0.02
87 000	UNITED STATES TREASURY BILL 0% 01/03/2018	USD	86 542	86 595	0.04
2 405 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/02/2047	USD	2 403 738	2 405 381	0.99
1 090 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2018	USD	1 150 289	1 155 155	0.48
915 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2021	USD	949 957	948 334	0.39
480 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2022	USD	480 554	483 374	0.20
855 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2018	USD	984 427	986 604	0.41
1 400 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2026	USD	1 392 147	1 390 110	0.57
1 465 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/07/2027	USD	1 465 809	1 451 294	0.60
1 585 000	UNITED STATES TREASURY NOTE/BOND 1.25% 31/08/2019	USD	1 583 019	1 578 437	0.65
5 595 000	UNITED STATES TREASURY NOTE/BOND 1.375% 30/09/2019	USD	5 584 509	5 583 089	2.30
9 660 000	UNITED STATES TREASURY NOTE/BOND 1.375% 31/07/2019	USD	9 667 370	9 645 665	3.98
9 835 000	UNITED STATES TREASURY NOTE/BOND 1.625% 31/08/2022	USD	9 783 638	9 701 116	4.00
23 855 000	UNITED STATES TREASURY NOTE/BOND 1.75% 30/09/2022	USD	23 866 861	23 790 703	9.81
5 295 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	5 364 754	5 259 735	2.17
12 745 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2047	USD	12 621 518	12 470 434	5.14
450 000	UNIVERSITY OF CALIFORNIA 3.931% 15/05/2045	USD	450 000	456 228	0.19
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			88 333 070	87 616 508	36.13
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			266 618 571	265 894 954	109.62
Total Investments			266 618 571	265 894 954	109.62

TCW Funds - MetWest Total Return Bond Fund

Classification of Investments

Economic classification	%	Geographical classification	%
Governments	60.48	United States of America	104.04
Financial Services	24.43	Japan	3.44
Banks	8.41	United Kingdom	0.77
Electricity	2.63	Netherlands	0.55
Health Care Equipment & Services	2.02	Canada	0.29
Real Estate Investment Trusts	1.82	Australia	0.21
Oil Equipment, Services & Distribution	1.27	Germany	0.21
Fixed Line Telecommunications	1.19	New Zealand	0.08
Pharmaceuticals & Biotechnology	1.07	Luxembourg	0.03
Nonlife Insurance	0.82		
Travel, Leisure & Catering	0.64		109.62
Food & Drug Retailers	0.59		
Oil & Gas Producers	0.52		
Aerospace & Defense	0.47		
Automobiles & Parts	0.38		
Mobile Telecommunications	0.35		
Leisure Goods	0.32		
Alternative Energy	0.31		
Gas, Water & Multiutilities	0.31		
Media	0.31		
General Industrials	0.30		
Beverages	0.16		
Food Producers	0.16		
Software & Computer Services	0.15		
General Retailers	0.14		
Life Insurance	0.12		
Chemicals	0.11		
Personal Goods	0.05		
Support Services	0.05		
Household Goods & Home Construction	0.04		
	109.62		

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					
810 000	BEAR STEARNS ARM TRUST 2005-2 - A2 - FRN 25/03/2035	USD	24 925	26 151	0.93
300 000	CENTEX HOME EQUITY LOAN TRUST 2002-D FRN 25/11/2028	USD	23 011	23 380	0.84
19 500	COMM 2012-LC4 MORTGAGE TRUST 3.288% 10/12/2044	USD	18 946	20 117	0.72
850 000	CREDIT SUISSE FIRST BOSTON MORTGAGE SECURITIES CORP - AR20 2A4 - FRN 25/08/2033	USD	22 326	23 331	0.83
140 000	FANNIE MAE POOL - AD1594 - 5% 01/02/2040	USD	51 028	52 355	1.87
15 000	FANNIE MAE POOL - AS9749 - 4% 01/06/2047	USD	15 562	15 606	0.56
25 000	FANNIE MAE POOL - MA2960 - 4% 01/04/2047	USD	25 119	25 109	0.90
25 000	FANNIE MAE POOL 2.5% 01/10/2027	USD	25 180	25 172	0.90
50 000	FANNIE MAE POOL 3% 25/08/2042	USD	50 355	50 164	1.79
25 000	FANNIE MAE POOL 3% 31/10/2027	USD	25 687	25 689	0.92
250 000	FANNIE MAE POOL 3.5% 25/02/2042	USD	258 113	257 754	9.21
110 000	FANNIE MAE POOL 4% 01/04/2044	USD	80 846	82 725	2.96
180 000	FANNIE MAE POOL 4.5% 01/11/2042	USD	193 050	193 001	6.90
610 000	FANNIE MAE REMICS - 47 PF - FRN 25/06/2038	USD	6 750	6 720	0.24
760 000	FANNIE MAE REMICS FRN 25/03/2036	USD	30 065	11 586	0.41
750 000	FANNIE MAE REMICS FRN 25/04/2037	USD	48 068	21 943	0.78
380 000	FANNIE MAE REMICS 5.5% 25/07/2034	USD	24 064	22 660	0.81
20 000	FREDDIE MAC GOLD POOL - G07849 - 3.5% 01/05/2044	USD	14 620	14 531	0.52
55 000	FREDDIE MAC GOLD POOL - G08677 - 4% 01/11/2045	USD	40 368	40 421	1.45
55 000	FREDDIE MAC GOLD POOL - G08706 - 3.5% 01/05/2046	USD	48 853	48 066	1.72
55 000	FREDDIE MAC GOLD POOL - G08707 - 4% 01/05/2046	USD	47 215	47 248	1.69
40 000	FREDDIE MAC GOLD POOL - G08716 - 3.5% 01/07/2046	USD	37 430	36 651	1.31
110 000	FREDDIE MAC GOLD POOL - G08726 - 3% 01/09/2046	USD	107 288	103 922	3.72
65 000	FREDDIE MAC GOLD POOL - G08732 - 3% 01/10/2046	USD	63 763	61 904	2.21
20 000	FREDDIE MAC GOLD POOL - G08733 - 3.5% 01/10/2046	USD	18 920	19 026	0.68
30 000	FREDDIE MAC GOLD POOL - G08742 - 3.5% 01/12/2046	USD	29 234	29 373	1.05
25 000	FREDDIE MAC GOLD POOL - G08762 - 4% 01/04/2047	USD	25 504	25 472	0.91
50 000	FREDDIE MAC GOLD POOL 3.5% 01/07/2043	USD	34 378	35 677	1.28
30 000	FREDDIE MAC GOLD POOL 4% 01/10/2032	USD	31 700	31 589	1.13
28 500	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES 2.355% 25/07/2022	USD	26 033	28 629	1.02
20 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES 3.31% 25/05/2023	USD	19 930	20 975	0.75
105 000	FREDDIE MAC REMICS 2.5% 15/11/2041	USD	54 280	55 050	1.97
85 000	GINNIE MAE II POOL - MA3736 - 3.5% 20/06/2046	USD	75 565	74 057	2.65
60 000	GINNIE MAE II POOL - MA4126 - 3% 20/11/2046	USD	57 904	58 050	2.08
25 000	GINNIE MAE II POOL 3% 15/10/2042	USD	25 401	25 344	0.91
25 000	GINNIE MAE II POOL 3.5% 20/09/2042	USD	26 008	25 988	0.93
25 000	GINNIE MAE II POOL 4% 20/09/2042	USD	26 340	26 320	0.94
145 000	GINNIE MAE II POOL 4.5% 20/10/2042	USD	154 130	154 334	5.52
135 000	GMACM MORTGAGE LOAN TRUST 2005-AR3 - AR3 - FRN 19/06/2035	USD	7 704	7 790	0.28
190 000	GMACM MORTGAGE LOAN TRUST 2005-AR6 - 1A B - FRN 19/11/2035	USD	30 638	32 021	1.14
5 000	JGWPT XXX LLC 4.08% 15/07/2041	USD	3 876	3 974	0.14
50 000	LONG BEACH MORTGAGE LOAN TRUST 2006-WL1 - 2A4 - FRN 25/01/2046	USD	42 000	44 833	1.60

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)					
150 000	MORGAN STANLEY ABS CAPITAL I INC TRUST 2005-NC2 FRN 25/03/2035	USD	1 400	1 406	0.05
420 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2005-2AR - 11 3A6 - FRN 25/04/2035	USD	29 594	30 196	1.08
100 000	RAAC SERIES 2006-SP2 TRUST - SP2 A3 - FRN 25/02/2036	USD	9 563	9 742	0.35
205 000	RFMSI SERIES 2007-SA2 TRUST - 1AA - FRN 25/04/2037	USD	29 218	31 878	1.14
1 230 397	SEQUOIA MORTGAGE TRUST 2004-3 - 3A - FRN 20/05/2034	USD	22 464	25 205	0.90
20 000	SLM STUDENT LOAN TRUST 2011-1 - A2B - FRN 25/10/2034	USD	20 856	20 521	0.73
325 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SERIES 2005-17 - 5A1 - FRN 25/08/2035	USD	37 592	32 907	1.18
5 000	VNDO 2013-PENN MORTGAGE TRUST - A - 3.808% 13/12/2029	USD	5 274	5 219	0.19
320 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR13 TRUST - GPP B - FRN 25/10/2045	USD	35 130	37 027	1.32
150 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-HY1 TRUST - 2 A3 - FRN 25/02/2037	USD	31 568	34 154	1.22
1 434 000	WELLS FARGO MORTGAGE BACKED SECURITIES 2003-I TRUST - A1 - FRN 25/09/2033	USD	46 777	48 716	1.74
Total Mortgages and Asset Backed securities			2 241 613	2 211 679	79.07
Supranationals, Governments and Local Public Authorities, Debt Instruments					
85 000	UNITED STATES TREASURY BILL 0% 01/02/2018	USD	84 634	84 695	3.03
25 000	UNITED STATES TREASURY BILL 0% 01/03/2018	USD	24 868	24 884	0.89
100 000	UNITED STATES TREASURY BILL 0% 04/01/2018	USD	99 517	99 732	3.57
38 000	UNITED STATES TREASURY BILL 0% 08/02/2018	USD	37 841	37 854	1.35
95 000	UNITED STATES TREASURY BILL 0% 15/02/2018	USD	94 607	94 614	3.38
340 000	UNITED STATES TREASURY BILL 0% 18/01/2018	USD	338 248	338 974	12.11
190 000	UNITED STATES TREASURY BILL 0% 25/01/2018	USD	189 056	189 368	6.77
20 000	UNITED STATES TREASURY NOTE/BOND 1.375% 30/09/2019	USD	19 963	19 957	0.71
35 000	UNITED STATES TREASURY NOTE/BOND 1.375% 31/07/2019	USD	34 978	34 948	1.25
55 000	UNITED STATES TREASURY NOTE/BOND 1.625% 31/08/2022	USD	54 845	54 251	1.94
55 000	UNITED STATES TREASURY NOTE/BOND 1.75% 30/09/2022	USD	55 044	54 852	1.96
100 000	UNITED STATES TREASURY NOTE/BOND 2.25% 15/08/2027	USD	101 319	99 334	3.55
150 000	UNITED STATES TREASURY NOTE/BOND 2.75% 15/08/2047	USD	148 840	146 769	5.25
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1 283 760	1 280 232	45.76
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			3 525 373	3 491 911	124.83
Total Investments			3 525 373	3 491 911	124.83

TCW Funds - TCW Total Return Bond Fund

Classification of Investments

Economic classification	%
Governments	87.04
Financial Services	37.79
	124.83

Geographical classification	%
United States of America	124.83
	124.83

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	113 092	0.01
100 000	ABBVIE INC 1.8% 14/05/2018	USD	100 540	100 154	0.01
65 000	ABBVIE INC 3.2% 14/05/2026	USD	64 752	64 853	0.01
200 000	ABBVIE INC 3.6% 14/05/2025	USD	197 702	207 690	0.03
30 000	ABBVIE INC 4.7% 14/05/2045	USD	28 980	32 852	0.00
350 000	ACTAVIS FUNDING SCS 3.8% 15/03/2025	USD	347 816	364 050	0.05
50 000	ACTAVIS FUNDING SCS 4.55% 15/03/2035	USD	50 247	53 505	0.01
500 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.75% 15/05/2019	USD	511 720	511 836	0.07
803 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 5% 01/10/2021	USD	870 042	866 738	0.11
120 000	AETNA INC 2.8% 15/06/2023	USD	119 825	120 388	0.02
1 000 000	ALABAMA POWER CAPITAL TRUST V FRN 01/10/2042	USD	967 500	990 861	0.13
650 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.9% 15/06/2023	USD	664 138	676 328	0.09
650 000	ALEXANDRIA REAL ESTATE EQUITIES INC 3.95% 15/01/2028	USD	665 158	662 651	0.09
75 000	ALEXANDRIA REAL ESTATE EQUITIES INC 4.6% 01/04/2022	USD	79 565	80 372	0.01
1 000 000	ALIMENTATION COUCHE-TARD INC - 144A - 3.55% 26/07/2027	USD	1 016 520	1 011 929	0.13
1 975 000	ALLERGAN FUNDING SCS 2.35% 12/03/2018	USD	1 983 063	1 980 969	0.26
250 000	ALTICE US FINANCE I CORP - 144A - 5.375% 15/07/2023	USD	258 029	265 000	0.03
500 000	ALTICE US FINANCE I CORP - 144A - 5.5% 15/05/2026	USD	519 559	528 750	0.07
1 265 000	AMAZON.COM INC - 144A - 2.8% 22/08/2024	USD	1 261 723	1 271 792	0.16
305 000	AMC NETWORKS INC 4.75% 01/08/2025	USD	305 619	309 209	0.04
1 400 000	AMCOR FINANCE USA INC - 144A - 3.625% 28/04/2026	USD	1 406 507	1 386 238	0.18
300 000	AMERICA WEST AIRLINES 2000-1 PASS THROUGH TRUST 8.057% 02/07/2020	USD	65 754	63 692	0.01
1 720 000	AMERICA WEST AIRLINES 2001-1 PASS THROUGH TRUST - IAA1 - 7.1% 02/10/2022	USD	580 730	572 382	0.07
1 250 000	AMERICAN AIRLINES 2015-2 CLASS AA PASS THROUGH TRUST 3.6% 22/09/2029	USD	1 201 286	1 200 182	0.16
1 000 000	AMERICAN CAMPUS COMMUNITIES OPERATING PARTNERSHIP LP 3.35% 01/10/2020	USD	1 029 640	1 023 882	0.13
750 000	AMERICAN ELECTRIC POWER CO INC 1.65% 15/12/2017	USD	750 548	750 063	0.10
1 000 000	AMERICAN EXPRESS CO 1.55% 22/05/2018	USD	998 370	999 736	0.13
125 000	AMERICAN EXPRESS CO 7% 19/03/2018	USD	134 325	128 163	0.02
1 510 000	AMERICAN TOWER CORP 3.4% 15/02/2019	USD	1 540 351	1 538 263	0.20
930 000	AMERICAN TRANSMISSION SYSTEMS INC - 1 A3 144A - 5.25% 15/01/2022	USD	1 027 501	1 023 721	0.13
1 730 000	AMERICAN WATER CAPITAL CORP 2.95% 01/09/2027	USD	1 724 307	1 724 206	0.22
100 000	AMGEN INC 4.563% 15/06/2048	USD	102 850	108 771	0.01
250 000	AMGEN INC 4.663% 15/06/2051	USD	248 845	274 931	0.04
58 000	ANHEUSER-BUSCH INBEV FINANCE INC 3.65% 01/02/2026	USD	61 189	60 108	0.01
180 000	ANTERO RESOURCES CORP 5% 01/03/2025	USD	173 836	183 384	0.02
150 000	ANTHEM INC 1.875% 15/01/2018	USD	151 004	150 102	0.02
1 550 000	ANTHEM INC 2.25% 15/08/2019	USD	1 560 981	1 557 496	0.20
700 000	ANTHEM INC 3.5% 15/08/2024	USD	696 360	721 471	0.09
425 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 4.25% 15/09/2022	USD	430 935	438 303	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)					
300 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 4.625% 15/05/2023	USD	309 000	307 410	0.04
550 000	AT&T INC 3.4% 15/05/2025	USD	530 914	543 437	0.07
50 000	AT&T INC 3.8% 15/03/2022	USD	51 135	52 146	0.01
300 000	AT&T INC 4.35% 15/06/2045	USD	270 495	273 238	0.04
50 000	AT&T INC 4.5% 09/03/2048	USD	49 287	46 221	0.01
50 000	AT&T INC 4.75% 15/05/2046	USD	44 840	48 269	0.01
755 000	AT&T INC 4.9% 14/08/2037	USD	753 656	765 420	0.10
890 000	AT&T INC 5.25% 01/03/2037	USD	931 100	934 356	0.12
590 000	AT&T INC 5.45% 01/03/2047	USD	586 690	622 360	0.08
600 000	AXALTA COATING SYSTEMS LLC - 144A - 4.875% 15/08/2024	USD	613 927	627 750	0.08
1 415 000	BANK OF AMERICA CORP FRN 01/10/2025	USD	1 415 000	1 415 492	0.18
1 360 000	BANK OF AMERICA CORP FRN 21/07/2021	USD	1 360 375	1 360 491	0.18
850 000	BANK OF AMERICA CORP FRN 21/07/2028	USD	851 819	853 673	0.11
1 635 000	BANK OF AMERICA CORP FRN 24/04/2028	USD	1 635 000	1 658 018	0.21
1 165 000	BANK OF AMERICA CORP 4% 01/04/2024	USD	1 202 130	1 231 824	0.16
1 980 000	BANK OF AMERICA CORP 5.65% 01/05/2018	USD	2 069 657	2 024 678	0.26
750 000	BANK OF AMERICA CORP 5.75% 01/12/2017	USD	777 225	755 189	0.10
1 800 000	BANK OF AMERICA CORP 6.875% 25/04/2018	USD	1 904 540	1 851 768	0.24
1 000 000	BANK OF AMERICA CORP 7.625% 01/06/2019	USD	1 100 030	1 090 216	0.14
710 000	BANK OF NEW YORK MELLON CORP 2.6% 07/02/2022	USD	708 481	717 959	0.09
100 000	BARNABAS HEALTH INC 4% 01/07/2028	USD	93 687	100 004	0.01
1 870 000	BAT CAPITAL CORP - 144A - 2.297% 14/08/2020	USD	1 870 000	1 877 266	0.24
750 000	BAT INTERNATIONAL FINANCE PLC - 144A - 1.85% 15/06/2018	USD	749 783	750 339	0.10
1 000 000	BAXALTA INC 2% 22/06/2018	USD	1 002 070	1 003 656	0.13
100 000	BAXALTA INC 3.6% 23/06/2022	USD	102 224	103 727	0.01
250 000	BAYLOR SCOTT & WHITE HOLDINGS 3.967% 15/11/2046	USD	236 590	253 948	0.03
1 715 000	BEAR STEARNS COS LLC 7.25% 01/02/2018	USD	1 813 338	1 747 033	0.23
1 050 000	BOSTON PROPERTIES LP 2.75% 01/10/2026	USD	973 148	992 505	0.13
170 000	CABLE ONE INC - 144A - 5.75% 15/06/2022	USD	175 236	178 075	0.02
600 000	CAMDEN PROPERTY TRUST 3.5% 15/09/2024	USD	609 390	608 511	0.08
800 000	CC HOLDINGS GS V LLC / CROWN CASTLE GS III CORP 3.849% 15/04/2023	USD	820 278	835 716	0.11
125 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5% 01/02/2028	USD	126 250	125 625	0.02
575 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5.125% 01/05/2027	USD	589 609	583 649	0.08
95 000	CDK GLOBAL INC - 144A - 4.875% 01/06/2027	USD	95 594	97 731	0.01
300 000	CELGENE CORP 3.55% 15/08/2022	USD	306 408	313 811	0.04
500 000	CELGENE CORP 3.875% 15/08/2025	USD	509 435	528 430	0.07
50 000	CELGENE CORP 5% 15/08/2045	USD	49 914	57 114	0.01
480 000	CENTENE CORP 4.75% 15/01/2025	USD	478 584	499 200	0.06
692 000	CENTRAL GARDEN & PET CO 6.125% 15/11/2023	USD	737 785	743 900	0.10
490 000	CHANGE HEALTHCARE HOLDINGS LLC / CHANGE HEALTHCARE FINANCE INC - 144A - 5.75% 01/03/2025	USD	497 147	500 106	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)					
625 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 3.579% 23/07/2020	USD	641 725	642 026	0.08
250 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.908% 23/07/2025	USD	264 293	267 740	0.03
50 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 6.484% 23/10/2045	USD	49 987	58 723	0.01
138 000	CHENIERE CORPUS CHRISTI HOLDINGS LLC - 144A - 5.125% 30/06/2027	USD	138 000	142 485	0.02
270 000	CHOBANI LLC / CHOBANI FINANCE CORP INC - 144A - 7.5% 15/04/2025	USD	270 000	294 300	0.04
65 000	CHURCHILL DOWNS INC 5.375% 15/12/2021	USD	67 473	67 356	0.01
995 000	CIGNA CORP 3.05% 15/10/2027	USD	993 090	983 087	0.13
750 000	CIGNA CORP 3.25% 15/04/2025	USD	763 980	758 510	0.10
1 585 000	CITIGROUP INC FRN 24/07/2028	USD	1 585 000	1 601 259	0.21
175 000	CITIGROUP INC FRN 25/08/2036	USD	119 000	146 026	0.02
1 600 000	CITIGROUP INC 1.7% 27/04/2018	USD	1 597 744	1 600 076	0.21
750 000	CITIGROUP INC 1.75% 01/05/2018	USD	750 285	750 366	0.10
500 000	CITIGROUP INC 1.8% 05/02/2018	USD	499 895	500 045	0.06
1 000 000	CITIGROUP INC 2.5% 26/09/2018	USD	1 009 550	1 006 619	0.13
1 000 000	CITIGROUP INC 2.55% 08/04/2019	USD	1 009 790	1 009 128	0.13
2 000 000	CITIGROUP INC 6.125% 15/05/2018	USD	2 084 540	2 053 123	0.27
105 000	CITIGROUP INC 6.125% 21/11/2017	USD	110 030	105 654	0.01
1 250 000	CITIGROUP INC 8.5% 22/05/2019	USD	1 380 400	1 379 242	0.18
416 000	CLEAN HARBORS INC 5.125% 01/06/2021	USD	425 919	423 654	0.05
100 000	CLECO POWER LLC 6% 01/12/2040	USD	111 145	124 005	0.02
200 000	CONCHO RESOURCES INC 5.5% 01/04/2023	USD	206 750	205 810	0.03
815 000	CONNECTICUT LIGHT & POWER CO 3.2% 15/03/2027	USD	812 229	823 694	0.11
60 000	CONSTELLATION BRANDS INC 6% 01/05/2022	USD	66 000	68 674	0.01
1 850 000	CONSUMERS ENERGY CO 5.65% 15/09/2018	USD	1 921 077	1 917 210	0.25
164 000	CONTINENTAL AIRLINES 1997-4 CLASS A PASS THROUGH TRUST 6.9% 02/01/2018	USD	3 730	3 674	0.00
300 000	CONTINENTAL AIRLINES 1999-2 CLASS C-2 PASS THROUGH TRUST 6.236% 15/03/2020	USD	60 809	59 057	0.01
1 500 000	CONTINENTAL AIRLINES 2007-1 CLASS A PASS THROUGH TRUST 5.983% 19/04/2022	USD	1 218 224	1 219 605	0.16
700 000	COX COMMUNICATIONS INC - 144A - 3.15% 15/08/2024	USD	699 034	693 573	0.09
575 000	CROWN AMERICAS LLC / CROWN AMERICAS CAPITAL CORP V 4.25% 30/09/2026	USD	569 244	582 188	0.08
750 000	CROWN CASTLE INTERNATIONAL CORP 3.2% 01/09/2024	USD	751 613	745 908	0.10
320 000	CUMBERLAND FARMS INC - 144A - 6.75% 01/05/2025	USD	329 300	340 400	0.04
155 000	DAVITA INC 5% 01/05/2025	USD	155 316	153 450	0.02
570 000	DAVITA INC 5.125% 15/07/2024	USD	573 394	572 494	0.07
70 000	DDR CORP 7.5% 15/07/2018	USD	76 906	72 806	0.01
275 000	DIAMOND BACK ENERGY 4.75% 01/11/2024	USD	276 906	282 233	0.04
1 235 000	DIGITAL REALTY TRUST LP 3.7% 15/08/2027	USD	1 234 061	1 249 497	0.16
40 000	DISCOVER BANK 2% 21/02/2018	USD	39 750	40 070	0.01
2 250 000	DISCOVER BANK 2.6% 13/11/2018	USD	2 268 682	2 266 184	0.29
75 000	DOMINION ENERGY INC FRN 01/10/2054	USD	75 000	81 188	0.01

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)					
500 000	DOMINION ENERGY INC 1.875% 15/01/2019	USD	499 655	500 039	0.06
153 000	DS SERVICES OF AMERICA INC - 144A - 10% 01/09/2021	USD	168 505	162 180	0.02
1 000 000	DUKE ENERGY PROGRESS LLC 4.2% 15/08/2045	USD	1 023 850	1 075 883	0.14
1 000 000	DUKE REALTY LP 3.875% 15/02/2021	USD	1 046 530	1 044 339	0.14
113 000	DUQUESNE LIGHT HOLDINGS INC - GC5 A2 144A - 6.4% 15/09/2020	USD	127 257	125 700	0.02
635 000	EDUCATION REALTY OPERATING PARTNERSHIP LP 4.6% 01/12/2024	USD	652 248	655 296	0.08
250 000	ENERGY TRANSFER LP / REGENCY ENERGY FINANCE CORP 5% 01/10/2022	USD	268 213	270 781	0.04
100 000	ENERGY TRANSFER LP 3.6% 01/02/2023	USD	96 656	101 813	0.01
50 000	ENTERGY CORP 4% 15/07/2022	USD	49 930	52 832	0.01
100 000	ENTERGY TEXAS INC 7.125% 01/02/2019	USD	113 579	106 666	0.01
1 140 000	EQT CORP 3.9% 01/10/2027	USD	1 139 065	1 142 544	0.15
77 000	EQUINIX INC 5.375% 15/05/2027	USD	77 000	83 545	0.01
100 000	FARMERS EXCHANGE CAPITAL 7.05% 15/07/2028	USD	124 150	125 879	0.02
1 000 000	FARMERS INSURANCE EXCHANGE 8.625% 01/05/2024	USD	1 282 360	1 264 308	0.16
247 000	FIRST DATA CORP - 144A - 5% 15/01/2024	USD	250 058	257 386	0.03
950 000	FIRST DATA CORPORATION - 144A - 5.5% 15/04/2027	USD	978 510	990 375	0.13
490 000	FIRST QUALITY FINANCE CO INC - 144A - 4.625% 15/05/2021	USD	496 463	496 125	0.06
225 000	FIRST QUALITY FINANCE CO INC - 144A - 5% 01/07/2025	USD	228 938	232 594	0.03
100 000	FIRSTENERGY TRANSMISSION LLC - 144A - 4.35% 15/01/2025	USD	100 802	106 344	0.01
825 000	FLORIDA GAS TRANSMISSION CO LLC - 144A - 7.9% 15/05/2019	USD	925 904	896 987	0.12
500 000	FLORIDA POWER & LIGHT CO 5.85% 01/05/2037	USD	631 200	647 729	0.08
100 000	FORD MOTOR CREDIT CO LLC 1.724% 06/12/2017	USD	100 192	100 015	0.01
500 000	FORD MOTOR CREDIT CO LLC 1.897% 12/08/2019	USD	498 160	497 437	0.06
500 000	FORD MOTOR CREDIT CO LLC 2.145% 09/01/2018	USD	501 050	500 696	0.06
500 000	FORD MOTOR CREDIT CO LLC 2.375% 16/01/2018	USD	502 780	501 101	0.06
500 000	FRESENIUS MEDICAL CARE US FINANCE II INC - 144A - 5.625% 31/07/2019	USD	532 730	530 707	0.07
1 650 000	FRESENIUS MEDICAL CARE US FINANCE II INC - 144A - 6.5% 15/09/2018	USD	1 733 190	1 720 494	0.22
1 000 000	GE CAPITAL INTERNATIONAL FUNDING CO UNLIMITED CO 4.418% 15/11/2035	USD	1 093 710	1 089 467	0.14
1 250 000	GENERAL MOTORS FINANCIAL CO INC 2.4% 09/05/2019	USD	1 255 750	1 255 985	0.16
260 000	GENERAL MOTORS FINANCIAL CO INC 3.25% 15/05/2018	USD	263 627	262 293	0.03
100 000	GILEAD SCIENCES INC 2.95% 01/03/2027	USD	99 974	99 252	0.01
500 000	GILEAD SCIENCES INC 3.5% 01/02/2025	USD	504 965	521 192	0.07
250 000	GILEAD SCIENCES INC 3.65% 01/03/2026	USD	253 305	260 673	0.03
100 000	GLP CAPITAL LP / GLP FINANCING II INC 5.375% 15/04/2026	USD	104 157	109 375	0.01
980 000	GOLDMAN SACHS GROUP INC FRN 05/06/2028	USD	987 030	991 647	0.13
1 000 000	GOLDMAN SACHS GROUP INC FRN 15/11/2018	USD	1 008 420	1 009 593	0.13
1 135 000	GOLDMAN SACHS GROUP INC FRN 29/09/2025	USD	1 135 000	1 138 381	0.15
1 000 000	GOLDMAN SACHS GROUP INC 3.5% 23/01/2025	USD	1 001 560	1 015 497	0.13
295 000	GOLDMAN SACHS GROUP INC 3.85% 08/07/2024	USD	308 697	306 898	0.04
900 000	GOLDMAN SACHS GROUP INC 5.95% 18/01/2018	USD	937 132	911 478	0.12
2 500 000	GOLDMAN SACHS GROUP INC 6.15% 01/04/2018	USD	2 615 495	2 554 937	0.32
1 250 000	GOLDMAN SACHS GROUP INC 7.5% 15/02/2019	USD	1 355 600	1 342 953	0.17
82 000	GOODYEAR TIRE & RUBBER CO 4.875% 15/03/2027	USD	82 000	84 622	0.01

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)					
175 000	GRAPHIC PACKAGING INTERNATIONAL INC 4.125% 15/08/2024	USD	169 281	181 738	0.02
130 000	GRAPHIC PACKAGING INTERNATIONAL INC 4.875% 15/11/2022	USD	135 563	138 775	0.02
340 000	GTT COMMUNICATIONS INC - 144A - 7.875% 31/12/2024	USD	360 400	362 950	0.05
45 000	GULFPORT ENERGY CORP 6.375% 15/05/2025	USD	45 342	45 731	0.01
100 000	HBOS PLC 6.75% 21/05/2018	USD	108 064	102 871	0.01
435 000	HCA INC 4.75% 01/05/2023	USD	458 775	460 556	0.06
1 250 000	HCA INC 5% 15/03/2024	USD	1 315 818	1 334 375	0.17
120 000	HCA INC 6.5% 15/02/2020	USD	129 701	130 800	0.02
600 000	HCP INC 2.625% 01/02/2020	USD	604 338	604 970	0.08
1 100 000	HCP INC 3.75% 01/02/2019	USD	1 120 713	1 120 368	0.15
1 555 000	HCP INC 3.875% 15/08/2024	USD	1 593 305	1 602 733	0.21
100 000	HEALTHCARE REALTY TRUST INC - 9 B - 5.75% 15/01/2021	USD	111 609	109 557	0.01
1 180 000	HEALTHCARE REALTY TRUST INC 3.75% 15/04/2023	USD	1 200 092	1 201 301	0.16
305 000	HEALTHCARE TRUST OF AMERICA HOLDINGS LP 3.75% 01/07/2027	USD	305 183	304 801	0.04
270 000	HIGH RIDGE BRANDS CO - 144A - 8.875% 15/03/2025	USD	270 000	258 525	0.03
150 000	HIGHWOODS REALTY LP 7.5% 15/04/2018	USD	162 852	154 427	0.02
78 000	HILL-ROM HOLDINGS INC - 144A - 5.75% 01/09/2023	USD	80 760	82 778	0.01
131 000	IHS MARKIT LTD - 144A - 5% 01/11/2022	USD	136 102	141 808	0.02
102 000	INTELSAT JACKSON HOLDINGS SA - 144A - 9.75% 15/07/2025	USD	102 000	103 275	0.01
465 000	INTELSAT JACKSON HOLDINGS SA 5.5% 01/08/2023	USD	349 225	396 413	0.05
600 000	INTERNATIONAL LEASE FINANCE CORP - 144A - 7.125% 01/09/2018	USD	650 410	628 563	0.08
75 000	JERSEY CENTRAL POWER & LIGHT CO - 144A - 4.7% 01/04/2024	USD	80 045	81 568	0.01
460 000	JOHNSON & JOHNSON 2.95% 03/03/2027	USD	469 706	465 898	0.06
1 500 000	JPMORGAN CHASE & CO FRN 01/02/2028	USD	1 561 935	1 538 175	0.20
2 665 000	JPMORGAN CHASE & CO FRN 01/05/2028	USD	2 668 693	2 688 710	0.34
675 000	JPMORGAN CHASE & CO 2.95% 01/10/2026	USD	640 602	661 222	0.09
125 000	JPMORGAN CHASE & CO 3.9% 15/07/2025	USD	133 876	131 158	0.02
135 000	JPMORGAN CHASE & CO 6% 15/01/2018	USD	141 845	136 724	0.02
1 265 000	KAISER FOUNDATION HOSPITALS 3.15% 01/05/2027	USD	1 260 382	1 274 823	0.17
150 000	KANSAS CITY POWER & LIGHT CO 3.15% 15/03/2023	USD	154 334	152 566	0.02
50 000	KANSAS CITY POWER & LIGHT CO 3.65% 15/08/2025	USD	49 822	51 098	0.01
1 050 000	KANSAS CITY POWER & LIGHT CO 6.375% 01/03/2018	USD	1 077 437	1 069 473	0.14
125 000	KAR AUCTION SERVICES INC - 144A - 5.125% 01/06/2025	USD	125 000	130 313	0.02
50 000	KFC HOLDING CO/PIZZA HUT HOLDINGS LLC/TACO BELL OF AMERICA LLC - 144A - 5% 01/06/2024	USD	51 703	52 813	0.01
100 000	KFC HOLDING CO/PIZZA HUT HOLDINGS LLC/TACO BELL OF AMERICA LLC - 144A - 5.25% 01/06/2026	USD	101 210	106 130	0.01
100 000	KINDER MORGAN ENERGY PARTNERS LP 4.25% 01/09/2024	USD	101 321	103 927	0.01
500 000	KINDER MORGAN INC/DE - 144A - 5.625% 15/11/2023	USD	555 085	557 619	0.07
500 000	KINDER MORGAN INC/DE 5.3% 01/12/2034	USD	511 530	523 468	0.07
1 000 000	KRAFT HEINZ FOODS CO FRN 09/08/2019	USD	1 000 000	1 001 717	0.13
565 000	KRAFT HEINZ FOODS CO 4.375% 01/06/2046	USD	538 110	556 793	0.07
40 000	KRAFT HEINZ FOODS CO 5.2% 15/07/2045	USD	39 842	43 907	0.01
1 020 000	LANDRY'S INC - 144A - 6.75% 15/10/2024	USD	1 009 800	1 034 025	0.13
525 000	LEVEL 3 FINANCING INC 5.125% 01/05/2023	USD	536 719	535 172	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)					
80 000	LEVEL 3 FINANCING INC 5.375% 15/01/2024	USD	82 800	82 300	0.01
100 000	LEVEL 3 FINANCING INC 5.625% 01/02/2023	USD	103 000	103 369	0.01
500 000	LOS ANGELES UNIFIED SCHOOL DISTRICT/CA 2% 01/07/2029	USD	430 500	455 505	0.06
450 000	L3 TECHNOLOGIES INC 4.75% 15/07/2020	USD	481 977	480 831	0.06
854 000	L3 TECHNOLOGIES INC 4.95% 15/02/2021	USD	924 139	915 471	0.12
100 000	METLIFE INC 6.4% 15/12/2036	USD	106 750	116 280	0.02
1 360 000	METROPOLITAN EDISON CO - 144A - 4% 15/04/2025	USD	1 391 223	1 390 640	0.18
110 000	MGM GROWTH PROPERTIES OPERATING PARTNERSHIP LP / MGP FINANCE CO-ISSUER INC 5.625% 01/05/2024	USD	115 225	119 744	0.02
75 000	MICROSOFT CORP 2.4% 08/08/2026	USD	74 861	72 333	0.01
590 000	MICROSOFT CORP 3.3% 06/02/2027	USD	587 906	611 480	0.08
665 000	MIDAMERICAN ENERGY CO 3.1% 01/05/2027	USD	664 787	667 901	0.09
1 000 000	MIDAMERICAN ENERGY CO 4.25% 01/05/2046	USD	1 097 850	1 073 782	0.14
350 000	MOLINA HEALTHCARE INC - 144A - 4.875% 15/06/2025	USD	348 438	346 500	0.04
76 000	MOLINA HEALTHCARE INC 5.375% 15/11/2022	USD	79 498	79 040	0.01
600 000	MOODY'S CORP FRN 04/09/2018	USD	600 000	601 727	0.08
1 675 000	MORGAN STANLEY FRN 14/02/2020	USD	1 678 547	1 683 863	0.22
210 000	MORGAN STANLEY FRN 22/07/2022	USD	210 636	210 911	0.03
1 000 000	MORGAN STANLEY 3.625% 20/01/2027	USD	989 990	1 014 779	0.13
125 000	MORGAN STANLEY 3.875% 29/04/2024	USD	127 501	130 928	0.02
50 000	MORGAN STANLEY 5.5% 24/07/2020	USD	55 478	54 351	0.01
500 000	MORGAN STANLEY 5.625% 23/09/2019	USD	535 995	534 141	0.07
2 650 000	MORGAN STANLEY 6.625% 01/04/2018	USD	2 795 106	2 715 099	0.34
2 900 000	MORGAN STANLEY 7.3% 13/05/2019	USD	3 165 714	3 140 415	0.40
100 000	MPH ACQUISITION HOLDINGS LLC - 144A - 7.125% 01/06/2024	USD	106 585	107 750	0.01
103 000	MSCI INC - 144A - 4.75% 01/08/2026	USD	100 824	108 536	0.01
100 000	NATIONWIDE MUTUAL INSURANCE CO - VF1 ETF1 - FRN 15/12/2024	USD	101 000	100 125	0.01
21 000	NBTY INC - 144A - 7.625% 15/05/2021	USD	21 000	22 621	0.00
1 000 000	NEW YORK CITY TRANSITIONAL FINANCE AUTHORITY FUTURE TAX SECURED REVENUE 5.267% 01/05/2027	USD	1 163 330	1 181 070	0.15
125 000	NEWFIELD EXPLORATION CO 5.375% 01/01/2026	USD	131 250	131 875	0.02
330 000	NEWFIELD EXPLORATION CO 5.625% 01/07/2024	USD	346 700	354 750	0.05
130 000	NEXTERA ENERGY CAPITAL HOLDINGS INC 1.649% 01/09/2018	USD	130 325	129 891	0.02
750 000	NEXTERA ENERGY OPERATING PARTNERS LP - 144A - 4.25% 15/09/2024	USD	750 000	770 625	0.10
375 000	NGPL PIPECO LLC - 144A - 4.375% 15/08/2022	USD	375 000	390 000	0.05
1 000 000	NYU HOSPITALS CENTER 4.368% 01/07/2047	USD	1 000 000	1 060 210	0.14
1 750 000	ONE GAS INC 2.07% 01/02/2019	USD	1 755 757	1 752 853	0.23
90 000	PARSLEY ENERGY LLC / PARSLEY FINANCE CORP - 144A - 5.375% 15/01/2025	USD	90 113	92 363	0.01
160 000	PARSLEY ENERGY LLC / PARSLEY FINANCE CORP - 144A - 6.25% 01/06/2024	USD	167 000	169 200	0.02
830 000	PENNSYLVANIA ECONOMIC DEVELOPMENT FINANCING AUTHORITY 3.201% 15/11/2027	USD	830 000	828 390	0.11
500 000	PENNSYLVANIA ELECTRIC CO - 144A - 3.25% 15/03/2028	USD	499 290	494 756	0.06
250 000	PENNSYLVANIA ELECTRIC CO 6.625% 01/04/2019	USD	271 355	264 677	0.03

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)					
600 000	PENSKE AUTOMOTIVE GROUP INC 3.75% 15/08/2020	USD	600 000	612 750	0.08
750 000	PERNOD RICARD SA - 144A - 4.25% 15/07/2022	USD	803 243	806 642	0.10
400 000	PERNOD RICARD SA - 144A - 4.45% 15/01/2022	USD	424 972	429 160	0.06
30 000	PFIZER INC 4.4% 15/05/2044	USD	32 618	33 201	0.00
175 000	PIEDMONT OPERATING PARTNERSHIP LP 3.4% 01/06/2023	USD	164 532	173 529	0.02
285 000	PILGRIM'S PRIDE CORP - 144A - 5.875% 30/09/2027	USD	285 000	291 769	0.04
10 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 4.5% 15/12/2026	USD	10 223	10 229	0.00
800 000	PLAINS ALL AMERICAN PIPELINE LP / PAA FINANCE CORP 4.65% 15/10/2025	USD	825 881	828 800	0.11
1 000 000	PNC BANK NA 1.5% 23/02/2018	USD	999 890	1 000 067	0.13
250 000	PNC BANK NA 1.7% 07/12/2018	USD	249 795	249 760	0.03
60 000	POST HOLDINGS INC - 144A - 5% 15/08/2026	USD	57 600	60 000	0.01
475 000	POST HOLDINGS INC - 144A - 5.75% 01/03/2027	USD	501 125	491 625	0.06
900 000	PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 2.746% 01/10/2026	USD	864 892	864 460	0.11
500 000	PUBLIC SERVICE ELECTRIC & GAS CO 9.25% 01/06/2021	USD	632 085	612 895	0.08
1 000 000	PUBLIC STORAGE 3.094% 15/09/2027	USD	1 000 000	998 144	0.13
100 000	PUGET ENERGY INC 6% 01/09/2021	USD	112 734	112 089	0.01
190 000	QEP RESOURCES INC 5.25% 01/05/2023	USD	181 448	185 725	0.02
150 000	QEP RESOURCES INC 5.375% 01/10/2022	USD	147 600	148 125	0.02
475 000	QUINTILES TRANSNATIONAL CORP - 144A - 4.875% 15/05/2023	USD	488 251	496 375	0.06
550 000	QWEST CORP 6.75% 01/12/2021	USD	607 750	603 281	0.08
900 000	RAYMOND JAMES FINANCIAL INC 4.95% 15/07/2046	USD	959 739	975 662	0.13
1 150 000	REALTY INCOME CORP 2% 31/01/2018	USD	1 153 793	1 151 046	0.15
1 160 000	REPUBLIC SERVICES INC 3.8% 15/05/2018	USD	1 188 683	1 175 292	0.15
467 000	REYNOLDS GROUP ISSUER INC / REYNOLDS GROUP ISSUER LLC / REYNOLDS GROUP ISSUER LU 5.75% 15/10/2020	USD	481 490	474 297	0.06
400 000	RITCHIE BROS AUCTIONEERS INC - 144A - 5.375% 15/01/2025	USD	414 320	424 000	0.05
1 100 000	ROCHESTER GAS & ELECTRIC CORP - 144A - 3.1% 01/06/2027	USD	1 097 833	1 099 059	0.14
635 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 5.625% 15/04/2020	USD	669 900	670 719	0.09
600 000	ROGERS COMMUNICATIONS INC 6.8% 15/08/2018	USD	643 770	626 005	0.08
725 000	RUBY PIPELINE LLC - A2 A2 144A - 6% 01/04/2022	USD	771 219	771 677	0.10
400 000	SABINE PASS LIQUEFACTION LLC 5.625% 01/03/2025	USD	436 000	442 500	0.06
50 000	SANTANDER UK GROUP HOLDINGS PLC 2.875% 16/10/2020	USD	49 922	50 534	0.01
1 000 000	SANTANDER UK PLC 2.5% 14/03/2019	USD	1 010 620	1 008 620	0.13
719 000	SBA COMMUNICATIONS CORP - 144A - 4% 01/10/2022	USD	719 000	726 190	0.09
199 000	SBA COMMUNICATIONS CORP 4.875% 01/09/2024	USD	197 650	205 716	0.03
40 000	SEALED AIR CORP - 144A - 4.875% 01/12/2022	USD	42 128	42 650	0.01
335 000	SEALED AIR CORP - 144A - 5.25% 01/04/2023	USD	350 289	362 638	0.05
235 000	SEALED AIR CORP - 144A - 5.5% 15/09/2025	USD	257 325	259 088	0.03
250 000	SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 1.9% 23/09/2019	USD	247 286	249 626	0.03
500 000	SHIRE ACQUISITIONS INVESTMENTS IRELAND DAC 2.4% 23/09/2021	USD	487 023	498 721	0.06
300 000	SILGAN HOLDINGS INC - 144A - 4.75% 15/03/2025	USD	300 600	310 500	0.04
663 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/08/2022	USD	669 473	679 741	0.09
800 000	SKY PLC - 144A - 6.1% 15/02/2018	USD	834 040	813 109	0.11
185 000	SL GREEN REALTY CORP 5% 15/08/2018	USD	196 930	188 639	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)					
550 000	SOFTBANK GROUP CORP - 144A - 4.5% 15/04/2020	USD	568 563	568 810	0.07
100 000	SOUTHERN CO GAS CAPITAL CORP 3.25% 15/06/2026	USD	103 342	97 548	0.01
220 000	SOUTHWESTERN ELECTRIC POWER CO - K - 2.75% 01/10/2026	USD	213 239	212 986	0.03
1 000 000	SOUTHWESTERN ELECTRIC POWER CO 5.875% 01/03/2018	USD	1 019 740	1 017 828	0.13
500 000	SOUTHWESTERN ELECTRIC POWER CO 6.45% 15/01/2019	USD	535 600	525 935	0.07
700 000	SPECTRA ENERGY PARTNERS LP 4.6% 15/06/2021	USD	741 615	742 839	0.10
900 000	SPIRE INC 3.543% 27/02/2024	USD	900 000	905 972	0.12
1 128 000	SPRINT COMMUNICATIONS INC - 36 FS 144A - 9% 15/11/2018	USD	1 223 749	1 214 066	0.16
35 000	STANDARD INDUSTRIES INC/NJ - 144A - 5.125% 15/02/2021	USD	35 000	36 138	0.00
720 000	SUGARHOUSE HSP GAMING PROP MEZZ LP / SUGARHOUSE HSP GAMING FINANCE CORP - 144A - 5.875% 15/05/2025	USD	714 740	709 200	0.09
1 127 000	SUNOCO LOGISTICS PARTNERS OPERATIONS LP 5.4% 01/10/2047	USD	1 124 814	1 146 685	0.15
925 000	TC PIPELINES LP 3.9% 25/05/2027	USD	925 000	919 819	0.12
50 000	TC PIPELINES LP 4.375% 13/03/2025	USD	49 788	52 322	0.01
680 000	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA - 144A - 4.375% 15/09/2054	USD	681 020	685 664	0.09
146 000	TENET HEALTHCARE CORP - 144A - 4.625% 15/07/2024	USD	146 000	145 045	0.02
200 000	TENET HEALTHCARE CORP 4.375% 01/10/2021	USD	201 000	203 250	0.03
157 000	TENET HEALTHCARE CORP 4.5% 01/04/2021	USD	159 511	160 533	0.02
675 000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 2.8% 21/07/2023	USD	643 977	644 661	0.08
632 000	TEXAS EASTERN TRANSMISSION LP - 144A - 2.8% 15/10/2022	USD	621 243	626 394	0.08
200 000	TIME WARNER CABLE LLC 5.875% 15/11/2040	USD	212 090	219 368	0.03
85 000	T-MOBILE USA INC 4% 15/04/2022	USD	85 000	88 188	0.01
950 000	T-MOBILE USA INC 6.625% 01/04/2023	USD	1 000 113	997 500	0.13
350 000	T-MOBILE USA INC 6.836% 28/04/2023	USD	374 938	370 563	0.05
300 000	TRANSDIGM INCE 14/05/22 - 144A - 7.875% 01/10/2022	USD	312 000	305 250	0.04
258 000	TRANSOCEAN PROTEUS LTD - 144A - 6.25% 01/12/2024	USD	252 052	257 968	0.03
1 000 000	TYSON FOODS INC FRN 21/08/2020	USD	1 000 000	1 001 525	0.13
1 250 000	UNITED TECHNOLOGIES CORP FRN 04/05/2018	USD	1 250 994	1 250 778	0.16
150 000	US AIRWAYS 2011-1 CLASS A PASS THROUGH TRUST 7.125% 22/10/2023	USD	114 582	114 572	0.01
150 000	US AIRWAYS 2012-1 CLASS A PASS THROUGH TRUST 5.9% 01/10/2024	USD	123 842	126 819	0.02
1 150 000	VALEANT PHARMACEUTICALS INTERNATIONAL INC - 144A - 6.125% 15/04/2025	USD	870 988	1 012 000	0.13
415 000	VALEANT PHARMACEUTICALS INTERNATIONAL INC - 144A - 7% 15/03/2024	USD	431 875	443 677	0.06
500 000	VALVOLINE INC - 144A - 5.5% 15/07/2024	USD	526 034	535 938	0.07
1 161 000	VECTREN UTILITY HOLDINGS INC 5.75% 01/08/2018	USD	1 214 336	1 197 635	0.16
125 000	VENTAS REALTY LP / VENTAS CAPITAL CORP 2% 15/02/2018	USD	125 805	125 123	0.02
750 000	VENTAS REALTY LP / VENTAS CAPITAL CORP 2.7% 01/04/2020	USD	755 445	757 518	0.10
500 000	VENTAS REALTY LP 3.75% 01/05/2024	USD	507 305	514 092	0.07
60 000	VEREIT OPERATING PARTNERSHIP LP 3% 06/02/2019	USD	60 713	60 488	0.01
14 000	VEREIT OPERATING PARTNERSHIP LP 4.125% 01/06/2021	USD	14 000	14 648	0.00
100 000	VERIZON COMMUNICATIONS INC 3.85% 01/11/2042	USD	82 482	88 293	0.01
850 000	VERIZON COMMUNICATIONS INC 4.5% 10/08/2033	USD	847 603	871 812	0.11
45 000	VERIZON COMMUNICATIONS INC 4.522% 15/09/2048	USD	43 766	43 746	0.01
350 000	VERIZON COMMUNICATIONS INC 4.812% 15/03/2039	USD	342 052	362 524	0.05

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)					
450 000	VERIZON COMMUNICATIONS INC 4.862% 21/08/2046	USD	431 605	460 355	0.06
545 000	VERIZON COMMUNICATIONS INC 5.15% 15/09/2023	USD	601 726	612 261	0.08
1 060 000	VERIZON COMMUNICATIONS INC 5.25% 16/03/2037	USD	1 098 640	1 165 934	0.15
230 000	VIACOM INC 3.45% 04/10/2026	USD	212 985	220 008	0.03
1 100 000	VIRGINIA ELECTRIC & POWER CO 2.75% 15/03/2023	USD	1 119 085	1 111 065	0.14
2 640 000	WACHOVIA CORP 5.75% 01/02/2018	USD	2 741 128	2 676 937	0.34
165 000	WALGREENS BOOTS ALLIANCE INC 3.45% 01/06/2026	USD	164 584	164 754	0.02
945 000	WALGREENS BOOTS ALLIANCE INC 3.8% 18/11/2024	USD	966 295	979 013	0.13
1 250 000	WEA FINANCE LLC / WESTFIELD UK & EUROPE FINANCE PLC - 144A - 2.7% 17/09/2019	USD	1 262 682	1 261 148	0.16
386 000	WELLCARE HEALTH PLANS INC 5.25% 01/04/2025	USD	401 962	407 230	0.05
2 984 000	WELLS FARGO & CO - MTN - FRN 22/05/2028	USD	2 999 135	3 031 082	0.38
1 585 000	WELLS FARGO & CO 2.625% 22/07/2022	USD	1 583 604	1 588 813	0.21
1 300 000	WELLS FARGO & CO 3% 23/10/2026	USD	1 238 168	1 272 705	0.16
120 000	WELLS FARGO & CO 3.55% 29/09/2025	USD	121 349	123 138	0.02
525 000	WELLS FARGO & CO 5.625% 11/12/2017	USD	544 793	529 166	0.07
50 000	WELLTOWER INC - 2 B - 4.95% 15/01/2021	USD	54 806	53 660	0.01
1 235 000	WELLTOWER INC 2.25% 15/03/2018	USD	1 240 851	1 238 488	0.16
125 000	WELLTOWER INC 4.125% 01/04/2019	USD	129 516	128 466	0.02
985 000	WESTROCK CO - 144A - 3.375% 15/09/2027	USD	984 567	982 402	0.13
40 000	WILLIAMS PARTNERS LP 3.6% 15/03/2022	USD	37 984	41 369	0.01
500 000	WILLIAMS PARTNERS LP 5.1% 15/09/2045	USD	480 600	528 097	0.07
1 350 000	WM WRIGLEY JR CO - 144A - 2.9% 21/10/2019	USD	1 374 637	1 370 505	0.18
138 000	ZAYO GROUP LLC / ZAYO CAPITAL INC - 144A - 5.75% 15/01/2027	USD	143 717	146 625	0.02
529 000	1011778 BC ULC / NEW RED FINANCE INC - 144A - 4.25% 15/05/2024	USD	530 201	532 174	0.07
Total Bonds			215 869 266	216 775 017	28.06
Shares					
1 603	HOMER CITY GENERATION	USD	74 099	32 461	0.00
Total Shares			74 099	32 461	0.00
Loans					
73 132.75	HOMER CITY GENERATION B 1L FRN 08/02/2023	USD	67 810	62 894	0.01
Total Loans			67 810	62 894	0.01
Mortgages and Asset Backed securities					
566 000	AAMES MORTGAGE INVESTMENT TRUST 2006-1 - A4 - FRN 25/04/2036	USD	517 890	561 426	0.07
16 760 000	ABFC 2006-OPT1 TRUST - A2 - FRN 25/09/2036	USD	1 325 564	1 331 886	0.17
230 000	ACCESS GROUP INC 2015-1 - A - FRN 25/07/2056	USD	142 830	146 065	0.02
315 000	ACCREDITED MORTGAGE LOAN TRUST 2007-1 - 1 A4 - FRN 25/02/2037	USD	256 134	298 162	0.04
950 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2006-HE1 - 7A B - FRN 25/02/2036	USD	735 478	774 990	0.10

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)					
800 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2006-OP1 - A2D - FRN 25/04/2036	USD	596 000	647 526	0.08
2 889 000	ADJUSTABLE RATE MORTGAGE TRUST 2005-4 - 5A1 - FRN 25/08/2035	USD	239 117	248 799	0.03
1 150 000	AIMCO CLO SERIES 2014-A - AAR - FRN 20/07/2026	USD	1 150 000	1 150 221	0.15
11 500 000	ALTERNATIVE LOAN TRUST 2005-43 - 1A3 - FRN 25/10/2035	USD	1 640 828	1 699 356	0.22
26 000 000	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2005-1 - 1 6A - FRN 25/06/2045	USD	2 591 677	2 584 251	0.33
775 000	AMERQUEST MORTGAGE SECURITIES INC ASSET BACKED PASS-THROUGH CTFS SER 2005-R11 - M1 - FRN 25/01/2036	USD	752 719	771 105	0.10
1 930 000	AMERQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SER 2005-R5 - R5M3 - FRN 25/07/2035	USD	1 903 764	1 937 898	0.25
125 000	AMMC CLO 17 LTD FRN 15/11/2027	USD	125 775	125 235	0.02
575 000	ARES XXIX CLO LTD - 1A A1R - FRN 17/04/2026	USD	575 000	576 812	0.07
23 180 000	ASSET BACKED SECURITIES CORP HOME EQUITY LOAN TRUST SERIES NC 2006-HE4 - A2 - FRN 25/05/2036	USD	1 443 776	1 458 627	0.19
400 000	BABSON CLO LTD 2013-I - 4 A3 - FRN 20/04/2025	USD	380 261	380 963	0.05
1 170 000	BABSON CLO LTD 2014-I - A A1R - FRN 20/07/2025	USD	1 170 350	1 174 384	0.15
480 000	BABSON CLO LTD 2014-III - 3A AR - FRN 15/01/2026	USD	480 000	484 343	0.06
425 000	BALLYROCK CLO 2016-1 LTD - AA - FRN 15/10/2028	USD	428 453	430 004	0.06
460 000	BANC OF AMERICA ALTERNATIVE LOAN TRUST 2005-10 - 3CB1 - 6% 25/11/2035	USD	75 417	77 923	0.01
1 100 000	BANC OF AMERICA FUNDING 2006-D TRUST - PW16 AAB - FRN 20/05/2036	USD	142 929	154 938	0.02
2 000 000	BANC OF AMERICA FUNDING 2006-G TRUST - 1A A1 - FRN 20/07/2036	USD	996 832	1 008 300	0.13
300 000	BANC OF AMERICA FUNDING 2006-3 TRUST - 4A13 - 5.5% 25/03/2036	USD	89 527	94 033	0.01
2 200 000	BANC OF AMERICA FUNDING 2016-R1 TRUST - R1 A1 - FRN 25/03/2040	USD	1 733 323	1 753 918	0.23
825 000	BAYVIEW COMMERCIAL ASSET TRUST 2004-2 FRN 25/08/2034	USD	57 980	58 640	0.01
250 000	BAYVIEW COMMERCIAL ASSET TRUST 2007-3 - A1 - FRN 25/07/2037	USD	57 451	60 722	0.01
820 000	BCAP LLC 2011-RR3 TRUST - 5A3 - FRN 27/11/2037	USD	252 555	246 770	0.03
7 498 000	BCAP LLC 2011-RR4-I TRUST - 1A3 - FRN 26/03/2036	USD	2 528 261	2 527 998	0.33
2 350 000	BCAP LLC 2014-RR1 TRUST - 3A3 - FRN 26/03/2037	USD	2 052 736	2 057 556	0.27
2 500 000	BCAP LLC 2014-RR5 TRUST - 1A4 - FRN 26/01/2036	USD	2 362 500	2 379 263	0.31
1 100 000	BEAR STEARNS ALT-A TRUST 2005-1 - 1 M1 - FRN 25/01/2035	USD	1 006 500	1 049 522	0.14
700 000	BEAR STEARNS ALT-A TRUST 2005-2 - 2A A3L - FRN 25/04/2035	USD	68 622	70 864	0.01
9 200 000	BEAR STEARNS ARM TRUST 2005-1 - 2A1 - FRN 25/03/2035	USD	919 850	915 776	0.12
2 000 000	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES TRUST 2004-PWR4 - G - FRN 11/06/2041	USD	2 127 031	2 125 654	0.28
1 100 000	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES TRUST 2005-TOP18 - E - FRN 13/02/2042	USD	930 912	927 458	0.12
10 160 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR3 - 21A1 - FRN 25/04/2037	USD	3 599 370	3 607 476	0.47
3 250 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR4 - 1A1 - FRN 25/09/2047	USD	826 220	884 801	0.11
125 000	BLUEMOUNTAIN CLO 2015-1 LTD FRN 13/04/2027	USD	125 000	125 968	0.02
2 140 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2005-OPT2 - M4 - FRN 25/05/2035	USD	2 107 900	2 132 967	0.28
300 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC3 - A3 - FRN 25/08/2036	USD	180 000	233 335	0.03

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)					
1 410 000	C-BASS MORTGAGE LOAN TRUST 2007-CB2 - A2C - FRN 25/02/2037	USD	704 642	712 960	0.09
450 000	C-BASS MORTGAGE LOAN TRUST 2007-CB2 - LC1A A2 - FRN 25/02/2037	USD	197 433	195 048	0.03
810 000	C-BASS 2006-CB9 TRUST - A4 - FRN 25/11/2036	USD	321 360	359 241	0.05
4 015 000	C-BASS 2006-CB9 TRUST - RS2 A3 - FRN 25/11/2036	USD	1 599 778	1 759 461	0.23
150 000	CD 2006-CD3 MORTGAGE TRUST - AM - 5.648% 15/10/2048	USD	111 776	113 065	0.01
615 000	CEDAR FUNDING V CLO LTD FRN 17/07/2028	USD	621 003	620 380	0.08
1 100 000	CEDAR FUNDING VI CLO LTD - 6AA1 - FRN 20/10/2028	USD	1 109 281	1 108 166	0.14
200 000	CFCRE COMMERCIAL MORTGAGE TRUST 2011-C2 - A2 - 3.0614% 15/12/2047	USD	1 641	1 640	0.00
625 000	CHASE MORTGAGE FINANCE TRUST SERIES 2007-A1 - 5A1 - FRN 25/02/2037	USD	42 581	43 134	0.01
500 000	CHASEFLEX TRUST SERIES 2006-2 - A2B - FRN 25/09/2036	USD	92 106	109 380	0.01
150 000	CIM TRUST 2015-4AG - A1 - FRN 25/10/2057	USD	99 201	101 667	0.01
200 000	CIT EDUCATION LOAN TRUST 2007-1 - M15 A - FRN 25/03/2042	USD	69 381	68 706	0.01
1 500 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2008-C7 - A4 - FRN 10/12/2049	USD	99 853	97 937	0.01
2 150 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2012-GC8 - AAB - 2.608% 10/09/2045	USD	2 181 062	2 176 958	0.28
1 760 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2012-GC8 - XA - FRN 10/09/2045	USD	164 441	85 365	0.01
1 439 600	CITIGROUP MORTGAGE LOAN TRUST INC - KS02 A - FRN 25/07/2037	USD	365 055	373 557	0.05
875 000	CITIGROUP MORTGAGE LOAN TRUST INC - K009 A2 - FRN 25/11/2036	USD	386 863	394 595	0.05
3 190 000	CITIGROUP MORTGAGE LOAN TRUST INC - WFH1 M3 - FRN 25/01/2036	USD	3 188 006	3 173 779	0.41
3 170 000	CITIGROUP MORTGAGE LOAN TRUST INC - WFH2 M1 - FRN 25/08/2036	USD	3 105 609	3 121 054	0.40
6 750 000	CITIGROUP MORTGAGE LOAN TRUST 2005-3 - 2A4 - FRN 25/08/2035	USD	723 666	752 775	0.10
450 000	CITIGROUP MORTGAGE LOAN TRUST 2005-8 - 1A2A - FRN 25/10/2035	USD	86 795	83 233	0.01
1 039 950	CITIGROUP MORTGAGE LOAN TRUST 2006-AR3 - FF18 A2D - FRN 25/06/2036	USD	220 063	230 136	0.03
2 645 000	CITIGROUP MORTGAGE LOAN TRUST 2006-HE1 - M2 - FRN 25/01/2036	USD	1 414 249	1 425 154	0.18
780 000	CITIGROUP MORTGAGE LOAN TRUST 2006-HE2 - A2C - FRN 25/08/2036	USD	28 352	28 653	0.00
3 400 000	COLLEGE LOAN CORP TRUST I - 2 B - FRN 15/01/2037	USD	1 554 279	1 563 145	0.20
2 000 000	COLT 2017-1 MORTGAGE LOAN TRUST - 1 A1 - FRN 27/05/2047	USD	1 572 060	1 612 867	0.21
2 181 000	COMM 2012-CCRE2 MORTGAGE TRUST - ASB - 2.752% 15/08/2045	USD	2 086 809	2 083 826	0.27
820 000	COMM 2012-CCRE4 MORTGAGE TRUST - XA - FRN 15/10/2045	USD	63 779	46 710	0.01
6 750 000	COMM 2012-CCRE5 MORTGAGE TRUST - XA - FRN 10/12/2045	USD	391 571	331 462	0.04
9 600 000	COMM 2013-CCRE13 MORTGAGE TRUST - XA - FRN 10/12/2023	USD	362 496	325 700	0.04
3 505 627	COMM 2013-CCRE9 MORTGAGE TRUST - A2 - 3.055% 10/07/2045	USD	2 528 132	2 517 383	0.33
1 650 000	COMM 2013-LC13 MORTGAGE TRUST - A2 - 3.009% 10/08/2046	USD	1 678 488	1 667 799	0.22
18 500 000	COMM 2013-LC6 MORTGAGE TRUST - XA - FRN 10/01/2046	USD	878 633	765 498	0.10
345 000	COMM 2013-WWP MORTGAGE TRUST - A2 - 3.4244% 10/03/2031	USD	354 905	361 343	0.05
2 133 000	COMM 2014-CCRE16 MORTGAGE TRUST - A2 - 3.042% 10/04/2047	USD	2 169 152	2 168 589	0.28
5 000 000	COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES - CR3 A2 - 1.765% 15/10/2045	USD	2 720 397	2 721 091	0.35
10 550 000	COMMERCIAL MORTGAGE PASS THROUGH CERTIFICATES - CR3 XA - FRN 15/10/2045	USD	641 888	643 286	0.08
4 065 000	COUNTRYWIDE ASSET-BACKED CERTIFICATES - AB2 M2 - FRN 25/05/2036	USD	4 067 542	4 140 268	0.54

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)					
950 000	CREDIT-BASED ASSET SERVICING & SECURITIZATION LLC - CB2 - FRN 25/12/2036	USD	165 472	161 548	0.02
2 190 000	CREDIT-BASED ASSET SERVICING & SECURITIZATION LLC - CB4 M2 - FRN 25/07/2035	USD	2 102 400	2 194 805	0.28
1 703 000	CSAIL 2015-C1 COMMERCIAL MORTGAGE TRUST - C1 ASB - 3.3512% 15/04/2050	USD	1 762 073	1 769 966	0.23
3 300 000	CSFB MORTGAGE-BACKED PASS-THROUGH CERTIFICATES SERIES 2004-AR5 - AR5 2A1 - FRN 25/06/2034	USD	152 820	155 709	0.02
2 230 000	CSMC SERIES 2010-3R LTD - 2A3 - FRN 26/12/2036	USD	2 302 698	2 295 364	0.30
3 300 000	CSMC SERIES 2011-5R - 2A1 - FRN 27/08/2046	USD	1 312 131	1 309 865	0.17
3 442 000	CSMC SERIES 2015-2R - 1A1 - 3% 27/08/2037	USD	1 642 045	1 645 037	0.21
3 190 000	CSMC SERIES 2015-4R - 5A1 - 3% 27/10/2036	USD	1 557 422	1 560 877	0.20
3 150 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2005-4 - MV4 - FRN 25/10/2035	USD	3 151 969	3 134 585	0.41
2 650 000	DBRR 2011-LC2 TRUST - A4A - 4.537% 12/05/2021	USD	2 829 910	2 821 760	0.37
1 850 000	DEEPHAVEN RESIDENTIAL MORTGAGE TRUST 2017-1 - AA1 - FRN 26/12/2046	USD	1 420 343	1 425 877	0.18
650 000	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN TRUST SERIES 2006-AR3 - A1 - FRN 25/08/2036	USD	83 394	95 832	0.01
1 900 000	DRYDEN XXV SENIOR LOAN FUND - 25AARR - FRN 15/10/2027	USD	1 900 000	1 899 999	0.25
500 000	DRYDEN 41 SENIOR LOAN FUND FRN 15/01/2028	USD	502 900	502 115	0.06
1 060 000	EATON VANCE CLO 2014-1 LTD - AAR - FRN 15/07/2026	USD	1 060 500	1 061 296	0.14
105 000	EDUCATIONAL FUNDING OF THE SOUTH INC - 1A - FRN 25/03/2036	USD	48 969	48 902	0.01
1 170 000	FANNIE MAE POOL - AL0290 - 4.446% 01/04/2021	USD	1 017 960	1 015 713	0.13
125 000	FANNIE MAE POOL - AL0600 - 4.304% 01/07/2021	USD	119 777	115 690	0.01
2 535 000	FANNIE MAE POOL - AL1848 - 3.017% 01/04/2022	USD	2 408 992	2 387 968	0.31
500 000	FANNIE MAE POOL - AM5860 - 2.74% 01/02/2020	USD	480 760	478 164	0.06
731 000	FANNIE MAE POOL - AM6558 - 3.7% 01/09/2034	USD	728 011	737 427	0.10
1 025 000	FANNIE MAE POOL - AM6602 - 2.63% 01/09/2021	USD	1 047 902	1 044 679	0.14
60 000	FANNIE MAE POOL - AN0026 - 3.48% 01/11/2035	USD	62 728	61 756	0.01
105 000	FANNIE MAE POOL - AN0564 - 3.2% 01/03/2031	USD	106 001	106 702	0.01
105 000	FANNIE MAE POOL - AN0971 - 3.11% 01/02/2028	USD	106 181	106 481	0.01
40 000	FANNIE MAE POOL - AN0976 - 3.259% 01/02/2028	USD	40 956	41 111	0.01
105 000	FANNIE MAE POOL - AN1151 - 3.2% 01/03/2031	USD	110 407	104 116	0.01
160 000	FANNIE MAE POOL - AN2799 - 2.21% 01/09/2026	USD	159 581	153 337	0.02
1 530 000	FANNIE MAE POOL - AN5676 - 3.25% 01/06/2029	USD	1 565 800	1 572 067	0.20
2 500 000	FANNIE MAE POOL - 109373 - FRN 01/12/2031	USD	1 945 341	1 941 937	0.25
1 500 000	FANNIE MAE POOL - 160466 - 6.29% 01/08/2018	USD	38 485	37 227	0.00
3 445 000	FANNIE MAE POOL - 3A B - 4.381% 01/06/2021	USD	3 271 664	3 233 791	0.42
2 194 800	FANNIE MAE POOL - 386483 - 7.59% 01/04/2021	USD	1 774 847	1 760 674	0.23
510 000	FANNIE MAE POOL - 463146 - 4.52% 01/08/2019	USD	470 633	464 028	0.06
960 000	FANNIE MAE POOL - 463617 - 4.91% 01/10/2019	USD	912 408	892 143	0.12
1 800 000	FANNIE MAE POOL - 465647 - 3.98% 01/08/2020	USD	1 726 452	1 716 238	0.22
125 000	FANNIE MAE POOL - 467144 - 4.25% 01/01/2021	USD	121 117	118 941	0.02
125 000	FANNIE MAE POOL - 468272 - 3.83% 01/07/2021	USD	127 419	125 992	0.02
85 000	FANNIE MAE POOL - 468871 - 3.9% 01/08/2021	USD	81 120	78 266	0.01

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)					
2 305 000	FANNIE MAE POOL - 469640 - 3.17% 01/11/2021	USD	1 889 519	1 883 905	0.24
780 000	FANNIE MAE POOL - 469679 - 2.96% 01/11/2018	USD	796 514	788 336	0.10
500 000	FANNIE MAE POOL - 469688 - 3.38% 01/12/2021	USD	486 333	489 103	0.06
1 070 145	FANNIE MAE POOL - 471342 - 2.85% 01/05/2022	USD	998 306	997 674	0.13
231 000	FANNIE MAE POOL - 958777 - 4.43% 01/05/2019	USD	219 437	216 950	0.03
40 000	FANNIE MAE POOL 2.82% 01/06/2022	USD	38 745	39 397	0.01
1 495 000	FANNIE MAE POOL 3.416% 01/10/2020	USD	1 228 370	1 216 270	0.16
1 000 000	FANNIE MAE POOL 3.619% 01/12/2020	USD	777 024	774 175	0.10
185 000	FANNIE MAE POOL 3.666% 01/10/2020	USD	134 110	130 150	0.02
1 100 000	FANNIE MAE POOL 3.762% 01/12/2020	USD	897 005	888 051	0.11
1 065 000	FANNIE MAE POOL 4.283% 01/01/2021	USD	794 960	792 905	0.10
35 000	FANNIE MAE POOL 4.41% 01/05/2021	USD	35 283	34 102	0.00
1 800 000	FANNIE MAE POOL 4.73% 01/02/2020	USD	859 761	841 682	0.11
2 370 000	FANNIE MAE REMICS - CF - FRN 25/07/2043	USD	2 402 217	2 405 520	0.31
331 000	FANNIE MAE-ACES - M1 A2 - 4.287% 25/07/2019	USD	240 636	236 330	0.03
2 500 000	FANNIE MAE-ACES - M11 FA - FRN 25/08/2019	USD	190 853	190 535	0.02
175 000	FANNIE MAE-ACES - M14 FA - FRN 25/08/2018	USD	116 169	116 213	0.02
36 000 000	FANNIE MAE-ACES - M14 X2 - FRN 25/09/2022	USD	642 790	599 864	0.08
15 000 000	FANNIE MAE-ACES - M16 X - FRN 25/09/2022	USD	472 464	385 259	0.05
3 305 000	FANNIE MAE-ACES - M17 X2 - FRN 25/11/2022	USD	69 496	47 880	0.01
126 000	FANNIE MAE-ACES - M2 A3 - 4.001% 25/01/2019	USD	84 636	83 641	0.01
2 045 000	FANNIE MAE-ACES - M2 X - FRN 25/01/2019	USD	47 073	10 893	0.00
1 200 000	FANNIE MAE-ACES - M2 X - FRN 25/02/2022	USD	47 286	22 658	0.00
6 500 000	FANNIE MAE-ACES - M2X3 - FRN 25/04/2036	USD	413 833	371 952	0.05
5 730 000	FANNIE MAE-ACES - M4 X - FRN 25/06/2020	USD	124 449	71 165	0.01
12 200 000	FANNIE MAE-ACES - M4 X1 - FRN 25/04/2022	USD	264 230	183 001	0.02
895 000	FANNIE MAE-ACES - M5 X - FRN 25/07/2020	USD	20 927	10 870	0.00
910 000	FANNIE MAE-ACES - M5 X - FRN 25/07/2021	USD	50 282	24 380	0.00
7 185 000	FANNIE MAE-ACES - M6 X2 - FRN 25/05/2021	USD	81 944	34 496	0.00
400 000	FANNIE MAE-ACES - M7 A2 - 2.578% 25/09/2018	USD	261 302	259 991	0.03
870 000	FANNIE MAE-ACES - M8 FA - FRN 25/05/2018	USD	97 220	97 210	0.01
250 000	FANNIE MAE-ACES FRN 25/11/2023	USD	248 716	249 111	0.03
2 698 000	FHLMC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - A - FRN 25/04/2020	USD	1 821 234	1 823 266	0.24
120 000	FHLMC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - A1 - 3.1942% 25/12/2019	USD	35 659	34 446	0.00
2 205 000	FHLMC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KF02 A3 - FRN 25/07/2020	USD	440 193	440 916	0.06
220 000	FHLMC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KJ04 A1 - 1.376% 25/10/2020	USD	164 831	164 001	0.02
225 000	FHLMC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KJ05 A1 - 1.418% 25/05/2021	USD	184 707	183 091	0.02
1 610 000	FHLMC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KSCT AX - FRN 25/01/2020	USD	43 484	24 498	0.00
1 500 000	FHLMC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K005 AX - FRN 25/11/2019	USD	57 114	33 843	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)					
Mortgages and Asset Backed securities (continued)					
145 000	FHLMC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K006 A2 - 4.251% 25/01/2020	USD	157 846	151 792	0.02
2 150 000	FIRST FRANKIN MORTGAGE LOAN TRUST 2006-FF4 - A3 - FRN 25/03/2036	USD	2 073 406	2 098 700	0.27
300 000	FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-FF2 - A2C - FRN 25/03/2037	USD	100 426	98 772	0.01
1 200 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2004-AA6 - 2 A4 - FRN 25/01/2035	USD	113 537	115 594	0.01
2 640 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2005-AA10 FRN 25/12/2035	USD	303 004	323 038	0.04
11 000 000	FIRST HORIZON MORTGAGE PASS-THROUGH TRUST 2005-AR4 - 2A1 - FRN 25/10/2035	USD	2 000 098	2 082 140	0.27
600 000	FLAGSHIP CLO VIII LTD - 8A AR - FRN 16/01/2026	USD	600 000	602 471	0.08
2 650 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - J15F - 2.364% 25/07/2020	USD	2 673 080	2 667 729	0.35
1 060 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KF 34A - FRN 25/08/2024	USD	1 060 000	1 062 628	0.14
71 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KF02 A1 - FRN 25/07/2020	USD	1 770 475	1 769 793	0.23
245 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KF05 A - FRN 25/09/2021	USD	69 368	69 680	0.01
2 230 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KF08 A - FRN 25/05/2022	USD	1 180 680	1 182 255	0.15
2 555 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KF15 A - FRN 25/02/2023	USD	2 146 364	2 144 110	0.28
850 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KF23 A - FRN 25/09/2023	USD	745 201	745 847	0.10
1 065 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KJ02 A2 - 2.597% 25/09/2020	USD	942 267	939 214	0.12
3 935 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KJ03 A1 - 1.669% 25/01/2021	USD	2 495 739	2 499 765	0.32
3 055 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KJ13 A1 - 2.055% 25/09/2021	USD	2 935 993	2 937 929	0.38
865 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KS01 X1 - FRN 25/01/2023	USD	42 874	29 186	0.00
1 935 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K003 A4 - 5.053% 25/01/2019	USD	2 036 327	1 993 955	0.26
940 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K008 X3 - FRN 25/08/2020	USD	155 981	125 134	0.02
1 495 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K009 X2 - FRN 25/09/2040	USD	248 784	204 466	0.03
370 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K010 A1 - 3.32% 25/07/2020	USD	39 246	39 351	0.01
1 015 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K010 X3 - FRN 25/11/2044	USD	160 497	133 056	0.02
1 460 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K151 A3 - 3.511% 25/04/2030	USD	1 509 788	1 528 434	0.20
1 200 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K702 X1 - FRN 25/02/2018	USD	49 718	2 050	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)					
Mortgages and Asset Backed securities (continued)					
17 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K724 XAM - FRN 25/11/2023	USD	216 274	186 681	0.02
15 600 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - Q004 - FRN 25/10/2021	USD	409 159	410 035	0.05
590 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - X1 - FRN 25/04/2020	USD	20 061	9 526	0.00
1 885 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - X1 - FRN 25/12/2022	USD	64 067	45 226	0.01
275 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - 1 A2D - FRN 25/08/2023	USD	184 739	185 664	0.02
1 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - 2 A2B - 3.808% 25/08/2020	USD	1 057 344	1 047 134	0.14
550 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES FRN 25/01/2019	USD	57 946	5 370	0.00
2 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES FRN 25/09/2025	USD	94 076	87 823	0.01
4 140 000	FREDDIE MAC REMICS - 4638 UF - FRN 15/09/2044	USD	3 116 998	3 135 986	0.41
350 000 000	FREMF 2010-K6 MORTGAGE TRUST - K6 - FRN 25/12/2046	USD	692 749	-	0.00
340 000	FREMF 2011-K703 MORTGAGE TRUST - K703 B - FRN 25/07/2044	USD	350 027	345 094	0.04
90 000 000	FREMF 2013-K713 MORTGAGE TRUST - X2A - 0.1% 25/04/2046	USD	207 562	154 698	0.02
100 000	GCO EDUCATION LOAN FUNDING TRUST - A9L - FRN 25/05/2026	USD	96 281	99 355	0.01
1 060 000	GE BUSINESS LOAN TRUST 2005-2 - 16AA1 - FRN 15/11/2033	USD	97 301	99 866	0.01
10 165 000	GE BUSINESS LOAN TRUST 2006-2 - 1 M1 - FRN 15/11/2034	USD	1 477 292	1 493 941	0.19
290 000	GE BUSINESS LOAN TRUST 2007-1 - AA - FRN 16/04/2035	USD	50 765	51 876	0.01
1 400 000	GMACM MORTGAGE LOAN TRUST 2006-AR1 - 7A C - FRN 19/04/2036	USD	231 480	247 394	0.03
3 100 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 1 D - FRN 16/09/2051	USD	1 768 256	1 764 692	0.23
89 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 10 IO - FRN 16/12/2045	USD	370 153	288 573	0.04
33 500 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 105 IO - FRN 16/09/2051	USD	235 285	93 720	0.01
215 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 16 C - FRN 16/09/2046	USD	130 892	130 296	0.02
10 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 22 IX - FRN 16/06/2038	USD	341 242	239 018	0.03
94 500 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 42 IO - FRN 16/08/2050	USD	307 425	247 963	0.03
205 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 6 BA - FRN 16/10/2044	USD	142 862	142 660	0.02
170 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 63 IO - FRN 16/05/2050	USD	302 612	155 132	0.02
2 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 67 C - FRN 16/09/2051	USD	2 074 375	2 055 207	0.27
270 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 97 IO - FRN 16/04/2052	USD	274 647	194 573	0.03
12 500 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 01/04/2057	USD	838 379	836 354	0.11
2 500 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 16/02/2053	USD	41 715	33 891	0.00
34 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 16/03/2055	USD	635 534	613 245	0.08
1 350 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 16/04/2044	USD	1 396 195	1 385 390	0.18

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)					
22 900 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 16/05/2055	USD	753 488	724 019	0.09
5 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 16/08/2045	USD	2 405 921	2 400 447	0.31
3 600 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 16/09/2044	USD	3 760 875	3 755 463	0.49
2 060 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 16/09/2050	USD	1 947 096	1 930 135	0.25
2 030 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 16/10/2043	USD	2 093 438	2 069 757	0.27
3 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 17/04/2051	USD	199 688	192 417	0.02
3 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2.194% 16/10/2037	USD	902 254	901 466	0.12
680 000	GRACE 2014-GRCE MORTGAGE TRUST - A - 3.3687% 10/06/2028	USD	707 067	703 554	0.09
18 400 000	GREENPOINT MORTGAGE FUNDING TRUST 2006-AR1 - A1A - FRN 25/02/2036	USD	2 999 582	3 073 908	0.40
735 000	GS MORTGAGE SECURITIES CORP II - A - 2.706% 10/12/2027	USD	622 268	620 469	0.08
1 120 000	GS MORTGAGE SECURITIES CORP TRUST 2012-ALOHA 3.551% 10/04/2034	USD	1 174 586	1 169 318	0.15
700 000	GS MORTGAGE SECURITIES CORP TRUST 2012-SHOP - A - 2.933% 05/06/2031	USD	710 965	710 031	0.09
17 500 000	GS MORTGAGE SECURITIES CORP TRUST 2017-GPTX - XCP - FRN 10/05/2034	USD	419 697	363 795	0.05
612 966	GS MORTGAGE SECURITIES TRUST 2010-C2 - A2 - FRN 10/12/2043	USD	670 072	661 285	0.09
1 000 000	GS MORTGAGE SECURITIES TRUST 2012-GCJ9 - XA - FRN 10/11/2045	USD	77 071	62 470	0.01
2 600 000	GS MORTGAGE SECURITIES TRUST 2013-GCJ12 - AAB - 2.678% 10/06/2046	USD	2 647 633	2 636 413	0.34
1 600 000	GS MORTGAGE SECURITIES TRUST 2013-GCJ14 - A3 - 3.526% 10/08/2046	USD	1 665 563	1 648 181	0.21
5 845 000	GS MORTGAGE SECURITIES TRUST 2013-GC13 - XA - FRN 10/07/2046	USD	44 234	26 113	0.00
4 040 000	GS MORTGAGE SECURITIES TRUST 2013-GC16 - A2 - 3.033% 10/11/2046	USD	3 783 330	3 781 893	0.49
1 208 000	GSAMP TRUST 2005-WMC3 - A1B - FRN 25/12/2035	USD	555 978	609 239	0.08
2 025 000	GSAMP TRUST 2005-WMC3 - A2C - FRN 25/12/2035	USD	1 776 305	1 805 216	0.23
500 000	GSAMP TRUST 2006-HE1 - M1 - FRN 25/01/2036	USD	447 500	466 452	0.06
9 000 000	GSR MORTGAGE LOAN TRUST 2004-12 - 2A1 - FRN 25/12/2034	USD	121 338	93 311	0.01
310 000	GSR MORTGAGE LOAN TRUST 2005-AR7 - 2A1 - FRN 25/11/2035	USD	28 727	30 855	0.00
580 000	GSR MORTGAGE LOAN TRUST 2005-AR7 - 6A1 - FRN 25/11/2035	USD	45 527	45 939	0.01
475 000	HARBORVIEW MORTGAGE LOAN TRUST 2004-5 - 2A6 - FRN 19/06/2034	USD	88 234	92 037	0.01
1 576 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-11 - 2A1A - FRN 19/08/2045	USD	164 863	178 037	0.02
1 450 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-4 - 3A1 - FRN 19/07/2035	USD	210 841	215 215	0.03
6 400 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-9 - 2A1A - FRN 20/06/2035	USD	445 514	475 451	0.06
8 400 000	HARBORVIEW MORTGAGE LOAN TRUST 2007-6 - 1A1A - FRN 19/08/2037	USD	3 241 936	3 244 650	0.42
96 000 000	IMPAC CMB TRUST SERIES 2004-8 - 2A1 - FRN 25/10/2034	USD	2 685 249	2 646 440	0.34
27 175 734	IMPAC CMB TRUST SERIES 2005-4 - 1A1A - FRN 25/05/2035	USD	1 980 944	2 040 737	0.26
3 000 000	INDYMAC INDX MORTGAGE LOAN TRUST 2004-AR6 - 6A1 - FRN 25/10/2034	USD	122 161	127 147	0.02
8 600 000	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR19 - 5A1 - FRN 25/08/2036	USD	2 044 675	2 069 495	0.27
900 000	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR3 - 2A1A - FRN 25/03/2036	USD	142 352	162 501	0.02
60 000	IRVINE CORE OFFICE TRUST 2013-IRV - A1 - 2.068% 15/05/2048	USD	36 455	35 895	0.00
450 000	JG WENTWORTH XXII LLC - 3A A - 3.82% 15/12/2048	USD	193 593	193 447	0.03
1 760 000	J.G. WENTWORTH XXXVIII LLC - 1A A - 3.99% 15/08/2062	USD	1 750 301	1 800 201	0.23
500 000	JP MORGAN ALTERNATIVE LOAN TRUST - A2 3A1 - FRN 25/05/2036	USD	98 666	97 698	0.01

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)					
400 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2007-C1 - A4 - 5.716% 15/02/2051	USD	42 905	41 865	0.01
8 500 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2009-IWST - XA - FRN 05/12/2027	USD	348 584	306 349	0.04
135 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2010-CNTR - A1 - 3.2998% 05/08/2032	USD	50 677	49 120	0.01
27 500	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2010-CNTR - A2 - 4.311% 05/08/2032	USD	30 306	28 633	0.00
3 967 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2010-C2 - C2 A2 - 3.6159% 15/11/2043	USD	467 120	467 564	0.06
625 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2011-C3 - XA - FRN 15/02/2046	USD	15 403	7 587	0.00
1 300 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2011-C5 - ASB - 3.6775% 15/08/2046	USD	1 082 150	1 070 561	0.14
145 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2011-C5 - C5 A3 - 4.1712% 15/08/2046	USD	131 189	127 768	0.02
1 200 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2012-CIBX - XA - FRN 15/06/2045	USD	53 337	38 355	0.00
9 520 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2012-C6 - XA - FRN 15/05/2045	USD	482 045	398 059	0.05
1 850 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2012-C8 - A2 - 1.7966% 15/10/2045	USD	57 046	56 902	0.01
1 200 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2012-C8 - XA - FRN 15/10/2045	USD	81 878	58 712	0.01
690 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2012-HSBC - A - 3.0934% 05/07/2032	USD	709 017	708 215	0.09
18 385 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2012-LC9 - XA - FRN 15/12/2047	USD	1 018 288	909 713	0.12
2 408 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C13 - ASB - 3.4137% 15/01/2046	USD	2 505 170	2 484 111	0.32
3 515 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C13 - A2 - 2.665% 15/01/2046	USD	3 455 356	3 445 385	0.45
4 900 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C13 FRN 15/01/2046	USD	55 094	35 343	0.00
3 450 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C16 - A2 - 3.07% 15/12/2046	USD	2 351 203	2 334 630	0.30
2 575 000	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013-LC11 - ASB - 2.5539% 15/04/2046	USD	2 610 104	2 595 551	0.34
265 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH1 - M2 - FRN 25/07/2036	USD	229 391	258 281	0.03
1 005 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH2 - AF4 - FRN 25/10/2036	USD	590 414	650 947	0.08
1 260 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH3 - A5 - FRN 25/03/2037	USD	1 068 525	1 193 654	0.15
5 700 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH4 - A1 - FRN 25/05/2037	USD	1 260 049	1 261 773	0.16
1 970 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-HE1 - AF6 - FRN 25/03/2047	USD	868 962	896 264	0.12
250 000	JP MORGAN MORTGAGE TRUST 2006-A7 - 3A2 - FRN 25/01/2037	USD	67 428	78 376	0.01

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)					
225 000	JP MORGAN MORTGAGE TRUST 2007-A3 - 2A3 - FRN 25/05/2037	USD	56 870	61 172	0.01
7 800 000	JP MORGAN RESECURITIZATION TRUST SERIES 2014-5 - 4A1 - FRN 27/01/2036	USD	834 385	834 899	0.11
400 000	JP MORGAN RESECURITIZATION TRUST SERIES 2014-6 - 3A1 - FRN 27/07/2046	USD	186 826	191 852	0.02
1 200 000	JP MORGAN RESECURITIZATION TRUST SERIES 2015-1 - 3A2 - FRN 27/12/2046	USD	1 098 000	1 135 314	0.15
3 030 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C12 - XA - FRN 15/07/2045	USD	86 061	56 154	0.01
3 000 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C14 - A2 - 3.0193% 15/08/2046	USD	2 276 058	2 256 126	0.29
625 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C14 - XA - FRN 15/08/2046	USD	20 523	12 682	0.00
1 480 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C15 - XA - FRN 15/11/2045	USD	71 259	46 554	0.01
2 500 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014-C19 - C19 A2 - 3.0456% 15/04/2047	USD	2 551 758	2 539 252	0.33
2 350 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014-C23 - A2 - 3.1813% 15/09/2047	USD	2 401 406	2 391 283	0.31
16 500 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014-C23 - XA - FRN 15/09/2047	USD	535 815	512 883	0.07
15 000 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015-C29 - XA - FRN 15/05/2048	USD	558 555	542 307	0.07
1 575 000	LEHMAN BROTHERS SMALL BALANCE COMMERCIAL MORTGAGE TRUST 2006-2 - 2A 1A - FRN 25/09/2036	USD	65 042	69 178	0.01
5 970 000	LEHMAN XS TRUST SERIES 2005-5N - 3A1A - FRN 25/11/2035	USD	727 020	797 156	0.10
600 000	LIMEROCK CLO III LLC - 3A A1R - FRN 20/10/2026	USD	600 000	600 878	0.08
200 000	LONG BEACH MORTGAGE LOAN TRUST 2005-2 - M4 - FRN 25/04/2035	USD	140 341	145 493	0.02
1 075 000	MAGNETITE XII LTD - 12A AR - FRN 15/04/2027	USD	1 080 060	1 083 325	0.14
400 000	MAGNETITE XIV LTD FRN 18/07/2028	USD	401 800	404 538	0.05
318 339	MASTR ASSET BACKED SECURITIES TRUST 2005-WF1 - M2 - FRN 25/06/2035	USD	241 942	259 631	0.03
1 950 000	MASTR ASSET BACKED SECURITIES TRUST 2006-HE1 - A4 - FRN 25/01/2036	USD	1 151 540	1 173 513	0.15
1 450 000	MASTR ASSET BACKED SECURITIES TRUST 2006-HE5 - A3 - FRN 25/11/2036	USD	562 376	639 578	0.08
6 800 000	MERRILL LYNCH ALTERNATIVE NOTE ASSET TRUST SERIES 2007-OAR2 - A2 - FRN 25/04/2037	USD	3 168 561	3 206 965	0.42
310 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-1 - A2B - FRN 25/04/2037	USD	75 983	80 441	0.01
5 200 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-2 - 1 A - FRN 25/05/2037	USD	1 205 711	1 147 797	0.15
1 430 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-2 - 2 A2C - FRN 25/05/2037	USD	565 948	648 360	0.08
1 493 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-4 - 2A3 - FRN 25/07/2037	USD	609 902	631 801	0.08
3 200 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES MLCC 2006-2 - A - FRN 25/05/2036	USD	329 211	336 980	0.04
450 000	MERRILL LYNCH MORTGAGE TRUST 2007-C1 - A1A - FRN 12/06/2050	USD	25 605	25 254	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)					
Mortgages and Asset Backed securities (continued)					
1 000 000	MERRILL LYNCH MORTGAGE TRUST 2008-C1 - A4 - 5.69% 12/02/2051	USD	130 421	127 882	0.02
130 000	MILL CREEK II CLO LTD FRN 20/04/2028	USD	131 381	132 111	0.02
2 100 000	MORGAN STANLEY ABS CAPITAL I INC TRUST 2006-HE3 - A1 - FRN 25/04/2036	USD	146 586	151 706	0.02
1 120 000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2013-C12 - XA - FRN 15/10/2046	USD	42 744	30 196	0.00
8 195 000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2013-C7 - XA - FRN 15/02/2046	USD	441 204	378 522	0.05
8 300 000	MORGAN STANLEY CAPITAL I TRUST 2007-IQ16 - AM - FRN 12/12/2049	USD	2 634 123	2 623 834	0.34
505 000	MORGAN STANLEY CAPITAL I TRUST 2014-CPT - A - 3.35% 13/07/2029	USD	524 944	521 862	0.07
11 704 694	MORGAN STANLEY MORTGAGE LOAN TRUST 2004-11AR FRN 25/01/2035	USD	437 401	440 026	0.06
10 250 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2005-2AR - 11 3A6 - FRN 25/04/2035	USD	729 474	736 918	0.10
4 500 000	MORGAN STANLEY RESECURITIZATION TRUST 2015-R6 - 1A1 - FRN 26/07/2045	USD	2 817 992	2 794 581	0.36
530 000	MORTGAGEIT TRUST 2005-1 - 1A1 - FRN 25/02/2035	USD	49 546	51 056	0.01
2 100 000	MORTGAGEIT TRUST 2005-2 - 2 2A - FRN 25/05/2035	USD	231 674	234 884	0.03
3 770 119	MORTGAGEIT TRUST 2005-5 - A1 - FRN 25/12/2035	USD	707 316	717 002	0.09
690 000	NATIONSTAR HOME EQUITY LOAN TRUST 2007-C - 2AV4 - FRN 25/06/2037	USD	541 650	590 894	0.08
635 000	NAVIENT STUDENT LOAN TRUST 2014-1 - A3 - FRN 25/08/2024	USD	618 505	633 214	0.08
1 150 000	NAVIENT STUDENT LOAN TRUST 2014-3 - 3A - FRN 25/03/2043	USD	825 802	845 452	0.11
90 000	NAVIENT STUDENT LOAN TRUST 2014-4 - 4A - FRN 25/03/2043	USD	60 507	64 643	0.01
1 190 000	NAVIENT STUDENT LOAN TRUST 2015-1 - A2 - FRN 25/04/2040	USD	1 175 973	1 187 043	0.15
1 350 000	NAVIENT STUDENT LOAN TRUST 2016-2 - A3 - FRN 25/06/2065	USD	1 381 069	1 391 923	0.18
1 660 000	NAVIENT STUDENT LOAN TRUST 2017-1 - AA3 - FRN 25/07/2066	USD	1 660 000	1 696 951	0.22
1 900 000	NAVIENT STUDENT LOAN TRUST 2017-3 - AA3 - FRN 26/07/2066	USD	1 900 000	1 918 786	0.25
5 000 000	NAVIENT STUDENT LOAN TRUST 2017-5 - AA - FRN 26/07/2066	USD	4 994 199	5 007 371	0.64
4 125 000	NELNET STUDENT LOAN TRUST - A B - FRN 25/11/2043	USD	4 098 459	4 047 996	0.52
220 000	NELNET STUDENT LOAN TRUST 2007-1 - A3 - FRN 27/05/2025	USD	205 803	217 577	0.03
100 000	NELNET STUDENT LOAN TRUST 2007-2 - AA3L - FRN 25/03/2026	USD	55 314	55 129	0.01
6 514 000	NELNET STUDENT LOAN TRUST 2012-2 - AA - FRN 26/12/2033	USD	2 897 610	2 900 856	0.38
850 000	NELNET STUDENT LOAN TRUST 2012-5 - AA - FRN 27/10/2036	USD	417 469	422 489	0.05
850 000	NELNET STUDENT LOAN TRUST 2013-1 - AA - FRN 25/06/2041	USD	434 866	439 038	0.06
240 000	NELNET STUDENT LOAN TRUST 2014-2 - A3 - FRN 27/07/2037	USD	219 600	236 776	0.03
850 000	NELNET STUDENT LOAN TRUST 2014-5 - AA - FRN 25/07/2046	USD	553 233	558 832	0.07
220 000	NELNET STUDENT LOAN TRUST 2015-2 - AA2 - FRN 25/09/2042	USD	163 964	165 859	0.02
850 000	NELNET STUDENT LOAN TRUST 2015-3 - AA2 - FRN 27/02/2051	USD	748 256	749 164	0.10
105 000	NELNET STUDENT LOAN TRUST 2015-3 - AA3 - FRN 25/06/2049	USD	102 223	103 483	0.01
820 000	NEW CENTURY HOME EQUITY LOAN TRUST SERIES 2005-C - A2D - FRN 25/12/2035	USD	731 850	788 655	0.10
165 000	NEW CENTURY HOME EQUITY LOAN TRUST SERIES 2005-D - A2D - FRN 25/02/2036	USD	112 155	122 657	0.02
2 245 000	NOMURA RESECURITIZATION TRUST 2011-4R - A 3A2 - FRN 26/12/2035	USD	2 243 597	2 247 224	0.29
1 840 000	NOMURA RESECURITIZATION TRUST 2014-8R - 1A1 - FRN 26/10/2036	USD	1 061 072	1 047 096	0.14
4 295 000	NOMURA RESECURITIZATION TRUST 2015-5R - 4A1 - FRN 26/07/2037	USD	2 548 089	2 512 522	0.33
3 975 000	OAKWOOD MORTGAGE INVESTORS INC - B A4 - FRN 15/06/2032	USD	1 211 849	1 212 670	0.16

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)					
895 000	OBP DEPOSITOR LLC TRUST 2010-OBP - A - 4.6462% 15/07/2045	USD	959 614	945 725	0.12
10 700 000	OWNIT MORTGAGE LOAN TRUST SERIES 2006-2 - A1 - FRN 25/01/2037	USD	1 230 627	1 245 036	0.16
800 000	OWNIT MORTGAGE LOAN TRUST SERIES 2006-3 - A2D - FRN 25/03/2037	USD	649 000	712 526	0.09
900 000	OWNIT MORTGAGE LOAN TRUST SERIES 2006-6 - A2C - FRN 25/09/2037	USD	356 132	368 794	0.05
550 000	RALI SERIES 2005-QA12 TRUST - CB1 - FRN 25/12/2035	USD	71 178	70 701	0.01
1 680 000	RALI SERIES 2006-QA2 TRUST - 1A1 - FRN 25/02/2036	USD	248 921	280 981	0.04
10 172 094	RALI SERIES 2006-QA6 TRUST - A1 - FRN 25/07/2036	USD	1 482 783	1 551 881	0.20
5 760 000	RALI SERIES 2006-QA6 TRUST - A3 - FRN 25/07/2036	USD	898 772	967 078	0.13
325 000	RALI SERIES 2006-QS5 TRUST - A1 - 6% 25/05/2036	USD	83 503	89 722	0.01
780 000	RALI SERIES 2007-QS4 TRUST - 3A2 - 6% 25/03/2037	USD	236 535	242 065	0.03
2 000 000	RAMP SERIES 2005-RZ4 TRUST - M1 - FRN 25/11/2035	USD	1 758 625	1 763 234	0.23
1 150 000	RASC SERIES 2005-KS9 TRUST - M4 - FRN 25/10/2035	USD	1 117 117	1 138 309	0.15
2 650 000	RFMSI SERIES 2007-SA2 TRUST - 1A A - FRN 25/04/2037	USD	371 176	412 077	0.05
2 010 000	RFMSI SERIES 2007-S8 TRUST - 1A1 - 6% 25/09/2037	USD	332 660	343 122	0.04
610 000	SAXON ASSET SECURITIES TRUST 2007-3 - 2A4 - FRN 25/09/2047	USD	387 350	492 983	0.06
280 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2005-OP1 - M1 - FRN 25/01/2035	USD	229 423	242 906	0.03
1 470 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-OP1 - M2 - FRN 25/10/2035	USD	1 424 063	1 481 767	0.19
1 511 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-BR1 - A2C - FRN 25/02/2037	USD	600 320	602 781	0.08
4 200 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-NC1 - A2C - FRN 25/12/2036	USD	1 708 299	1 709 774	0.22
530 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE FRN 05/01/2043	USD	29 316	29 193	0.00
370 000	SLC STUDENT LOAN TRUST 2006-1 - A6 - FRN 15/12/2038	USD	332 116	346 584	0.04
2 760 000	SLC STUDENT LOAN TRUST 2006-1 - KYO C - FRN 15/03/2039	USD	1 539 180	1 553 084	0.20
1 467 000	SLM STUDENT LOAN TRUST - 7 B - FRN 25/09/2043	USD	1 400 985	1 425 313	0.18
1 720 000	SLM STUDENT LOAN TRUST 2003-10 - A A3 - FRN 15/12/2027	USD	1 351 636	1 351 755	0.17
1 700 000	SLM STUDENT LOAN TRUST 2003-12 - B - FRN 15/03/2038	USD	677 731	682 346	0.09
6 860 000	SLM STUDENT LOAN TRUST 2003-7 - A A5A - FRN 15/12/2033	USD	3 995 148	4 000 829	0.52
850 000	SLM STUDENT LOAN TRUST 2004-1 - A4 - FRN 27/10/2025	USD	836 221	848 143	0.11
1 960 000	SLM STUDENT LOAN TRUST 2004-10 - B - FRN 25/01/2040	USD	944 447	990 945	0.13
280 000	SLM STUDENT LOAN TRUST 2004-2 - B - FRN 25/07/2039	USD	106 717	123 183	0.02
3 870 000	SLM STUDENT LOAN TRUST 2004-3 - A A6A - FRN 25/10/2064	USD	3 778 088	3 794 667	0.49
560 000	SLM STUDENT LOAN TRUST 2005-7 - A4 - FRN 25/10/2029	USD	515 686	518 894	0.07
1 300 000	SLM STUDENT LOAN TRUST 2005-8 - A5 - FRN 25/01/2040	USD	1 204 125	1 236 456	0.16
2 296 000	SLM STUDENT LOAN TRUST 2005-9 - C6 A4 - FRN 25/01/2041	USD	1 217 005	1 237 636	0.16
1 750 000	SLM STUDENT LOAN TRUST 2006-2 - A6 - FRN 25/01/2041	USD	1 650 559	1 692 974	0.22
370 000	SLM STUDENT LOAN TRUST 2006-9 - B - FRN 25/01/2041	USD	199 843	218 919	0.03
2 600 000	SLM STUDENT LOAN TRUST 2007-2 - B - FRN 25/07/2025	USD	2 187 250	2 195 631	0.28
2 600 000	SLM STUDENT LOAN TRUST 2007-3 - B - FRN 25/01/2028	USD	2 187 250	2 195 646	0.28
2 100 000	SLM STUDENT LOAN TRUST 2007-6 - A4 - FRN 25/10/2024	USD	1 536 971	1 547 188	0.20
120 000	SLM STUDENT LOAN TRUST 2007-7 - RP1 M1 - FRN 25/10/2028	USD	108 998	110 108	0.01
3 400 000	SLM STUDENT LOAN TRUST 2008-2 - A3 - FRN 25/04/2023	USD	2 178 766	2 190 268	0.28

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)					
3 165 000	SLM STUDENT LOAN TRUST 2008-2 FRN 25/01/2029	USD	2 971 413	2 992 782	0.39
700 000	SLM STUDENT LOAN TRUST 2008-4 - CF1 A1 - FRN 25/07/2022	USD	586 148	590 534	0.08
4 080 000	SLM STUDENT LOAN TRUST 2008-5 - A4 - FRN 25/07/2023	USD	3 185 159	3 205 511	0.41
145 000	SLM STUDENT LOAN TRUST 2008-5 - SURF B - FRN 25/07/2029	USD	144 731	145 340	0.02
1 565 000	SLM STUDENT LOAN TRUST 2008-6 FRN 25/07/2029	USD	1 526 388	1 540 432	0.20
1 310 000	SLM STUDENT LOAN TRUST 2008-7 FRN 25/07/2029	USD	1 300 673	1 301 679	0.17
1 950 000	SLM STUDENT LOAN TRUST 2008-8 - A1 A1 - FRN 25/04/2023	USD	1 973 734	1 998 174	0.26
120 000	SLM STUDENT LOAN TRUST 2008-8 FRN 25/10/2029	USD	125 494	120 519	0.02
2 000 000	SLM STUDENT LOAN TRUST 2008-9 - A - FRN 25/04/2023	USD	637 702	645 611	0.08
110 000	SLM STUDENT LOAN TRUST 2008-9 - 1 A1 - FRN 25/10/2029	USD	115 530	111 666	0.01
430 000	SLM STUDENT LOAN TRUST 2009-3 - A - FRN 25/01/2045	USD	213 388	221 247	0.03
3 850 000	SLM STUDENT LOAN TRUST 2011-1 - A2B - FRN 25/10/2034	USD	3 915 823	3 950 196	0.51
850 000	SLM STUDENT LOAN TRUST 2011-2 - 2 A2 - FRN 25/03/2025	USD	862 484	881 025	0.11
2 250 000	SLM STUDENT LOAN TRUST 2012-1 - A3 - FRN 25/09/2028	USD	2 134 085	2 150 630	0.28
130 000	SLM STUDENT LOAN TRUST 2012-2 - INNS B - FRN 25/01/2029	USD	58 986	58 767	0.01
5 848 000	SLM STUDENT LOAN TRUST 2012-3 - 2AA - FRN 26/12/2025	USD	2 674 666	2 692 143	0.35
1 200 000	SLM STUDENT LOAN TRUST 2013-1 - A3 - FRN 26/05/2055	USD	1 191 703	1 202 722	0.16
110 000	SLM STUDENT LOAN TRUST 2013-2 - A - FRN 25/09/2026	USD	57 457	57 899	0.01
960 000	SLM STUDENT LOAN TRUST 2013-4 - 64 FE - FRN 25/06/2027	USD	479 777	502 434	0.07
100 000	SLM STUDENT LOAN TRUST 2013-6 - A2 - FRN 25/02/2021	USD	99	99	0.00
200 000	SLM STUDENT LOAN TRUST 2014-1 - 26 FA - FRN 26/02/2029	USD	190 250	198 893	0.03
770 000	SOUNDVIEW HOME LOAN TRUST 2005-CTX1 - M2 - FRN 25/11/2035	USD	735 228	740 433	0.10
3 560 000	SOUNDVIEW HOME LOAN TRUST 2005-OPT1 - M2 - FRN 25/06/2035	USD	3 539 975	3 543 279	0.46
1 050 000	SOUNDVIEW HOME LOAN TRUST 2006-1 - A4 - FRN 25/02/2036	USD	861 573	910 059	0.12
1 415 000	SOUNDVIEW HOME LOAN TRUST 2006-2 - M1 - FRN 25/03/2036	USD	1 387 584	1 405 289	0.18
700 000	STARM MORTGAGE LOAN TRUST 2007-S1 - 5A1 - FRN 25/01/2037	USD	51 329	51 696	0.01
817 000	STARM MORTGAGE LOAN TRUST 2007-2 - 2A1 - FRN 25/04/2037	USD	112 112	120 108	0.02
1 150 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST - 12 2A - FRN 25/09/2034	USD	131 716	129 096	0.02
9 523 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST - 12 3A1 - FRN 25/09/2034	USD	657 887	659 210	0.09
450 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SERIES 2006-12 - 1A1 - FRN 25/01/2037	USD	62 782	70 232	0.01
18 070 000	STRUCTURED ASSET INVESTMENT LOAN TRUST 2004-6 - A3 - FRN 25/07/2034	USD	2 364 637	2 409 134	0.31
17 480 000	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-10 - A1 - FRN 25/12/2035	USD	1 129 021	1 151 003	0.15
1 600 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2007-AR3 - 2A1 - FRN 25/09/2047	USD	567 638	579 625	0.08
2 900 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2007-AR6 - A1 - FRN 25/08/2047	USD	1 109 912	1 199 883	0.16
19 063 000	STRUCTURED ASSET SEC CORP MORT PASSTHR CERTS SER 2003 40A - 3A1 - FRN 25/01/2034	USD	1 178 405	1 188 324	0.15
760 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2005-WF3 - M1 - FRN 25/07/2035	USD	725 563	736 752	0.10

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)					
800 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-GEL4 - A3 - FRN 25/10/2036	USD	610 952	638 367	0.08
650 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE PASS-THROUGH CTFS SER 2003 26A - 3A5 - FRN 25/09/2033	USD	127 022	130 707	0.02
840 000	TCW-1091 3.49% 25/02/2033	USD	851 550	857 590	0.11
1 000 000	UBS-BARCLAYS COMMERCIAL MORTGAGE TRUST 2012-C2 - A2 - 2.113% 10/05/2063	USD	31 102	31 112	0.00
425 000	UPLAND CLO LTD - 1A A1A - FRN 20/04/2028	USD	427 656	428 764	0.06
575 000	VNDO 2012-6AVE MORTGAGE TRUST - A - 2.9956% 15/11/2030	USD	579 863	587 369	0.08
430 000	VNDO 2013-PENN MORTGAGE TRUST - A - 3.808% 13/12/2029	USD	451 668	448 846	0.06
425 000	VOYA CLO 2014-1 LTD - AA1R - FRN 18/04/2026	USD	425 133	426 066	0.06
1 325 000	VOYA CLO 2014-4 LTD - AA1R - FRN 14/10/2026	USD	1 326 242	1 326 705	0.17
840 000	VOYA CLO 2015-2 LTD - AA - FRN 23/07/2027	USD	846 300	846 187	0.11
3 065 000	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST SERIES 2007-C31 - AJ - FRN 15/04/2047	USD	1 910 851	1 904 070	0.25
455 000	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST SERIES 2007-C33 - AM - FRN 15/02/2051	USD	282 661	281 458	0.04
120 000	WACHOVIA STUDENT LOAN TRUST 2006-1 - A6 - FRN 25/04/2040	USD	109 275	112 838	0.01
20 700 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR1 TRUST - A2A1 - FRN 25/01/2045	USD	1 306 721	1 357 130	0.18
3 150 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR13 TRUST - GPP B - FRN 25/10/2045	USD	345 006	364 488	0.05
9 000 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR15 TRUST - A1A1 - FRN 25/11/2045	USD	1 435 105	1 494 931	0.19
1 200 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR19 TRUST - A1A2 - FRN 25/12/2045	USD	119 893	126 176	0.02
10 850 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A21 - FRN 25/01/2045	USD	706 800	719 625	0.09
2 000 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR8 - 1 A - FRN 25/07/2045	USD	148 220	158 702	0.02
9 280 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2006-AR3 TRUST - A1A - FRN 25/02/2046	USD	1 567 631	1 615 548	0.21
500 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-HY3 TRUST - 1A A1A - FRN 25/03/2037	USD	87 987	96 683	0.01
5 410 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-OA1 TRUST - A1A - FRN 25/02/2047	USD	1 313 636	1 403 517	0.18
300 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-OA2 TRUST - 1A - FRN 25/03/2047	USD	68 519	77 468	0.01
250 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-OA5 TRUST - 1A - FRN 25/06/2047	USD	83 409	94 817	0.01
440 000	WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2006-2 TRUST - A3 - FRN 25/01/2037	USD	359 863	397 222	0.05
1 450 000	WELLS FARGO MORTGAGE BACKED SECURITIES 2004-DD TRUST - 1A1 - FRN 25/01/2035	USD	154 845	161 716	0.02
332 000	WELLS FARGO MORTGAGE BACKED SECURITIES 2007-AR5 TRUST FRN 25/10/2037	USD	35 575	35 168	0.00
5 740 323	WFRBS COMMERCIAL MORTGAGE TRUST 2011-C3 - C3 A3 - 3.998% 15/03/2044	USD	4 929 506	4 910 554	0.64
1 000 000	WFRBS COMMERCIAL MORTGAGE TRUST 2011-C5 - A3 - 3.526% 15/11/2044	USD	880 757	870 877	0.11

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)					
3 500 000	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C10 - XA - FRN 15/12/2045	USD	223 874	190 741	0.02
6 000 000	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C8 - XA - FRN 15/08/2045	USD	346 874	307 060	0.04
9 895 000	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C9 - XA - FRN 15/11/2045	USD	660 727	634 348	0.08
1 650 000	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C13 - A2 - 1.964% 15/05/2045	USD	1 655 156	1 651 815	0.21
586 000	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C15 - A2 - 2.9% 15/08/2046	USD	377 810	375 513	0.05
14 140 000	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C23 - XA - FRN 15/10/2057	USD	501 809	455 755	0.06
13 000 000	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C24 - XA - FRN 15/11/2047	USD	643 840	627 514	0.08
10 605 000	WFRBS COMMERCIAL MORTGAGE TRUST 2014-LC14 - XA - FRN 15/03/2047	USD	597 809	533 993	0.07
Total Mortgages and Asset Backed securities			410 424 893	410 666 284	53.15
Supranationals, Governments and Local Public Authorities, Debt Instruments					
115 000	ALABAMA ECONOMIC SETTLEMENT AUTHORITY 4.263% 15/09/2032	USD	115 000	121 830	0.02
100 000	CALIFORNIA HEALTH FACILITIES FINANCING AUTHORITY 3% 10/01/2041	USD	80 250	89 668	0.01
100 000	CALIFORNIA HEALTH FACILITIES FINANCING AUTHORITY 4% 01/10/2047	USD	96 723	103 478	0.01
600 000	COMMONWEALTH OF MASSACHUSETTS 3% 01/04/2044	USD	512 634	538 548	0.07
490 000	FLORIDA'S TURNPIKE ENTERPRISE 6.8% 01/07/2039	USD	542 802	528 073	0.07
460 000 000	JAPAN TREASURY DISCOUNT BILL 0% 06/11/2017	JPY	4 151 839	4 087 004	0.53
2 400 000 000	JAPAN TREASURY DISCOUNT BILL 0% 16/10/2017	JPY	21 630 690	21 322 192	2.76
2 095 000 000	JAPAN 0% 10/01/2018	JPY	18 594 874	18 618 243	2.41
1 000 000	LOS ANGELES DEPARTMENT OF WATER 6.008% 01/07/2039	USD	1 304 310	1 289 230	0.17
500 000	LOS ANGELES UNIFIED SCHOOL DISTRICT/CA 5.755% 01/07/2029	USD	607 245	613 835	0.08
650 000	METROPOLITAN WATER DISTRICT OF SOUTHERN CALIFORNIA 6.538% 01/07/2039	USD	716 034	699 231	0.09
1 150 000	NEW YORK STATE DORMITORY AUTHORITY 5.289% 15/03/2033	USD	1 361 198	1 353 481	0.18
1 000 000	STATE OF CALIFORNIA 7.95% 01/03/2036	USD	1 161 040	1 128 470	0.15
20 535 000	UNITED STATES TREASURY BILL 0% 01/02/2018	USD	20 452 540	20 461 234	2.65
460 000	UNITED STATES TREASURY BILL 0% 01/03/2018	USD	457 580	457 858	0.06
23 215 000	UNITED STATES TREASURY BILL 0% 04/01/2018	USD	23 102 981	23 152 698	3.00
34 760 000	UNITED STATES TREASURY BILL 0% 11/01/2018	USD	34 574 958	34 662 323	4.48
9 090 000	UNITED STATES TREASURY BILL 0% 25/01/2018	USD	9 040 672	9 059 801	1.17
650 000	UNIVERSITY OF CALIFORNIA 4.601% 15/05/2031	USD	718 588	726 141	0.09
600 000	UNIVERSITY OF CALIFORNIA 6.27% 15/05/2031	USD	651 318	634 854	0.08
100 000	WISCONSIN HEALTH & EDUCATIONAL FACILITIES AUTHORITY 4% 15/11/2039	USD	98 250	103 463	0.01
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			139 971 526	139 751 655	18.09
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			766 407 594	767 288 311	99.31

TCW Funds - MetWest Unconstrained Bond Fund

Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
Investment Funds					
Open-ended Investment Funds					
77 513.11	TCW FUNDS - EMERGING MARKETS INCOME FUND - OU	USD	10 908 944	11 450 988	1.48
Total Open-ended Investment Funds			10 908 944	11 450 988	1.48
Total Investment Funds			10 908 944	11 450 988	1.48
Total Investments			777 316 538	778 739 299	100.79

TCW Funds - MetWest Unconstrained Bond Fund

Classification of Investments

Economic classification	%	Geographical classification	%
Financial Services	50.59	United States of America	90.76
Governments	22.61	Japan	5.77
Banks	7.74	Luxembourg	1.54
Real Estate Investment Trusts	2.73	United Kingdom	0.60
Electricity	2.50	Cayman Islands	0.55
Health Care Equipment & Services	2.07	Canada	0.35
Investment Fund	1.48	Australia	0.34
Fixed Line Telecommunications	1.18	Germany	0.29
Oil Equipment, Services & Distribution	1.18	Netherlands	0.18
Pharmaceuticals & Biotechnology	1.11	France	0.16
Gas, Water & Multiutilities	0.84	Ireland	0.10
Travel, Leisure & Catering	0.77	Israel	0.08
General Industrials	0.69	New Zealand	0.06
Mobile Telecommunications	0.68	Belgium	0.01
Food Producers	0.66		
Leisure Goods	0.60		100.79
Automobiles & Parts	0.41		
Oil & Gas Producers	0.38		
Aerospace & Defense	0.34		
Food & Drug Retailers	0.32		
General Retailers	0.30		
Nonlife Insurance	0.21		
Support Services	0.21		
Beverages	0.19		
Media	0.16		
Software & Computer Services	0.15		
Personal Goods	0.13		
Real Estate Investment & Services	0.13		
Technology Hardware & Equipment	0.11		
Household Goods & Home Construction	0.10		
Life Insurance	0.09		
Chemicals	0.08		
Industrial Engineering	0.05		
	100.79		

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					
1 454	ACADIA HEALTHCARE CO INC - 4 M2	USD	73 744	69 443	1.88
1 009	ADOBE SYSTEMS INC	USD	101 909	150 523	4.07
343	AIR PRODUCTS & CHEMICALS INC	USD	49 747	51 868	1.40
569	ALEXION PHARMACEUTICALS INC	USD	78 321	79 825	2.16
321	ALLERGAN PLC	USD	81 545	65 789	1.78
250	ALPHABET INC	USD	193 088	239 777	6.48
175	AMAZON.COM INC	USD	132 831	168 236	4.55
1 326	AMERICAN TOWER CORP	USD	151 812	181 238	4.90
864	BIOMARIN PHARMACEUTICAL INC	USD	84 578	80 412	2.17
1 292	CELGENE CORP	USD	147 540	188 399	5.10
2 147	CHARLES SCHWAB CORP	USD	65 369	93 910	2.54
926	CHUBB LTD	USD	116 285	132 001	3.57
391	CONCHO RESOURCES INC	USD	54 298	51 503	1.39
572	COSTCO WHOLESALE CORP	USD	95 671	93 974	2.54
664	CVS HEALTH CORP	USD	64 562	53 996	1.46
278	EQUINIX INC	USD	101 590	124 071	3.36
1 341	FACEBOOK INC	USD	166 289	229 137	6.19
1 453	FASTENAL CO	USD	68 778	66 228	1.79
235	ILLUMINA INC	USD	40 762	46 812	1.27
604	MASTERCARD INC	USD	65 388	85 285	2.31
1 664	MONSTER BEVERAGE CORP	USD	86 990	91 936	2.49
2 002	PAYPAL HOLDINGS INC	USD	78 603	128 188	3.47
69	PRICELINE GROUP INC	USD	97 866	126 327	3.42
1 926	SALESFORCE.COM INC	USD	149 461	179 927	4.87
1 087	SERVICENOW INC	USD	80 199	127 755	3.46
287	S&P GLOBAL INC	USD	39 416	44 861	1.21
1 597	SPLUNK INC	USD	101 407	106 089	2.87
2 081	STARBUCKS CORP	USD	118 692	111 771	3.02
1 121	TRANSUNION	USD	45 244	52 978	1.43
2 017	VISA INC	USD	162 885	212 269	5.74
779	WASTE CONNECTIONS INC	USD	49 870	54 499	1.47
252	WEST PHARMACEUTICAL SERVICES INC	USD	22 460	24 258	0.66
799	ZOETIS INC	USD	49 504	50 944	1.38
Total Shares			3 016 704	3 564 229	96.40
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			3 016 704	3 564 229	96.40
Total Investments			3 016 704	3 564 229	96.40

TCW Funds - TCW Select Equities Fund

Classification of Investments

Economic classification	%
Software & Computer Services	27.95
Pharmaceuticals & Biotechnology	13.85
Financial Services	11.80
General Retailers	10.51
Real Estate Investment Trusts	8.26
Support Services	8.17
Nonlife Insurance	3.57
Travel, Leisure & Catering	3.02
Health Care Equipment & Services	2.53
Beverages	2.49
Food & Drug Retailers	1.46
Chemicals	1.40
Oil & Gas Producers	1.39
	96.40

Geographical classification	%
United States of America	94.93
Canada	1.47
	96.40

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					
563	AMERICAN TOWER CORP	USD	65 710	76 951	6.33
286	AVALONBAY COMMUNITIES INC	USD	49 586	51 028	4.20
215	BOSTON PROPERTIES INC	USD	28 715	26 419	2.18
3 747	CLIPPER REALTY INC	USD	44 421	40 130	3.30
5 109	COLONY NORTHSTAR INC	USD	71 355	64 169	5.28
366	CROWN CASTLE INTERNATIONAL CORP	USD	36 474	36 593	3.01
396	DIGITAL REALTY TRUST INC	USD	38 367	46 859	3.86
115	EQUINIX INC	USD	42 421	51 325	4.23
680	EQUITY RESIDENTIAL	USD	43 051	44 832	3.69
899	GAMING AND LEISURE PROPERTIES INC	USD	29 165	33 164	2.73
1 321	GGP INC	USD	35 024	27 437	2.26
846	HOSPITALITY PROPERTIES TRUST	USD	24 151	24 103	1.98
2 300	INVITATION HOMES INC REITS	USD	48 770	52 095	4.29
744	MACERICH CO	USD	54 557	40 898	3.37
1 297	PROLOGIS INC	USD	70 559	82 308	6.77
174	PUBLIC STORAGE	USD	38 817	37 234	3.07
1 294	REXFORD INDUSTRIAL REALTY INC	USD	36 749	37 034	3.05
2 533	SAFETY INCOME AND GROWTH INC	USD	48 207	47 215	3.89
1 257	SERITAGE GROWTH PROPERTIES	USD	59 122	57 910	4.77
346	SIMON PROPERTY GROUP INC	USD	63 945	55 709	4.59
1 234	STARWOOD WAYPOINT HOMES	USD	38 099	44 881	3.70
551	VENTAS INC	USD	31 127	35 887	2.96
466	VORNADO REALTY TRUST	USD	36 900	35 826	2.95
648	WELLTOWER INC	USD	39 475	45 541	3.75
1 116	WEYERHAEUSER CO	USD	36 527	37 977	3.13
Total Shares			1 111 294	1 133 525	93.34
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			1 111 294	1 133 525	93.34
Total Investments			1 111 294	1 133 525	93.34

TCW Funds - TCW US REIT Income Fund

Classification of Investments

Economic classification	%
Real Estate Investment Trusts	73.78
Real Estate Investment & Services	6.78
Financial Services	5.28
General Retailers	4.77
Travel, Leisure & Catering	2.73
	93.34

Geographical classification	%
United States of America	93.34
	93.34

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					
5 700	AIR PRODUCTS & CHEMICALS INC	USD	830 425	861 954	1.14
2 700	ALLERGAN PLC	USD	598 943	553 365	0.73
5 800	AMERICAN TOWER CORP	USD	623 050	792 744	1.04
6 200	APPLE INC	USD	674 561	955 544	1.26
159 858	ARES CAPITAL CORP	USD	2 562 266	2 620 072	3.45
19 700	AT&T INC	USD	765 119	771 649	1.02
3 100	AVALONBAY COMMUNITIES INC	USD	545 001	553 102	0.73
15 600	BANK OF AMERICA CORP - Y	USD	401 945	420 264	0.55
12 400	BB&T CORP	USD	313 124	313 720	0.41
2 100	BOSTON PROPERTIES INC	USD	297 930	258 048	0.34
20 000	BRIXMOR PROPERTY GROUP INC	USD	378 635	376 000	0.50
68 900	CABOT OIL & GAS CORP	USD	1 580 336	1 843 075	2.43
229 600	CAPITAL PRODUCT PARTNERS LP	USD	788 331	803 600	1.06
10 000	CARDINAL HEALTH INC	USD	677 426	669 200	0.88
8 400	CHUBB LTD	USD	960 231	1 197 420	1.58
39 500	CLIPPER REALTY INC	USD	467 213	423 045	0.56
53 781	COLONY NORTHSTAR INC	USD	803 535	675 489	0.89
46 100	CONOCOPHILLIPS	USD	2 081 112	2 307 305	3.04
5 100	CROWN CASTLE INTERNATIONAL CORP	USD	518 601	509 898	0.67
4 200	DIGITAL REALTY TRUST INC	USD	322 552	496 986	0.65
11 100	DIGITAL REALTY TRUST INC - H	USD	305 176	301 032	0.40
37 800	DR HORTON INC	USD	1 111 122	1 509 354	1.99
10 000	DUKE ENERGY CORP	USD	784 279	839 200	1.11
14 394	DUKE ENERGY CORP	USD	362 379	366 759	0.48
60 300	ENBRIDGE INC	USD	2 483 062	2 522 952	3.32
43 500	ENPRO INDUSTRIES INC	USD	2 528 775	3 503 055	4.60
1 200	EQUINIX INC	USD	437 702	535 560	0.71
7 200	EQUITY RESIDENTIAL	USD	535 867	474 696	0.63
7 700	EXXON MOBIL CORP	USD	645 453	631 246	0.83
18 000	FARMLAND PARTNERS INC - B	USD	450 000	487 800	0.64
12 100	FASTENAL CO	USD	588 433	551 518	0.73
53 300	FIFTH STREET FINANCE CORP	USD	283 878	291 551	0.38
34 800	FS INVESTMENT CORP	USD	351 244	294 060	0.39
9 400	GAMING AND LEISURE PROPERTIES INC	USD	280 543	346 766	0.46
27 600	GENERAL ELECTRIC CO	USD	829 957	667 368	0.88
26 900	GOLAR LNG PARTNERS LP	USD	399 421	624 887	0.82
13 600	GOLDMAN SACHS BDC INC	USD	293 062	310 352	0.41
2 600	GOLDMAN SACHS GROUP INC	USD	583 338	616 694	0.81
37 000	GOLUB CAPITAL BDC INC	USD	637 524	696 340	0.92
22 200	HERCULES CAPITAL INC	USD	305 429	286 380	0.38
23 200	INTEL CORP	USD	830 604	883 456	1.16
6 200	INTERNATIONAL BUSINESS MACHINES CORP	USD	972 501	899 496	1.18
24 200	INVITATION HOMES INC REITS	USD	513 220	548 130	0.72
7 500	JOHNSON & JOHNSON	USD	846 131	975 075	1.28

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)					
5 900	JPMORGAN CHASE & CO	USD	152 019	157 648	0.21
156 600	KINDER MORGAN	USD	3 165 820	3 003 588	3.96
53 400	KNOT OFFSHORE PARTNERS LP	USD	864 905	1 254 900	1.65
7 800	MACERICH CO	USD	626 950	428 766	0.56
8 300	MAIN STREET CAPITAL CORP	USD	257 560	329 925	0.43
6 700	MEDTRONIC PLC	USD	549 737	521 059	0.69
12 700	MICROSOFT CORP	USD	897 107	946 023	1.25
12 500	MORGAN STANLEY - F	USD	344 805	361 125	0.48
34 500	NEW MOUNTAIN FINANCE CORP	USD	506 563	491 625	0.65
23 200	NEWELL BRANDS INC	USD	1 095 401	989 944	1.30
18 000	NEXSTAR MEDIA GROUP INC - A	USD	1 128 282	1 121 400	1.48
7 600	NEXTERA ENERGY INC	USD	929 065	1 113 780	1.47
27 500	NRG YIELD INC	USD	513 840	530 750	0.70
14 300	ONEOK INC	USD	720 276	792 363	1.04
27 000	PFIZER INC	USD	846 547	963 900	1.27
13 700	PROLOGIS INC	USD	688 756	869 402	1.15
1 850	PUBLIC STORAGE	USD	367 305	395 882	0.52
14 800	PUBLIC STORAGE - A	USD	378 314	396 048	0.52
13 600	REXFORD INDUSTRIAL REALTY INC	USD	386 094	389 232	0.51
26 700	SAFETY INCOME AND GROWTH INC	USD	506 974	497 688	0.66
5 400	SEMPRA ENERGY	USD	611 383	616 302	0.81
13 900	SERITAGE GROWTH PROPERTIES	USD	658 299	640 373	0.84
3 600	SIMON PROPERTY GROUP INC	USD	686 034	579 636	0.76
13 000	SOLAR CAPITAL LTD	USD	262 239	281 320	0.37
16 900	SOLAR SENIOR CAPITAL LTD	USD	278 016	291 187	0.38
13 000	STARWOOD WAYPOINT HOMES	USD	384 674	472 810	0.62
15 500	TCG BDC INC	USD	279 456	291 710	0.38
30 000	TCP CAPITAL CORP	USD	467 683	494 700	0.65
37 800	TOLL BROTHERS INC	USD	1 338 529	1 567 566	2.06
34 400	TPG SPECIALTY LENDING INC	USD	607 568	721 024	0.95
27 600	TRANSCANADA CORP	USD	1 216 204	1 364 268	1.80
77 500	TRIANGLE CAPITAL CORP	USD	1 464 338	1 106 700	1.46
49 717	TRIPLEPOINT VENTURE GROWTH BDC CORP	USD	621 382	666 208	0.88
7 100	UNITED TECHNOLOGIES CORP	USD	768 901	824 168	1.09
21 300	US BANCORP/MN	USD	967 077	1 141 467	1.50
12 400	VALERO ENERGY CORP	USD	843 346	953 932	1.26
7 000	VENTAS INC	USD	423 988	455 910	0.60
12 500	VEREIT INC - F	USD	296 300	321 625	0.42
24 800	VERIZON COMMUNICATIONS INC	USD	1 207 636	1 227 352	1.62
10 342	VERIZON COMMUNICATIONS INC	USD	276 712	281 199	0.37
4 700	VORNADO REALTY TRUST	USD	407 169	361 336	0.48
40 900	WELLS FARGO & CO	USD	2 174 470	2 255 635	2.97
17 976	WELLS FARGO & CO - PFD	USD	473 250	490 385	0.65
6 600	WELLTOWER INC	USD	481 412	463 848	0.61

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)					
11 800	WEYERHAEUSER CO	USD	386 336	401 554	0.53
46 273	WILLIAMS COS INC	USD	1 445 482	1 388 653	1.83
40 400	XYLEM INC/NY	USD	2 277 580	2 530 252	3.33
Total Shares			69 781 220	74 312 375	97.88
Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market			69 781 220	74 312 375	97.88
Total Investments			69 781 220	74 312 375	97.88

TCW Funds - TCW Multi-Income US Equities Fund

Classification of Investments

Economic classification	%	Geographical classification	%
Real Estate Investment Trusts	14.39	United States of America	89.23
Oil Equipment, Services & Distribution	11.95	Canada	5.12
Financial Services	8.79	United Kingdom	2.47
Banks	7.58	Greece	1.06
Oil & Gas Producers	7.55		97.88
General Industrials	5.49		
Household Goods & Home Construction	5.36		
Equity Investment Instruments	4.18		
Electricity	3.75		
Industrial Transportation	3.53		
Industrial Engineering	3.33		
Pharmaceuticals & Biotechnology	3.28		
Fixed Line Telecommunications	3.00		
Software & Computer Services	2.43		
Technology Hardware & Equipment	2.42		
Nonlife Insurance	1.58		
Media	1.48		
Real Estate Investment & Services	1.15		
Chemicals	1.14		
Aerospace & Defense	1.09		
Food & Drug Retailers	0.88		
General Retailers	0.84		
Gas, Water & Multiutilities	0.81		
Support Services	0.73		
Health Care Equipment & Services	0.69		
Travel, Leisure & Catering	0.46		
	97.88		

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 September 30, 2017, nine Sub-Funds are available to investors:

TCW Funds - TCW Emerging Markets Income Fund (launched on December 30, 2011)

TCW Funds - MetWest High Yield Bond Fund (launched on November 16, 2012)

TCW Funds - TCW Emerging Markets Local Currency Income Fund (launched on April 11, 2013)

TCW Funds - MetWest Total Return Bond Fund (launched on April 19, 2013)

TCW Funds - TCW Total Return Bond Fund (launched on April 19, 2013)

TCW Funds - MetWest Unconstrained Bond Fund (launched on September 12, 2014)

TCW Funds - TCW Select Equities Fund (launched on December 8, 2015)

TCW Funds - TCW US REIT Income Fund (launched on October 24, 2014)

TCW Funds - TCW Multi-Income US Equities Fund (launched on March 20, 2015)

By Circular Resolution dated October 18, 2016, the Board of Directors of the Fund decided to launch on October 25, 2016, the Class ICHC share within the Sub-Fund TCW Funds - MetWest Unconstrained Bond Fund.

By Circular Resolution dated December 13, 2016, the Board of Directors of the Fund decided to launch on December 20, 2016, the Classes IA-QD and IAHA-QD shares within the Sub-Fund TCW Funds - MetWest Unconstrained Bond Fund.

By Circular Resolution dated December 30, 2016, the Board of Directors of the Fund decided to launch on January 06, 2017, the Classes XXEHE, XXGHG-QD and XXU shares within the Sub-Fund TCW Funds - MetWest Unconstrained Bond Fund.

By Circular Resolution dated March 20, 2017, the Board of Directors of the Fund decided to reactivate on April 03, 2017, the Class OU share within the Sub-Fund TCW Funds - MetWest Unconstrained Bond Fund.

By Circular Resolution dated June 14, 2017, the Board of Directors of the Fund decided to force the redemption of the following share classes : the Class ATFHE share within the Sub-Funds TCW Funds - TCW Multi-Income US Equities Fund and TCW Funds - TCW Total Return Bond Fund.

CARNE Group has been appointed as external Management Company as from September 15, 2017.

The Management Company is a *société anonyme* established as a Luxembourg *société de gestion* on 17 September 2009 pursuant to Chapter 15 of the Law. The articles of incorporation of the Management Company have been lodged with the Luxembourg Trade and Companies' Register and have been published in the Mémorial on 4 November 2009. The articles of incorporation of the Management Company were most recently updated on 11 December 2015 and this amendment was published in the Mémorial C on 17 February 2016. The Management Company is registered with the Luxembourg Trade and Companies' Register under number B-148258.

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.

Notes to the financial statements (continued)

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").

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.

Notes to the financial statements (continued)

Net realised gains and losses and net changes in unrealised gains and losses from forward foreign exchange contracts are recognised in the Statement of Operations and Changes in Net Assets.

Net realised gains and losses and net changes in unrealised gains and losses from financial futures contracts are recorded in the Statement of Operations and Changes in Net Assets.

Net realised gains and losses and net changes in unrealised gains and losses from options contracts are recorded in the Statement of Operations and Changes in Net Assets.

Net realised gains and losses and net changes in unrealised gains and losses from swaps are recorded in the Statement of Operations and Changes in Net Assets.

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.

The Sub-Funds did not transact any of these instruments during the year ended September 30, 2017, except for the Sub-Fund TCW FUNDS - TCW Emerging Markets Local Currency Income Fund (the FX Option is an OTC instrument).

2.5 Income

Interest on Bonds is accrued on a daily basis and is recorded in the "Statement of Operations and Changes in Net Assets" in the caption "Interest on Bonds, net". Dividends are credited to income on the date upon which the relevant securities are first listed as "ex-dividend". Interest income is accrued on a daily basis.

2.6 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". As at September 30, 2017, the TCW Funds – MetWest Total Return Bond Fund had net unsettled TBA commitment purchases in the amount of USD 25 512 964. 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.

3 - Management fees

The Company 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.

Notes to the financial statements (continued)

The Investment Management fee rates applicable are as follows at September 30, 2017:

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-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	~*
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%
		EUR	REHE	0.40%
		GBP	RGHG-QD	0.40%
		USD	RU	0.40%
		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
TCW Funds - TCW Total Return Bond Fund	USD	EUR	AE	0.90%
		EUR	AEHE	0.90%
		USD	AU	0.90%
		USD	IU	0.45%
		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	~*
		USD	XU	~*
		USD	XU-YD	~*
		EUR	XXEHE	~*
		GBP	XXGHG-QD	~*
		USD	XXU	~*
TCW Funds - TCW Select Equities Fund	USD	EUR	IE	0.75%
		USD	IU	0.75%
		GBP	XG-YD	~*
		USD	XU	~*
TCW Funds - TCW US REIT Income Fund	USD	USD	IU	0.70%
		JPY	XJ	~*
TCW Funds - TCW Multi-Income US Equities Fund	USD	EUR	AEHE	1.65%
		USD	AU-MD	1.65%
		GBP	IGHG-QD	0.70%
		USD	IU	0.70%
		JPY	XJ	~*

* Footnote available at page 105.

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

Notes to the financial statements (continued)

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 year ended September 30, 2017, 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 September 30, 2017:

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	~*
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-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	~*

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 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%
		EUR	REHE	0.10%
		GBP	RGHG-QD	0.10%
		USD	RU	0.10%
		USD	XU	~*
TCW Funds - TCW Total Return Bond Fund	USD	EUR	AE	0.20%
		EUR	AEHE	0.20%
		USD	AU	0.20%
		USD	IU	0.10%
		USD	XU	~*
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	~*
		USD	XU	~*
		USD	XU-YD	~*
		EUR	XXEHE	~*
		GBP	XXGHG-QD	~*
		USD	XXU	~*
TCW Funds - TCW Select Equities Fund	USD	EUR	IE	0.10%
		USD	IU	0.10%
		GBP	XG-YD	~*
		USD	XU	~*
TCW Funds - TCW US REIT Income Fund	USD	USD	IU	0.10%
		JPY	XJ	~*

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 - TCW Multi-Income US Equities Fund	USD	EUR	AEHE	0.20%
		USD	AU-MD	0.20%
		GBP	IGHG-QD	0.10%
		USD	IU	0.10%
		JPY	XJ	~*

* Footnote available at page 105.

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.

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 September 30, 2017, 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	77 513.11	11 450 988	1.48

This amount of USD 11 450 988 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.

Notes to the financial statements (continued)

As per the prospectus in force as at September 30, 2017, 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	-*	-*	/	-*	-*
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-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	-*	-*	/	-*	-*

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 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%
		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	AE	0.90%	0.20%	/	0.05%	1.15%
		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	XU	-*	-*	/	-*	-*
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	-*	-*	/	-*	-*
		USD	XU	-*	-*	/	-*	-*
		USD	XU-YD	-*	-*	/	-*	-*
		EUR	XXEHE	-*	-*	/	-*	-*
		GBP	XXGHG-QD	-*	-*	/	-*	-*
		USD	XXU	-*	-*	/	-*	-*
TCW Funds - TCW Select Equities Fund	USD	EUR	IE	0.75%	0.10%	/	0.01%	0.86%
		USD	IU	0.75%	0.10%	/	0.01%	0.86%
		GBP	XG-YD	-*	-*	/	-*	-*
		USD	XU	-*	-*	/	-*	-*
TCW Funds - TCW US REIT Income Fund	USD	USD	IU	0.70%	0.10%	/	0.01%	0.81%
		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	Service Fee	Maximum Distribution Fee	Subscription Tax	Total Expense Ratio
TCW Funds - TCW Multi-Income US Equities Fund	USD	EUR	AEHE	1.65%	0.20%	/	0.05%	1.90%
		USD	AU-MD	1.65%	0.20%	/	0.05%	1.90%
		GBP	IGHG-QD	0.70%	0.10%	/	0.01%	0.81%
		USD	IU	0.70%	0.10%	/	0.01%	0.81%
		JPY	XJ	-*	-*	/	-*	-*

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:

1 USD =	17.36754	ARS	1 USD =	1.27444	AUD
1 USD =	3.16313	BRL	1 USD =	639.13000	CLP
1 USD =	6.64706	CNH	1 USD =	2 936.73507	COP
1 USD =	21.98570	CZK	1 USD =	17.65002	EGP
1 USD =	0.84588	EUR	1 USD =	0.74534	GBP
1 USD =	262.78126	HUF	1 USD =	13 469.00051	IDR
1 USD =	65.32000	INR	1 USD =	112.56501	JPY
1 USD =	4.22247	MYR	1 USD =	18.15924	MXN
1 USD =	359.00009	NGN	1 USD =	3.26649	PEN
1 USD =	50.79953	PHP	1 USD =	3.64393	PLN
1 USD =	100.89004	RSD	1 USD =	57.55752	RUB
1 USD =	3.75008	SAR	1 USD =	1.35793	SGD
1 USD =	33.34998	THB	1 USD =	3.55608	TRY
1 USD =	30.32401	TWD	1 USD =	29.18203	UYU
1 USD =	13.50250	ZAR			

* 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)

11 - Forward foreign exchange contracts

As at September 30, 2017, the Company holds the following open forward foreign exchange contracts:

TCW Funds - TCW Emerging Markets Income Fund

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
USD 2 570 000	ARS 48 316 000	11-Oct-17	(199 044)
BRL 4 614 979	USD 1 469 271	13-Oct-17	(13 419)
BRL 3 164 000	USD 1 000 000	13-Oct-17	(1 862)
USD 2 340 000	BRL 7 778 979	13-Oct-17	(114 266)
EUR 9 833 563	USD 11 528 721	31-Oct-17	114 038
EUR 1 508 327	USD 1 768 340	31-Oct-17	17 492
EUR 211 868	USD 251 050	31-Oct-17	(201)
EUR 135 614	USD 162 047	31-Oct-17	(1 483)
EUR 42 124	USD 49 385	31-Oct-17	489
GBP 3 238	USD 4 250	31-Oct-17	98
GBP 72	USD 95	31-Oct-17	2
USD 24 716	EUR 20 847	31-Oct-17	34
USD 5 020 000	MXN 91 429 260	10-Nov-17	18 794
AUD 10 160 000	USD 8 022 641	30-Nov-17	(58 828)
BRL 10 690 018	USD 3 359 000	30-Nov-17	(9 644)
BRL 509 760	USD 160 000	30-Nov-17	(284)
BRL 321 250	USD 100 000	30-Nov-17	653
BRL 256 960	USD 80 000	30-Nov-17	510
CNY 7 641 286	USD 1 130 000	30-Nov-17	13 900
CNY 267 260	USD 40 000	30-Nov-17	9
IDR 15 225 620 000	USD 1 130 000	30-Nov-17	(5 892)
IDR 537 600 000	USD 40 000	30-Nov-17	(309)
INR 72 794 600	USD 1 130 000	30-Nov-17	(23 486)
INR 2 572 800	USD 40 000	30-Nov-17	(892)
JPY 429 900 000	USD 3 900 027	30-Nov-17	(71 790)
USD 223 818	AUD 280 000	30-Nov-17	4 343
USD 188 551	AUD 240 000	30-Nov-17	430
USD 221 343	JPY 24 000 000	30-Nov-17	7 624
USD 179 981	JPY 20 000 000	30-Nov-17	1 882
USD 147 110	JPY 16 000 000	30-Nov-17	4 631
USD 98 564	JPY 11 000 000	30-Nov-17	609
TRY 4 593 316	USD 1 300 000	15-Dec-17	(36 462)
TRY 4 650 750	USD 1 300 000	15-Dec-17	(20 312)
USD 1 150 000	ZAR 15 394 935	27-Dec-17	25 005
SAR 5 298 160	USD 1 400 000	28-Jun-18	9 238
USD 1 205 227	SAR 4 573 836	20-May-19	(2 537)
USD 194 773	SAR 739 164	20-May-19	(410)
			(341 340)

The counterparties of these Forward Foreign Exchange Contracts are BNP Paribas, Citibank, Crédit Agricole CIB, Goldman Sachs International, Merrill Lynch International, Société Générale and State Street Bank and Trust Company.

Notes to the financial statements (continued)

TCW Funds - MetWest High Yield Bond Fund

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 1 973	USD 2 313	31-Oct-17	23
EUR 1 961	USD 2 299	31-Oct-17	23
GBP 1 557	USD 2 043	31-Oct-17	47
			93

The counterparty of these Forward Foreign Exchange Contracts is Société Générale.

TCW Funds - TCW Emerging Markets Local Currency Income Fund

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
TWD 12 011 950	USD 398 274	05-Oct-17	(2 086)
TWD 8 898 410	USD 295 040	05-Oct-17	(1 546)
USD 395 000	TWD 12 011 950	05-Oct-17	(1 187)
USD 293 000	TWD 8 898 410	05-Oct-17	(494)
BRL 1 896 900	USD 600 000	13-Oct-17	(1 591)
BRL 1 515 000	USD 474 030	13-Oct-17	3 913
BRL 820 547	USD 257 548	13-Oct-17	1 312
BRL 624 960	USD 200 000	13-Oct-17	(2 851)
BRL 418 595	USD 135 000	13-Oct-17	(2 953)
USD 845 000	BRL 2 809 076	13-Oct-17	(41 262)
USD 772 000	BRL 2 466 926	13-Oct-17	(6 251)
HUF 318 978 000	USD 1 200 000	19-Oct-17	14 680
HUF 222 295 320	USD 852 000	19-Oct-17	(5 481)
USD 2 076 788	HUF 541 273 320	19-Oct-17	15 572
EUR 1 200 000	USD 1 402 800	24-Oct-17	17 491
EUR 950 000	USD 1 114 203	24-Oct-17	10 194
EUR 45 126	USD 52 905	31-Oct-17	523
EUR 1 018	USD 1 226	31-Oct-17	(22)
USD 5 422	EUR 4 573	31-Oct-17	7
USD 1 258	EUR 1 066	31-Oct-17	(4)
THB 97 481 100	USD 2 930 000	02-Nov-17	(7 649)
THB 20 756 250	USD 625 000	02-Nov-17	(2 756)
CNH 5 673 948	USD 840 000	06-Nov-17	12 187
USD 839 056	CNH 5 673 948	06-Nov-17	(13 133)
CZK 9 457 420	USD 430 000	09-Nov-17	712
MXN 1 781 043	USD 100 000	10-Nov-17	(2 591)
MXN 1 793 953	USD 100 000	10-Nov-17	(1 880)
SGD 646 865	USD 477 250	10-Nov-17	(703)
USD 235 000	ARS 4 277 000	10-Nov-17	(4 574)
USD 120 000	ARS 2 152 200	10-Nov-17	(505)
USD 115 000	ARS 2 072 300	10-Nov-17	(1 047)
USD 1 250 000	MXN 22 766 250	10-Nov-17	4 679
USD 475 000	SGD 646 865	10-Nov-17	(1 546)
PHP 7 984 050	USD 155 000	27-Nov-17	1 590
PLN 14 061 860	USD 3 940 000	30-Nov-17	(82 774)
PLN 1 871 100	USD 525 000	30-Nov-17	(11 750)

Notes to the financial statements (continued)

TCW Funds - TCW Emerging Markets Local Currency Income Fund

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
USD 232 974	NGN 85 617 958	05-Dec-17	838
USD 30 000	NGN 11 070 000	05-Dec-17	(17)
CZK 24 652 500	EUR 950 000	18-Dec-17	(3 155)
CZK 11 201 500	EUR 430 000	18-Dec-17	528
CZK 10 699 400	EUR 400 000	18-Dec-17	13 199
CZK 5 343 820	EUR 200 000	18-Dec-17	6 332
CZK 4 934 875	EUR 185 000	18-Dec-17	5 486
USD 220 000	ZAR 2 945 118	27-Dec-17	4 784
			(85 781)

The counterparties of these Forward Foreign Exchange Contracts are BNP Paribas, Citibank NA, Goldman Sachs International, Merrill Lynch International, Natixis, Société Générale and Standard Chartered Bank.

TCW Funds - MetWest Total Return Bond Fund

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
EUR 21 506 793	USD 25 214 242	31-Oct-17	249 411
EUR 1 888 384	USD 2 213 913	31-Oct-17	21 899
EUR 3 296	USD 3 865	31-Oct-17	38
EUR 1 770	USD 2 075	31-Oct-17	21
GBP 1 590 552	USD 2 087 599	31-Oct-17	48 299
GBP 1 536	USD 2 016	31-Oct-17	47
USD 44 142	EUR 37 396	31-Oct-17	(134)
USD 8 669 187	JPY 940 000 000	20-Nov-17	301 146
			620 727

The counterparties of these Forward Foreign Exchange Contracts are Merrill Lynch International and Société Générale.

TCW Funds - TCW Total Return Bond Fund

Purchase	Sale	Maturity date	Unrealised appreciation/depreciation USD
EUR 230 244	USD 269 934	31-Oct-17	2 670
			2 670

The counterparty of this Forward Foreign Exchange Contract is Société Générale.

Notes to the financial statements (continued)

TCW Funds - MetWest Unconstrained Bond Fund

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation USD
USD	8 031 264	JPY	895 000 000	16-Oct-17	75 356
AUD	301 125 845	USD	239 769 949	31-Oct-17	(3 600 227)
AUD	7 681 243	USD	6 073 828	31-Oct-17	(49 512)
AUD	7 252 148	USD	5 812 589	31-Oct-17	(124 809)
AUD	7 253 070	USD	5 784 503	31-Oct-17	(95 998)
AUD	6 370 147	USD	5 080 638	31-Oct-17	(84 601)
CHF	161 707	USD	168 885	31-Oct-17	(1 456)
EUR	110 608 226	USD	129 675 425	31-Oct-17	1 282 707
EUR	33 924 796	USD	40 653 610	31-Oct-17	(487 267)
EUR	27 541 121	USD	32 288 797	31-Oct-17	319 390
EUR	23 210 179	USD	27 971 515	31-Oct-17	(491 085)
EUR	8 785 938	USD	10 357 742	31-Oct-17	44 649
EUR	3 470 576	USD	4 094 724	31-Oct-17	14 375
EUR	2 462 369	USD	2 902 568	31-Oct-17	12 832
EUR	2 339 731	USD	2 768 563	31-Oct-17	1 636
EUR	2 268 769	USD	2 703 182	31-Oct-17	(17 000)
EUR	1 777 410	USD	2 123 196	31-Oct-17	(18 775)
EUR	1 289 016	USD	1 521 548	31-Oct-17	4 624
EUR	946 980	USD	1 117 811	31-Oct-17	3 397
EUR	877 110	USD	1 028 311	31-Oct-17	10 172
EUR	622 391	USD	743 486	31-Oct-17	(6 587)
EUR	127 276	USD	151 770	31-Oct-17	(1 078)
EUR	113 693	USD	133 292	31-Oct-17	1 318
EUR	61 329	USD	72 341	31-Oct-17	271
EUR	57 791	USD	69 198	31-Oct-17	(775)
EUR	26 691	USD	31 857	31-Oct-17	(255)
EUR	25 872	USD	30 906	31-Oct-17	(274)
GBP	14 315 276	USD	18 788 800	31-Oct-17	434 697
GBP	9 851 369	USD	12 929 921	31-Oct-17	299 146
GBP	885 064	USD	1 161 647	31-Oct-17	26 876
GBP	301 918	USD	410 074	31-Oct-17	(4 639)
GBP	238 544	USD	314 433	31-Oct-17	5 899
GBP	222 510	USD	298 853	31-Oct-17	(52)
GBP	218 067	USD	295 511	31-Oct-17	(2 675)
GBP	216 069	USD	277 190	31-Oct-17	12 962
GBP	35 513	USD	46 903	31-Oct-17	787
GBP	1 600	USD	2 100	31-Oct-17	49
USD	62 052	CHF	59 519	31-Oct-17	427
USD	2 749 497	EUR	2 339 731	31-Oct-17	(20 702)
USD	4 168 555	JPY	460 000 000	06-Nov-17	75 765
USD	18 678 174	JPY	2 095 000 000	01-Oct-18	(48 426)
					(2 428 858)

The counterparties of these Forward Foreign Exchange Contracts are Goldman Sachs International and Société Générale.

Notes to the financial statements (continued)

TCW Funds - TCW Multi-Income US Equities Fund

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation USD
EUR	10 065	USD	11 800	31-Oct-17	117
GBP	2 648	USD	3 476	31-Oct-17	80
USD	285	EUR	241	31-Oct-17	-
USD	80	GBP	61	31-Oct-17	(3)
					194

The counterparty of these Forward Foreign Exchange Contracts is Société Générale.

12 - Futures contracts

As at September 30, 2017, the Company 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	Dec-17	60	-	12 949 687	(22 813)
							12 949 687	(22 813)

The counterparty of this Future Contract is Citibank.

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	Dec-17	1	-	125 547	(969)
Interest rate	USD	US 2 YR NOTE FUTURE	CHICAGO BOARD OF TRADE	Dec-17	2	-	431 656	(906)
Interest rate	USD	US 5 YR NOTE FUTURE	CHICAGO BOARD OF TRADE	Dec-17	2	-	235 328	(1 102)
							792 531	(2 977)

The counterparty of these Future Contracts is Citibank.

Notes to the financial statements (continued)

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	EUR	EURO BOBL	EUREX-DEUTSCHLAND	Dec-17	-	46	7 133 726	25 018
Interest rate	USD	US ULTRA BOND CBT	CHICAGO BOARD OF TRADE	Dec-17	-	30	4 953 750	109 375
Interest rate	USD	US 10 YR NOTE FUTURE	CHICAGO BOARD OF TRADE	Dec-17	-	452	56 747 190	515 185
Interest rate	USD	US 5 YR NOTE FUTURE	CHICAGO BOARD OF TRADE	Dec-17	534	-	62 832 608	(340 628)
							131 667 274	308 950

The counterparty of these Future Contracts is Citibank.

13 - Options

As at September 30, 2017, the Company holds the following options contracts:

TCW Funds - TCW Emerging Markets Local Currency Income Fund

Short/Long	Currency	Description	Put/Call	Strike Price	Maturity	Quantity	Market value USD	Commitment USD
LONG	USD	Call USD/SGD	CALL	1.36	Oct-17	950 000	1 414	-
							1 414	-

The counterparty of this Option is Merrill Lynch International.

14 - Swaps

As at September 30, 2017, the Company 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	China Government International Bond 7.5 10/28/27	-	1	USD	1 250 000	(22 631)
20-Dec-22	Credit default Swap	Republic of Korea 7.125 04/16/19	-	1	USD	1 185 000	(14 794)
20-Dec-22	Credit default Swap	United Mexican States 4.15 03/28/27	-	1	USD	1 150 000	5 686
20-Dec-22	Credit default Swap	United Mexican States 4.15 03/28/27	-	1	USD	2 500 000	26 194
20-Dec-22	Credit default Swap	Republic of Korea 7.125 04/16/19	-	1	USD	8 155 000	(101 807)
20-Dec-22	Credit default Swap	China Government International Bond 7.5 10/28/27	-	1	USD	1 200 000	(21 726)
20-Dec-22	Credit default Swap	Republic of Colombia 10.375 01/28/33	-	1	USD	2 500 000	12 361
							(116 717)

The counterparties of these Swaps are Barclays Bank PLC, Citibank, Deutsche Bank and Merrill Lynch International.

Notes to the financial statements (continued)

15 - Dividend distribution

During the year ended September 30, 2017, the following dividends have been distributed:

TCW Funds - TCW Emerging Markets Income Fund

	Ex-dividend date	Currency	Dividend	Number of shares
Class AU-MD	03.10.16	USD	0.71	20.13
Class AU-MD	02.11.16	USD	0.22	20.27
Class AU-MD	01.12.16	USD	0.41	20.31
Class AU-MD	03.01.17	USD	0.36	20.39
Class AU-MD	01.02.17	USD	0.93	20.46
Class AU-MD	01.03.17	USD	1.33	20.65
Class AU-MD	03.04.17	USD	0.00	0.00
Class AU-MD	02.05.17	USD	0.00	0.00
Class AU-MD	31.05.17	USD	0.20	20.92
Class AU-MD	30.06.17	USD	0.50	20.96
Class AU-MD	31.07.17	USD	0.49	21.06
Class AU-MD	31.08.17	USD	0.44	21.16
Class AU-MD	30.09.17	USD	0.46	21.25
Class IGHG-QD	03.10.16	GBP	22.46	34.83
Class IGHG-QD	03.01.17	GBP	14.28	2.85
Class IGHG-QD	03.04.17	GBP	18.09	2.89
Class IGHG-QD	30.06.17	GBP	17.49	2.94
Class IGHG-QD	30.09.17	GBP	16.37	2.99
Class XJ (D)	31.10.16	JPY	70.00	182 477.84
Class XJ (D)	30.11.16	JPY	70.00	175 047.84
Class XJ (D)	30.12.16	JPY	70.00	156 267.84
Class XJ (D)	31.01.17	JPY	70.00	152 027.84
Class XJ (D)	28.02.17	JPY	70.00	148 787.84
Class XJ (D)	31.03.17	JPY	70.00	145 147.84
Class XJ (D)	28.04.17	JPY	70.00	142 287.84
Class XJ (D)	31.05.17	JPY	70.00	135 477.84
Class XJ (D)	30.06.17	JPY	70.00	134 047.84
Class XJ (D)	31.07.17	JPY	70.00	132 107.84

Notes to the financial statements (continued)

	Ex-dividend date	Currency	Dividend	Number of shares
Class XJ (D)	31.08.17	JPY	70.00	130 737.84
Class XJ (D)	30.09.17	JPY	70.00	125 517.84
Class XJHA1 (D)	31.10.16	JPY	90.00	72 844.18
Class XJHA1 (D)	30.11.16	JPY	90.00	70 144.18
Class XJHA1 (D)	30.12.16	JPY	90.00	63 644.18
Class XJHA1 (D)	31.01.17	JPY	90.00	66 644.18
Class XJHA1 (D)	28.02.17	JPY	90.00	65 244.18
Class XJHA1 (D)	31.03.17	JPY	90.00	66 344.18
Class XJHA1 (D)	28.04.17	JPY	90.00	67 344.18
Class XJHA1 (D)	31.05.17	JPY	90.00	67 344.18
Class XJHA1 (D)	30.06.17	JPY	90.00	70 044.18
Class XJHA1 (D)	31.07.17	JPY	90.00	66 744.18
Class XJHA1 (D)	31.08.17	JPY	90.00	69 344.18
Class XJHA1 (D)	30.09.17	JPY	90.00	69 144.18
Class XJHAU (D)	31.10.16	JPY	30.00	216 698.35
Class XJHAU (D)	30.11.16	JPY	30.00	206 078.35
Class XJHAU (D)	30.12.16	JPY	30.00	194 888.35
Class XJHAU (D)	31.01.17	JPY	30.00	190 468.35
Class XJHAU (D)	28.02.17	JPY	30.00	181 598.35
Class XJHAU (D)	31.03.17	JPY	30.00	169 028.35
Class XJHAU (D)	28.04.17	JPY	30.00	164 278.35
Class XJHAU (D)	31.05.17	JPY	30.00	158 838.35
Class XJHAU (D)	30.06.17	JPY	30.00	154 208.35
Class XJHAU (D)	31.07.17	JPY	30.00	148 948.35
Class XJHAU (D)	31.08.17	JPY	30.00	146 998.35
Class XJHAU (D)	30.09.17	JPY	30.00	137 948.35
Class XJHB (D)	31.10.16	JPY	40.00	42 903.96
Class XJHB (D)	30.11.16	JPY	40.00	44 803.96
Class XJHB (D)	30.12.16	JPY	40.00	43 103.96
Class XJHB (D)	31.01.17	JPY	40.00	40 703.96
Class XJHB (D)	28.02.17	JPY	40.00	37 303.96

Notes to the financial statements (continued)

	Ex-dividend date	Currency	Dividend	Number of shares
Class XJHB (D)	31.03.17	JPY	40.00	38 303.96
Class XJHB (D)	28.04.17	JPY	40.00	36 303.96
Class XJHB (D)	31.05.17	JPY	40.00	38 203.96
Class XJHB (D)	30.06.17	JPY	40.00	61 403.96
Class XJHB (D)	31.07.17	JPY	40.00	65 903.96
Class XJHB (D)	31.08.17	JPY	40.00	70 203.96
Class XJHB (D)	30.09.17	JPY	40.00	71 703.96
Class XJHJ (D)	31.10.16	JPY	50.00	80 986.74
Class XJHJ (D)	30.11.16	JPY	50.00	80 986.74
Class XJHJ (D)	30.12.16	JPY	50.00	64 986.74
Class XJHJ (D)	31.01.17	JPY	50.00	65 686.74
Class XJHJ (D)	28.02.17	JPY	50.00	64 586.74
Class XJHJ (D)	31.03.17	JPY	50.00	63 286.74
Class XJHJ (D)	28.04.17	JPY	50.00	60 486.74
Class XJHJ (D)	31.05.17	JPY	50.00	59 586.74
Class XJHJ (D)	30.06.17	JPY	50.00	57 386.74
Class XJHJ (D)	31.07.17	JPY	50.00	59 286.74
Class XJHJ (D)	31.08.17	JPY	50.00	56 386.74
Class XJHJ (D)	30.09.17	JPY	50.00	48 886.74
Class XJHM (D)	31.10.16	JPY	75.00	127.00
Class XJHT (D)	31.10.16	JPY	123.00	148.00

TCW Funds - MetWest High Yield Bond Fund

	Ex-dividend date	Currency	Dividend	Number of shares
Class IGHG-QD	03.10.16	GBP	13.35	1.41
Class IGHG-QD	03.01.17	GBP	15.66	1.43
Class IGHG-QD	03.04.17	GBP	13.42	1.45
Class IGHG-QD	30.06.17	GBP	10.86	1.47
Class IGHG-QD	30.09.17	GBP	9.89	1.49
Class XJ (D)	31.10.16	JPY	75.00	429 586.43

Notes to the financial statements (continued)

	Ex-dividend date	Currency	Dividend	Number of shares
Class XJ (D)	30.11.16	JPY	75.00	417 186.43
Class XJ (D)	30.12.16	JPY	75.00	399 786.43
Class XJ (D)	31.01.17	JPY	75.00	399 146.43
Class XJ (D)	28.02.17	JPY	75.00	396 286.43
Class XJ (D)	31.03.17	JPY	75.00	387 716.43
Class XJ (D)	28.04.17	JPY	75.00	384 516.43
Class XJ (D)	31.05.17	JPY	75.00	384 516.43
Class XJ (D)	30.06.17	JPY	75.00	382 426.43
Class XJ (D)	31.07.17	JPY	75.00	381 946.43
Class XJ (D)	31.08.17	JPY	75.00	379 446.43
Class XJ (D)	30.09.17	JPY	75.00	379 066.43

TCW Funds - TCW Emerging Markets Local Currency Income Fund

	Ex-dividend date	Currency	Dividend	Number of shares
Class IE-YD	03.10.16	EUR	16.46	1 120.35
Class IE-YD	30.09.17	EUR	59.36	992.30
Class IG-QD	03.10.16	GBP	27.16	34.80
Class IG-QD	03.01.17	GBP	15.37	35.54
Class IG-QD	03.04.17	GBP	21.97	35.98
Class IG-QD	30.06.17	GBP	22.84	36.60
Class IG-QD	30.09.17	GBP	18.11	229.20
Class IU-YD	03.10.16	USD	14.91	705.38
Class IU-YD	30.09.17	USD	56.42	625.07
Class XG-YD	03.10.16	GBP	20.72	35.32
Class XG-YD	30.09.17	GBP	69.67	1.85
Class XU-YD	03.10.16	USD	15.02	725.26
Class XU-YD	30.09.17	USD	59.00	672.23

TCW Funds - MetWest Total Return Bond Fund

	Ex-dividend date	Currency	Dividend	Number of shares
Class IGHG-QD	03.10.16	GBP	5.91	4 572.50
Class IGHG-QD	03.01.17	GBP	6.07	4 263.21

Notes to the financial statements (continued)

	Ex-dividend date	Currency	Dividend	Number of shares
Class IGHG-QD	03.04.17	GBP	6.47	3 354.44
Class IGHG-QD	30.06.17	GBP	5.41	1 602.31
Class IGHG-QD	30.09.17	GBP	5.71	1 602.32
Class RGHG-QD	03.10.16	GBP	0.53	15.50
Class RGHG-QD	03.01.17	GBP	0.58	15.58
Class RGHG-QD	03.04.17	GBP	0.62	15.67
Class RGHG-QD	30.06.17	GBP	0.52	15.77
Class RGHG-QD	30.09.17	GBP	0.55	15.85

TCW Funds - MetWest Unconstrained Bond Fund

	Ex-dividend date	Currency	Dividend	Number of shares
Class IA-QD	03.01.17	AUD	0.33	2.76
Class IA-QD	03.04.17	AUD	4.22	2.76
Class IA-QD	30.06.17	AUD	8.56	2.77
Class IA-QD	30.09.17	AUD	7.31	2.79
Class IAHA-QD	03.01.17	AUD	0.31	174 667.85
Class IAHA-QD	03.04.17	AUD	4.57	328 990.13
Class IAHA-QD	30.06.17	AUD	9.12	286 182.61
Class IAHA-QD	30.09.17	AUD	8.03	325 406.49
Class IE-YD	03.10.16	EUR	54.54	532.89
Class IE-YD	30.09.17	EUR	27.35	1 444.32
Class IGHG-QD	03.10.16	GBP	13.09	1 565.88
Class IGHG-QD	03.01.17	GBP	6.49	1 872.50
Class IGHG-QD	03.04.17	GBP	4.24	7 066.79
Class IGHG-QD	30.06.17	GBP	8.53	10 346.38
Class IGHG-QD	30.09.17	GBP	7.23	11 380.97
Class IU-YD	03.10.16	USD	49.28	53.51
Class IU-YD	30.09.17	USD	25.84	53.10
Class RGHG-QD	03.10.16	GBP	1.05	15.50
Class RGHG-QD	03.01.17	GBP	0.67	15.66
Class RGHG-QD	03.04.17	GBP	0.46	15.77

Notes to the financial statements (continued)

	Ex-dividend date	Currency	Dividend	Number of shares
Class RGHG-QD	30.06.17	GBP	0.92	15.84
Class RGHG-QD	30.09.17	GBP	0.78	15.99
Class RU-QD	03.10.16	USD	1.06	19.97
Class RU-QD	03.01.17	USD	0.64	20.18
Class RU-QD	03.04.17	USD	0.43	20.31
Class RU-QD	30.06.17	USD	0.95	20.40
Class RU-QD	30.09.17	USD	0.79	20.59
Class XG-YD	03.10.16	GBP	68.08	504.24
Class XG-YD	30.09.17	GBP	32.27	34.68
Class XGHG-QD	03.10.16	GBP	12.70	5 185.96
Class XGHG-QD	03.01.17	GBP	6.95	5 707.95
Class XGHG-QD	03.04.17	GBP	4.65	13 995.97
Class XGHG-QD	30.06.17	GBP	9.06	14 928.89
Class XGHG-QD	30.09.17	GBP	7.66	15 362.41
Class XU-YD	03.10.16	USD	49.19	53.65
Class XU-YD	30.09.17	USD	27.26	56.64
Class XXGHG-QD	03.04.17	GBP	5.22	666.24
Class XXGHG-QD	30.06.17	GBP	9.34	882.88
Class XXGHG-QD	30.09.17	GBP	8.43	914.61

TCW Funds - TCW Select Equities Fund

	Ex-dividend date	Currency	Dividend	Number of shares
Class XG-YD	30.09.17	GBP	0.03	1.38

TCW Funds - TCW US REIT Income Fund

	Ex-dividend date	Currency	Dividend	Number of shares
Class XJ (D)	31.10.16	JPY	48.00	1 070.00
Class XJ (D)	30.11.16	JPY	48.00	1 070.00
Class XJ (D)	30.12.16	JPY	48.00	1 070.00
Class XJ (D)	31.01.17	JPY	48.00	1 070.00
Class XJ (D)	28.02.17	JPY	48.00	1 070.00
Class XJ (D)	31.03.17	JPY	48.00	1 100.00

Notes to the financial statements (continued)

	Ex-dividend date	Currency	Dividend	Number of shares
Class XJ (D)	28.04.17	JPY	48.00	1 100.00
Class XJ (D)	31.05.17	JPY	48.00	1 100.00
Class XJ (D)	30.06.17	JPY	48.00	1 100.00
Class XJ (D)	31.07.17	JPY	48.00	1 100.00
Class XJ (D)	31.08.17	JPY	48.00	1 100.00
Class XJ (D)	30.09.17	JPY	48.00	1 130.00
Class XJHAU (D)	31.10.16	JPY	69.00	1 153.00

TCW Funds - TCW Multi-Income US Equities Fund

	Ex-dividend date	Currency	Dividend	Number of shares
Class AU-MD	03.10.16	USD	0.28	20.00
Class AU-MD	01.12.16	USD	0.09	20.05
Class AU-MD	03.01.17	USD	0.10	20.07
Class AU-MD	01.02.17	USD	0.03	20.09
Class AU-MD	01.03.17	USD	0.10	20.10
Class AU-MD	03.04.17	USD	0.16	20.12
Class AU-MD	02.05.17	USD	0.00	0.00
Class AU-MD	31.05.17	USD	0.14	20.15
Class AU-MD	30.06.17	USD	0.09	20.18
Class AU-MD	31.07.17	USD	0.00	20.20
Class AU-MD	31.08.17	USD	0.11	20.20
Class AU-MD	30.09.17	USD	0.20	20.22
Class IGHG-QD	03.10.16	GBP	7.77	33.80
Class IGHG-QD	03.01.17	GBP	4.95	2.42
Class IGHG-QD	03.04.17	GBP	5.70	2.43
Class IGHG-QD	30.06.17	GBP	5.02	2.44
Class IGHG-QD	30.09.17	GBP	5.89	2.45
Class XJ (D)	31.10.16	JPY	38.00	1 338 700.00
Class XJ (D)	30.11.16	JPY	38.00	1 310 700.00
Class XJ (D)	30.12.16	JPY	38.00	1 265 600.00
Class XJ (D)	31.01.17	JPY	38.00	1 242 800.00

Notes to the financial statements (continued)

	Ex-dividend date	Currency	Dividend	Number of shares
Class XJ (D)	28.02.17	JPY	38.00	1 223 800.00
Class XJ (D)	31.03.17	JPY	38.00	1 209 200.00
Class XJ (D)	28.04.17	JPY	38.00	1 199 800.00
Class XJ (D)	31.05.17	JPY	38.00	1 180 600.00
Class XJ (D)	30.06.17	JPY	38.00	1 146 700.00
Class XJ (D)	31.07.17	JPY	38.00	1 130 900.00
Class XJ (D)	31.08.17	JPY	38.00	1 120 900.00
Class XJ (D)	30.09.17	JPY	38.00	1 082 200.00

16 - Collateral

As at September 30, 2017, the collateral received or paid which is composed of margin deposits for financial futures contracts are as follows:

Sub-Fund	Type of collateral	Counterparty	Sub-Fund Currency	Amount (in Sub-Fund's Currency)
TCW FUNDS - TCW Emerging Markets Income Fund	Cash	Citibank	USD	270 000.00

Unaudited Informations

Global risk exposure

In terms of risk management, the Board of Directors of the Fund selected the commitment approach in order to determine the global risk for all Sub-Funds.

SFTR Regulation

As at September 30, 2017, 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 year referring to the financial statements.

Remuneration Policy

The Management Company has designed and implemented a remuneration policy (the "Remuneration Policy") in line with the provisions on remuneration as set out by the European Directive 2009/65/EC ("UCITS Directive"), as amended by Directive 2014/91/EU ("UCITS V Directive") as implemented into Luxembourg in the Law of 10 May 2016 (the "2016 Law").

The Management Company has developed and implemented remuneration policies and practices that are consistent with and promote a sound and effective risk management of the Fund, do not encourage risk-taking which is inconsistent with the risk profiles/rules governing the Fund, and do not impair compliance with the Management Company's duty to act in the best interest of the Fund and ultimately its investors.

The Board of Directors of the Management Company is responsible for the design and implementation of the Remuneration Policy and reviews this on a regular basis as part of its supervisory function. In reviewing the Remuneration Policy, the Board of Directors of the Management Company will consider whether the remuneration framework operates as intended and that the risk profile, long-term objectives and goals of the Fund are adequately reflected.

Proportion of the total remuneration of the staff of the UCITS attributable to TCW Funds, indicating the number of beneficiaries, as of September 30, 2017.

The below table represents the proportion of the total remuneration of the staff of the management company attributable to all funds it manages, taking into account AIFs and UCITS.

The proportion allocated to TCW Funds has been calculated time-weighted¹ based on the number of all funds² managed by the management company.

	Number of Beneficiaries ³	Fixed Remuneration ⁴ in % of total	Variable Remuneration ⁵ in % of total	Carried Interest paid in % of total	Total Remuneration ⁶
Staff ⁷	11.0	3.667%	0.151%	0%	€ 1,021,273
Senior Management	5.0	1.952%	0.474%	0%	€ 1,048,212
Risk Takers ⁸	5.0	1.952%	0.474%	0%	€ 1,048,212

¹ Time-weighted = the proportion allocation takes into consideration the time when the fund was established or transferred to the (e.g. a fund that was live for 6 months during the financial year of the Management Company would get allocated 6/12 of the proportion that would be allocated to a fund that was live for the complete financial year of the Management Company).

² Funds = single funds and sub-funds of umbrella structures.

³ Number of beneficiaries = average number of employees for the period of the Management Company's financial year 2017.

Unaudited Informations

⁴ Fixed remuneration = consists of salaries paid during the Management Company financial year 2017 including employer social security, pension contribution, other non-monetary benefits like car allowance but excluding payments in relation to secondment services.

⁵ Variable remuneration = consists of annual bonuses paid during the Management Company's financial year 2017 in accordance with the remuneration policy.

⁶ Total remuneration = sum of fixed remuneration and variable remuneration paid during the Management Company's financial year 2017.

⁷ Staff = including Senior Management and Risk Takers.

⁸ Risk Takers = staff members of the Management Company whose actions might have a material impact on the risk profile of the UCITS, including Senior Management.

TCW Funds

Annual report including the audited financial statements