

**TCW**

# TCW Funds

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

Semi-Annual Report including unaudited financial statements as at 31 March 2024



MARCH 31

**2024**  
**SEMI-ANNUAL REPORT**

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

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## Organisation and Administration

### Board of Directors of the Fund

#### Chairman:

Gian Luca GIURLANI, Managing Director of TCW  
Italy SIM, Milan, Italy

#### Directors:

Joseph CARIERI, Group Managing Director of TCW  
Investment Management Company LLC

*Until 31 December 2023*

Meredith JACKSON, Executive Vice President,  
General Counsel and Secretary of TCW Investment  
Management Company LLC

*Since 31 January 2024*

Hermann BEYTHAN, Independent Director,  
of Counsel, Linklaters LLP, Luxembourg

### Management Company

Carne Global Fund Managers (Luxembourg) S.A.  
3, rue Jean Piret,  
L-2350 Luxembourg

### Investment Manager

*Until 14 December 2023*

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

*Since 15 December 2023*

TCW Investment Management Company LLC  
515 South Flower Street,  
Los Angeles, CA 90017  
United States

### Investment Sub-Managers

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

Quaestio Capital Management SGR S.P.A  
15 Corso Como,  
Milano, Lombardy, 20154  
Italy

### Depositary Bank and Paying Agent

Société Générale Luxembourg  
11, Avenue Emile Reuter,  
L-2420 Luxembourg

### Corporate and Domiciliary Agent

Carne Global Fund Managers (Luxembourg) S.A.  
3, rue Jean Piret,  
L-2350 Luxembourg

### Administrative, Registrar and Transfer Agent

Société Générale Luxembourg  
11, avenue Emile Reuter  
L-2420 Luxembourg  
Grand Duchy of Luxembourg

Operational center:

8-10 Porte de France,  
L-4360 Esch-Sur-Alzette

### Principal Distributor

*Until 14 December 2023*

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

*Since 15 December 2023*

TCW Funds Distributors LLC  
515 South Flower Street,  
Los Angeles, CA 90071  
United States

### Cabinet de révision agréé

Deloitte Audit, Société à responsabilité limitée  
20, Boulevard de Kockelscheuer,  
L-1821 Luxembourg

### Registered Office

3, rue Jean Piret,  
L-2350 Luxembourg

### Legal Advisors

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

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

## General information on the Fund

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

The Fund promotes environmental and/or social characteristics within the meaning of Article 8/9 of Regulation (EU) 2019/2088 (SFDR). These rules show how the financial services industry is committed to sustainability. As an ethically based investment company, these principles are central to our operations. The Company is active in promoting environmental or social characteristics as well as financial products with a targeted sustainability objective. These principles have been central to the operation of the Company and are now encoded following the regulations.

Carne Global Fund managers (Luxembourg) S.A. has been appointed as Management Company of the Fund from September 16, 2017, 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 shareholders. 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.

## General information on the Fund (continued)

The following Classes of Shares are active at period ended March 31, 2024:

### TCW Funds - TCW Core Plus Bond Fund:

ACHC Shares (CHF)	Capitalisation
AE Shares (EUR)	Capitalisation
AEHE Shares (EUR)	Capitalisation
AU Shares (USD)	Capitalisation
EEHE Shares (EUR)	Capitalisation
EU Shares (USD)	Capitalisation
IEHE Shares (EUR)	Capitalisation
IGHG-QD Shares (GBP)	Distribution
IU Shares (USD)	Capitalisation
IU-YD Shares (USD)	Distribution
REHE Shares (EUR)	Capitalisation
RGHG Shares (GBP)	Capitalisation
RGHG-QD Shares (GBP)	Distribution
RU Shares (USD)	Capitalisation
XU Shares (USD)	Capitalisation

### TCW Funds - TCW Unconstrained Bond Fund:

ACHC Shares (CHF)	Capitalisation
AEHE Shares (EUR)	Capitalisation
AEHE-QD Shares (EUR)	Distribution
AU Shares (USD)	Capitalisation
EEHE Shares (EUR)	Capitalisation
EU Shares (USD)	Capitalisation
FU Shares (USD)	Capitalisation
FU-QD Shares (USD)	Distribution
ICHC Shares (CHF)	Capitalisation
IEHE Shares (EUR)	Capitalisation
IEHE-QD (EUR)	Distribution
IGHG-QD Shares (GBP)	Distribution
IU Shares (USD)	Capitalisation
IU-YD Shares (USD)	Distribution
OU Shares (USD)	Capitalisation
REHE Shares (EUR)	Capitalisation
RGHG-QD Shares (GBP)	Distribution
RU Shares (USD)	Capitalisation
XAHA-QD Shares (AUD)	Distribution
XEHE-QD Shares (EUR)	Distribution
XGHG-QD Shares (GBP)	Distribution
XJ Shares (JPY)	Distribution
XJHJ Shares (JPY)	Distribution
XU Shares (USD)	Capitalisation

## General information on the Fund (continued)

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

### TCW Funds - TCW Income Fund:

ACHC Shares (CHF)	Capitalisation
AEHE Shares (EUR)	Capitalisation
AEHE-QD Shares (EUR)	Distribution
AU Shares (USD)	Capitalisation
AU-QD Shares (USD)	Distribution
EEHE Shares (EUR)	Capitalisation
ICHC Shares (CHF)	Capitalisation
IEHE Shares (EUR)	Capitalisation
IEHE-QD Shares (EUR)	Distribution
IGHG-QD Shares (GBP)	Distribution
IGHG-YD Shares (GBP)	Distribution
IU Shares (USD)	Capitalisation
IU-QD Shares (USD)	Distribution
RU Shares (USD)	Capitalisation
XEHE Shares (EUR)	Capitalisation

### TCW Funds - TCW Global Securitized Fund:

AEHE Shares (EUR)	Capitalisation
AU Shares (USD)	Capitalisation
IEHE Shares (EUR)	Capitalisation
IU Shares (USD)	Capitalisation
OU Shares (USD)	Capitalisation
OU-QD Shares (USD)	Distribution

### TCW Funds - TCW High Yield Sustainable Bond Fund:

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

## General information on the Fund (continued)

### TCW Funds - TCW Emerging Markets Sustainable Income Fund:

AE Shares (EUR)	Capitalisation
AEHE Shares (EUR)	Capitalisation
AU Shares (USD)	Capitalisation
EU Shares (USD)	Capitalisation
IEHE Shares (EUR)	Capitalisation
IGHG-QD Shares (GBP)	Distribution
IU Shares (USD)	Capitalisation
OU Shares (USD)	Capitalisation

### TCW Funds - TCW Select Sustainable Equities Fund:

AU Shares (USD)	Capitalisation
IU Shares (USD)	Capitalisation

### TCW Funds - TCW Relative Value Sustainable U.S. Equities Fund:

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

### TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund:

AEHE Shares (EUR)	Capitalisation
AU Shares (USD)	Capitalisation
EEHE Shares (EUR)	Capitalisation
IEHE Shares (EUR)	Capitalisation
IGHG-QD Shares (GBP)	Distribution
IU Shares (USD)	Capitalisation
OU Shares (USD)	Capitalisation

### TCW Funds - TCW Global Premier Sustainable Equities Fund:

AEHE Shares (EUR)	Capitalisation
AU Shares (USD)	Capitalisation
EEHE Shares (EUR)	Capitalisation
IEHE Shares (EUR)	Capitalisation
IGHG-QD Shares (GBP)	Distribution
IU Shares (USD)	Capitalisation

### TCW Funds - TCW Global Multi Asset Opportunities Fund:

AEHE Shares (EUR)	Capitalisation
AU Shares (USD)	Capitalisation
EEHE Shares (EUR)	Capitalisation
IEHE Shares (EUR)	Capitalisation



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**General information on the Fund** (continued)

IU Shares (USD)	Capitalisation
OU Shares (USD)	Capitalisation
XXU Shares (USD)	Capitalisation

## 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 Shareholders shall be convened to the meeting via a notice, recorded in the register of Shareholders 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 report, including audited financial statements, as well as the report of the *réviseur d'entreprises agréé* of the Fund and the report of the Board of Directors 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 report, including audited financial statements, as well as the report of the *réviseur d'entreprises agréé* 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 Shareholder 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 Shareholder at the record date.

Each Class 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 Shareholders of the concerned Sub-Fund and any amendment to the Articles of Incorporation leading to a change in the Shareholder 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 Shareholders.

Information on the environmental/social characteristics for funds disclosing under Article 8 of SFDR, and information on sustainable investments for funds disclosing under Article 9 of SFDR, respectively, are made available in the unaudited section to the annual report, in the annex IV.

## Statement of Net Assets

(expressed in the Sub-Fund's currency)

	Notes	TCW Funds - TCW Core Plus Bond Fund USD	TCW Funds - TCW Unconstrained Bond Fund USD	TCW Funds - TCW Income Fund USD
<b>ASSETS</b>				
Securities portfolio at cost		221 822 085	609 993 301	53 462 800
Net unrealised profit/ (loss)		(5 903 787)	(41 119 596)	(11 629 862)
Securities portfolio at market value	2.3	215 918 298	568 873 705	41 832 938
Cash at bank		16 374 940	43 343 893	6 336 704
Receivable for Fund shares issued		474 031	404 068	-
Receivable for securities sold		303 114	16 394 616	1 655 437
Receivable on spot exchange		49 760	325 686	5 092
Dividends receivable, net		-	7 014	1 756
Interest receivable on bonds		1 037 946	3 298 654	413 750
Options bought at market value	2.3, 11	-	-	-
Swaps at market value	2.3, 12	22 837	49 674	-
Unrealised appreciation on forward foreign exchange contracts	2.3, 9	235 118	1 105 362	92 849
Unrealised appreciation on financial futures contracts	2.3, 10	19 037	91 712	34 792
		<b>234 435 081</b>	<b>633 894 384</b>	<b>50 373 318</b>
<b>LIABILITIES</b>				
Margin accounts		49 903	158 290	-
Payable for Fund shares redeemed		2 514 501	1 570 805	5 092
Dividends payable to shareholders	13	25 067	2 593 907	138 590
Payable for securities purchased	2.6	38 630 799	107 395 073	12 690 872
Payable on spot exchange		49 690	325 519	5 095
Management fees payable	3	62 263	196 963	27 793
Investment advisory fees payable	3	-	-	-
Taxe d'abonnement payable	7	6 305	16 390	2 537
Service fees payable	3	16 063	43 539	4 121
Distributor fees payable		64	503	722
Options written at market value	2.3, 11	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.3, 9	212 992	2 676 027	180 844
Unrealised depreciation on financial futures contracts	2.3, 10	45 547	488 551	74 115
Other liabilities		-	-	-
		<b>41 613 194</b>	<b>115 465 567</b>	<b>13 129 781</b>
<b>TOTAL NET ASSETS</b>		<b>192 821 887</b>	<b>518 428 817</b>	<b>37 243 537</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	TCW Funds - TCW Global Securitized Fund USD	TCW Funds - TCW High Yield Sustainable Bond Fund USD	TCW Funds - TCW Emerging Markets Sustainable Income Fund USD
<b>ASSETS</b>				
Securities portfolio at cost		40 174 807	26 276 630	79 940 117
Net unrealised profit/ (loss)		(2 012 478)	(1 735 551)	1 828 090
Securities portfolio at market value	2.3	38 162 329	24 541 079	81 768 207
Cash at bank		6 932 247	2 680 565	1 635 416
Receivable for Fund shares issued		-	30 762	-
Receivable for securities sold		-	31 827	-
Receivable on spot exchange		24 470	116 459	6 397
Dividends receivable, net		-	-	-
Interest receivable on bonds		156 827	346 227	1 250 821
Options bought at market value	2.3, 11	-	-	-
Swaps at market value	2.3, 12	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.3, 9	33 406	321	-
Unrealised appreciation on financial futures contracts	2.3, 10	1 101	117	-
		<b>45 310 380</b>	<b>27 747 357</b>	<b>84 660 841</b>
<b>LIABILITIES</b>				
Margin accounts		-	353	383
Payable for Fund shares redeemed		24 470	-	33 510
Dividends payable to shareholders	13	43	116 526	495
Payable for securities purchased	2.6	10 567 286	-	199 836
Payable on spot exchange		24 516	116 528	6 398
Management fees payable	3	11 518	7 658	21 707
Investment advisory fees payable	3	-	1 750	-
Taxe d'abonnement payable	7	846	938	2 413
Service fees payable	3	2 644	2 900	11 836
Distributor fees payable		-	72	15
Options written at market value	2.3, 11	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.3, 9	95 597	5 038	8 036
Unrealised depreciation on financial futures contracts	2.3, 10	3 656	7 711	-
Other liabilities		-	-	-
		<b>10 730 576</b>	<b>259 474</b>	<b>284 629</b>
<b>TOTAL NET ASSETS</b>		<b>34 579 804</b>	<b>27 487 883</b>	<b>84 376 212</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	TCW Funds - TCW Select Sustainable Equities Fund USD	TCW Funds - TCW Relative Value Sustainable U.S. Equities Fund USD	TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund USD
<b>ASSETS</b>				
Securities portfolio at cost		2 889 608	165 303	18 780 542
Net unrealised profit/ (loss)		1 905 124	50 959	6 671 733
Securities portfolio at market value	2.3	4 794 732	216 262	25 452 275
Cash at bank		213 868	6 349	1 290 072
Receivable for Fund shares issued		-	-	184 085
Receivable for securities sold		-	-	-
Receivable on spot exchange		-	-	46 874
Dividends receivable, net		413	168	7 059
Interest receivable on bonds		-	-	-
Options bought at market value	2.3, 11	-	-	-
Swaps at market value	2.3, 12	-	-	-
Unrealised appreciation on forward foreign exchange contracts	2.3, 9	-	5	11 590
Unrealised appreciation on financial futures contracts	2.3, 10	-	-	-
		<b>5 009 013</b>	<b>222 784</b>	<b>26 991 955</b>
<b>LIABILITIES</b>				
Margin accounts		-	-	-
Payable for Fund shares redeemed		-	-	46 768
Dividends payable to shareholders	13	-	-	-
Payable for securities purchased	2.6	-	-	-
Payable on spot exchange		-	-	47 008
Management fees payable	3	3 873	243	29 817
Investment advisory fees payable	3	-	-	-
Taxe d'abonnement payable	7	214	26	2 121
Service fees payable	3	482	28	3 151
Distributor fees payable		-	-	589
Options written at market value	2.3, 11	-	-	-
Unrealised depreciation on forward foreign exchange contracts	2.3, 9	-	848	62 773
Unrealised depreciation on financial futures contracts	2.3, 10	-	-	-
Other liabilities		-	2 582	-
		<b>4 569</b>	<b>3 727</b>	<b>192 227</b>
<b>TOTAL NET ASSETS</b>		<b>5 004 444</b>	<b>219 057</b>	<b>26 799 728</b>

## Statement of Net Assets (continued)

(expressed in the Sub-Fund's currency)

	Notes	TCW Funds - TCW Global Premier Sustainable Equities Fund USD	TCW Funds - TCW Global Multi Asset Opportunities Fund USD	Combined USD
<b>ASSETS</b>				
Securities portfolio at cost		2 817 057	58 433 277	1 114 755 527
Net unrealised profit/ (loss)		1 275 858	4 863 305	(45 806 205)
Securities portfolio at market value	2.3	4 092 915	63 296 582	1 068 949 322
Cash at bank		51 730	15 532 837	94 398 621
Receivable for Fund shares issued		-	-	1 092 946
Receivable for securities sold		-	325 392	18 710 386
Receivable on spot exchange		-	-	574 738
Dividends receivable, net		1 421	23 647	41 478
Interest receivable on bonds		-	204 493	6 708 718
Options bought at market value	2.3, 11	-	1 421	1 421
Swaps at market value	2.3, 12	-	-	72 511
Unrealised appreciation on forward foreign exchange contracts	2.3, 9	548	93 067	1 572 266
Unrealised appreciation on financial futures contracts	2.3, 10	-	10 575	157 334
		<b>4 146 614</b>	<b>79 488 014</b>	<b>1 192 279 741</b>
<b>LIABILITIES</b>				
Margin accounts		-	164 113	373 042
Payable for Fund shares redeemed		-	-	4 195 146
Dividends payable to shareholders	13	-	-	2 874 628
Payable for securities purchased	2.6	-	12 475 157	181 959 023
Payable on spot exchange		-	-	574 754
Management fees payable	3	4 808	12 703	379 346
Investment advisory fees payable	3	-	-	1 750
Taxe d'abonnement payable	7	394	1 634	33 818
Service fees payable	3	544	5 078	90 386
Distributor fees payable		341	-	2 306
Options written at market value	2.3, 11	-	80	80
Unrealised depreciation on forward foreign exchange contracts	2.3, 9	9 801	27	3 251 983
Unrealised depreciation on financial futures contracts	2.3, 10	-	6 921	626 501
Other liabilities		-	-	2 582
		<b>15 888</b>	<b>12 665 713</b>	<b>194 365 345</b>
<b>TOTAL NET ASSETS</b>		<b>4 130 726</b>	<b>66 822 301</b>	<b>997 914 396</b>

## Statistical information

### TCW Funds - TCW Core Plus Bond Fund

	Currency	31/03/24	30/09/23	30/09/22
<b>Class ACHC</b>				
Number of shares		9 400.30	518.30	518.30
Net asset value per share	CHF	79.0305	75.9309	79.4272
<b>Class AE</b>				
Number of shares		12 656.01	15 384.64	17 147.02
Net asset value per share	EUR	132.0944	126.8608	137.1937
<b>Class AEHE</b>				
Number of shares		33 181.74	44 655.92	21 219.69
Net asset value per share	EUR	91.9351	87.3414	89.7143
<b>Class AU</b>				
Number of shares		83 981.32	69 865.84	57 758.14
Net asset value per share	USD	109.0816	102.7014	102.7709
<b>Class EEHE</b>				
Number of shares		4 134.74	2 493.42	68.84
Net asset value per share	EUR	83.9838	79.9155	82.1483
<b>Class EU</b>				
Number of shares		20.04	20.04	20.04
Net asset value per share	USD	88.7490	83.6672	83.9476
<b>Class IEHE</b>				
Number of shares		30 145.24	34 322.96	15 658.44
Net asset value per share	EUR	927.1132	879.0033	898.8325
<b>Class IGHG-QD</b>				
Number of shares		2 082.47	1 537.10	1 290.12
Net asset value per share	GBP	817.9452	786.4981	822.7037
<b>Class IU</b>				
Number of shares		102 076.75	126 900.92	108 504.19
Net asset value per share	USD	1 157.0149	1 086.4149	1 081.3446
<b>Class IU-YD</b>				
Number of shares		4 648.41	6 383.96	5 640.27
Net asset value per share	USD	929.1936	872.4939	905.8027
<b>Class REHE</b>				
Number of shares		4 771.13	4 771.13	7 211.30
Net asset value per share	EUR	89.9969	85.2835	87.1461
<b>Class RGHG</b>				
Number of shares		114.99	14.99	414.24
Net asset value per share	GBP	100.6291	94.7695	95.6043

Statistical information (continued)

**TCW Funds - TCW Core Plus Bond Fund**

	Currency	31/03/24	30/09/23	30/09/22
<b>Class RGHG-QD</b>				
Number of shares		1 582.31	1 546.58	123.80
Net asset value per share	GBP	79.8666	76.8360	80.4890
<b>Class RU</b>				
Number of shares		2 063.50	6 035.72	22 247.56
Net asset value per share	USD	105.6783	99.2370	98.8028
<b>Class XU</b>				
Number of shares		17 760.79	15 128.39	19 047.93
Net asset value per share	USD	1 224.2709	1 148.8915	1 142.1027
Total Net Assets	USD	192 821 887	209 039 363	172 190 360

**TCW Funds - TCW Unconstrained Bond Fund**

	Currency	31/03/24	30/09/23	30/09/22
<b>Class ACHC</b>				
Number of shares		8 144.99	5 344.99	1 519.99
Net asset value per share	CHF	90.0221	87.2614	87.7381
<b>Class AEHE</b>				
Number of shares		161 105.94	1 950 700.68	159 170.03
Net asset value per share	EUR	96.0879	91.9960	90.8593
<b>Class AEHE-QD</b>				
Number of shares		1 093.57	851.32	313.96
Net asset value per share	EUR	80.1737	78.7766	81.8670
<b>Class AU</b>				
Number of shares		163 510.70	137 974.80	95 506.94
Net asset value per share	USD	112.9344	107.1668	103.1788
<b>Class EEHE</b>				
Number of shares		24 416.58	22 476.35	11 939.31
Net asset value per share	EUR	91.9412	88.1509	87.2913
<b>Class EU</b>				
Number of shares		2 401.23	2 150.09	2 977.64
Net asset value per share	USD	97.2873	92.4332	89.2119
<b>Class FU</b>				
Number of shares		10.01	10.01	10.01
Net asset value per share	USD	109.5754	103.5345	98.8482



Statistical information (continued)

**TCW Funds - TCW Unconstrained Bond Fund**

	Currency	31/03/24	30/09/23	30/09/22
<b>Class FU-QD</b>				
Number of shares		12.26	11.88	11.23
Net asset value per share	USD	88.1705	85.9167	87.1514
<b>Class ICHC</b>				
Number of shares		4 775.16	4 127.16	491.20
Net asset value per share	CHF	965.4966	931.5668	927.7464
<b>Class IEHE</b>				
Number of shares		33 201.77	64 999.17	41 730.82
Net asset value per share	EUR	1 040.2023	992.5870	971.6456
<b>Class IEHE-QD</b>				
Number of shares		76.39	234.74	233.62
Net asset value per share	EUR	823.9816	810.2329	843.2077
<b>Class IGHG-QD</b>				
Number of shares		8 634.33	15 578.51	28 251.31
Net asset value per share	GBP	758.4023	741.0714	758.3759
<b>Class IU</b>				
Number of shares		67 410.96	57 581.81	58 278.29
Net asset value per share	USD	1 231.9635	1 164.1918	1 111.5026
<b>Class IU-QF</b>				
Number of shares		-	-	2.03
Net asset value per share	USD	-	-	890.5665
<b>Class IU-YD</b>				
Number of shares		9 041.77	10 049.44	1 970.70
Net asset value per share	USD	796.5958	752.7694	764.6431
<b>Class OU</b>				
Number of shares		1 239 084.55	1 263 210.85	1 171 273.00
Net asset value per share	USD	122.9837	115.8161	109.8052
<b>Class REHE</b>				
Number of shares		16.19	16.19	16.19
Net asset value per share	EUR	101.1124	96.3616	94.3152
<b>Class RGHG-QD</b>				
Number of shares		736.22	708.60	247.61
Net asset value per share	GBP	80.9303	79.0165	80.8296
<b>Class RU</b>				
Number of shares		5 721.96	4 146.96	2 301.96
Net asset value per share	USD	114.1294	107.8727	103.0365

Statistical information (continued)

TCW Funds - TCW Unconstrained Bond Fund

	Currency	31/03/24	30/09/23	30/09/22
<b>Class XAHA-QD</b>				
Number of shares		208 729.13	198 810.67	191 052.85
Net asset value per share	AUD	845.7717	829.7214	855.8002
<b>Class XEHE-QD</b>				
Number of shares		1.26	1.22	3 491.64
Net asset value per share	EUR	789.0506	775.3963	806.3707
<b>Class XGHG-QD</b>				
Number of shares		40 327.41	29 433.86	6 642.08
Net asset value per share	GBP	767.8236	750.0957	766.4742
<b>Class XJ</b>				
Number of shares		2 591.89	2 646.84	2 701.53
Net asset value per share	JPY	12 773.0000	12 059.0000	11 493.0000
<b>Class XJHJ</b>				
Number of shares		2 428.38	5 784.69	6 956.29
Net asset value per share	JPY	8 002.0000	7 941.0000	8 278.0000
<b>Class XU</b>				
Number of shares		4 659.22	10 140.97	10 084.52
Net asset value per share	USD	1 252.7629	1 182.9622	1 127.7325
<b>Class XU-YD</b>				
Number of shares		31 987.81	29 269.65	19 386.00
Net asset value per share	USD	783.7267	740.0616	751.7602
<b>Class XXEHE</b>				
Number of shares		1.00	1.00	1.00
Net asset value per share	EUR	1 043.6389	993.0106	968.6929
<b>Class XXEHE-QD</b>				
Number of shares		2.25	2.17	2.05
Net asset value per share	EUR	778.7448	765.2229	795.9836
<b>Class XXGHG-QD</b>				
Number of shares		1.35	1.31	2 392.14
Net asset value per share	GBP	804.9899	785.7031	804.2951
<b>Class XXU</b>				
Number of shares		1.00	11.37	61 972.27
Net asset value per share	USD	1 207.8900	1 139.4758	1 084.4256
<b>Class XXU-QD</b>				
Number of shares		2.64	2.56	2.41
Net asset value per share	USD	879.0152	856.7070	869.1203
Total Net Assets	USD	518 428 817	683 499 846	494 403 705

Statistical information (continued)

TCW Funds - TCW Income Fund

	Currency	31/03/24	30/09/23	30/09/22
<b>Class ACHC</b>				
Number of shares		4 586.67	3 436.67	776.67
Net asset value per share	CHF	86.7231	84.0519	84.2626
<b>Class AEHE</b>				
Number of shares		64 877.27	71 366.03	54 351.09
Net asset value per share	EUR	96.1380	92.0090	90.7822
<b>Class AEHE-QD</b>				
Number of shares		20 704.79	13 956.11	6 229.26
Net asset value per share	EUR	60.7227	59.2288	65.3208
<b>Class AU</b>				
Number of shares		44 552.67	44 817.57	33 273.03
Net asset value per share	USD	111.0279	105.2745	101.2486
<b>Class AU-QD</b>				
Number of shares		30.61	29.38	26.26
Net asset value per share	USD	70.8863	69.1617	74.3065
<b>Class AU-QF</b>				
Number of shares		-	-	20.94
Net asset value per share	USD	-	-	80.8916
<b>Class EEHE</b>				
Number of shares		39 433.80	42 233.58	18 972.94
Net asset value per share	EUR	87.8746	84.2298	83.2972
<b>Class ICHC</b>				
Number of shares		421.01	501.01	737.01
Net asset value per share	CHF	921.5639	888.1269	880.8202
<b>Class IEHE</b>				
Number of shares		2 719.46	3 766.45	22 173.50
Net asset value per share	EUR	1 061.7865	1 010.2478	987.2818
<b>Class IEHE-QD</b>				
Number of shares		17 379.61	10 554.26	9 478.40
Net asset value per share	EUR	688.3886	667.4023	735.6343
<b>Class IGHG-QD</b>				
Number of shares		2.36	4 840.92	5 763.20
Net asset value per share	GBP	710.3417	689.2343	747.8395

Statistical information (continued)

**TCW Funds - TCW Income Fund**

	Currency	31/03/24	30/09/23	30/09/22
<b>Class IGHG-YD</b>				
Number of shares		8.98	8.79	8.60
Net asset value per share	GBP	666.4483	630.4020	689.0903
<b>Class IU</b>				
Number of shares		2 959.49	4 791.92	4 172.78
Net asset value per share	USD	1 193.6837	1 125.6859	1 070.8173
<b>Class IU-QD</b>				
Number of shares		1.53	1 821.47	2 716.30
Net asset value per share	USD	669.5359	649.7354	698.1811
<b>Class IU-QF</b>				
Number of shares		-	-	2.11
Net asset value per share	USD	-	-	808.6635
<b>Class RU</b>				
Number of shares		9.00	2 299.00	3 469.00
Net asset value per share	USD	121.4778	114.5917	109.0465
<b>Class XEHE</b>				
Number of shares		1.82	1.82	5 145.14
Net asset value per share	EUR	994.6836	945.7659	922.6718
Total Net Assets	USD	37 243 537	39 524 546	55 369 009

**TCW Funds - TCW Global Securitized Fund**

	Currency	31/03/24	30/09/23	30/09/22
<b>Class AEHE</b>				
Number of shares		17.97	17.97	17.97
Net asset value per share	EUR	97.9513	93.7640	94.8717
<b>Class AU</b>				
Number of shares		20.02	20.02	20.02
Net asset value per share	USD	102.6494	97.4376	96.1563
<b>Class IEHE</b>				
Number of shares		21 254.98	19 568.98	1.98
Net asset value per share	EUR	984.6865	938.9194	944.5189
<b>Class IU</b>				
Number of shares		2 198.76	2 198.76	2 198.76
Net asset value per share	USD	1 129.5551	1 068.3207	1 046.8702

Statistical information (continued)

**TCW Funds - TCW Global Securitized Fund**

	Currency	31/03/24	30/09/23	30/09/22
<b>Class OU</b>				
Number of shares		81 946.19	81 002.33	100 451.51
Net asset value per share	USD	115.7602	109.1604	106.3300
<b>Class OU-QD</b>				
Number of shares		29.05	27.83	25.28
Net asset value per share	USD	77.9831	76.4829	81.3718
Total Net Assets	USD	34 579 804	30 650 239	12 990 312

**TCW Funds - TCW High Yield Sustainable Bond Fund**

	Currency	31/03/24	30/09/23	30/09/22
<b>Class AEHE</b>				
Number of shares		3 392.05	5 070.75	38 199.08
Net asset value per share	EUR	115.0124	108.2794	105.7253
<b>Class AU</b>				
Number of shares		14 108.57	14 966.36	47 589.41
Net asset value per share	USD	135.4108	126.4232	120.2613
<b>Class EEHE</b>				
Number of shares		3 893.61	4 232.86	5 870.66
Net asset value per share	EUR	89.8862	84.7514	82.9244
<b>Class IEHE</b>				
Number of shares		287.81	392.28	2 147.18
Net asset value per share	EUR	1 226.1229	1 146.8777	1 107.2379
<b>Class IEHE-QD</b>				
Number of shares		2.28	3.71	1 183.21
Net asset value per share	EUR	803.2001	776.2243	794.8278
<b>Class IGHG-QD</b>				
Number of shares		2.07	2.01	1.89
Net asset value per share	GBP	889.2612	853.7792	859.9021
<b>Class IU</b>				
Number of shares		253.08	3 096.80	5 879.81
Net asset value per share	USD	1 444.5535	1 340.9935	1 261.2912
<b>Class OU</b>				
Number of shares		64 591.60	97 202.22	137 316.04
Net asset value per share	USD	150.4171	139.2977	130.3676

Statistical information (continued)

**TCW Funds - TCW High Yield Sustainable Bond Fund**

	Currency	31/03/24	30/09/23	30/09/22
<b>Class XJ</b>				
Number of shares		235 006.43	242 326.43	238 616.43
Net asset value per share	JPY	9 217.0000	8 873.0000	8 989.0000
<b>Class XJC</b>				
Number of shares		-	108.06	107.06
Net asset value per share	JPY	-	23 800.0000	21 727.0000
Total Net Assets	USD	27 487 883	35 454 204	53 561 431

**TCW Funds - TCW Emerging Markets Sustainable Income Fund**

	Currency	31/03/24	30/09/23	30/09/22
<b>Class AE</b>				
Number of shares		13 758.38	14 875.41	25 725.88
Net asset value per share	EUR	151.3090	139.0108	141.9746
<b>Class AEHE</b>				
Number of shares		3 851.80	4 168.38	4 632.63
Net asset value per share	EUR	104.1694	94.6497	91.9321
<b>Class AU</b>				
Number of shares		6 538.19	5 062.43	7 243.06
Net asset value per share	USD	126.0532	113.5324	107.2932
<b>Class EU</b>				
Number of shares		927.62	958.50	989.80
Net asset value per share	USD	84.9753	76.5895	72.4908
<b>Class IEHE</b>				
Number of shares		1 519.43	1 565.58	1 451.30
Net asset value per share	EUR	973.3075	879.3576	844.0869
<b>Class IGHG-QD</b>				
Number of shares		31.70	17.43	17.27
Net asset value per share	GBP	698.4094	649.3162	656.3924
<b>Class IU</b>				
Number of shares		31 639.17	33 374.98	36 155.10
Net asset value per share	USD	1 418.1240	1 270.0407	1 186.6995
<b>Class OU</b>				
Number of shares		221 348.08	274 715.62	401 178.16
Net asset value per share	USD	154.9513	138.3937	128.6046
Total Net Assets	USD	84 376 212	85 133 102	100 555 522

Statistical information (continued)

**TCW Funds - TCW Select Sustainable Equities Fund**

	Currency	31/03/24	30/09/23	30/09/22
<b>Class AU</b>				
Number of shares		9 564.74	21 899.74	35 009.74
Net asset value per share	USD	98.2545	74.8821	59.5152
<b>Class IU</b>				
Number of shares		1 392.38	1 392.38	1 392.38
Net asset value per share	USD	2 919.2216	2 211.8489	1 737.2426
Total Net Assets	USD	5 004 444	4 719 633	4 502 514

**TCW Funds - TCW Relative Value Sustainable U.S. Equities Fund**

	Currency	31/03/24	30/09/23	30/09/22
<b>Class AEHE</b>				
Number of shares		605.41	628.15	738.84
Net asset value per share	EUR	238.6983	193.9296	171.1266
<b>Class AU</b>				
Number of shares		12.61	12.61	12.61
Net asset value per share	USD	193.4029	155.6899	133.4988
<b>Class IU</b>				
Number of shares		2.00	2.00	2.00
Net asset value per share	USD	1 259.8200	1 008.1450	854.3499
<b>Class OU</b>				
Number of shares		20.00	20.00	20.00
Net asset value per share	USD	128.4615	102.4440	86.2005
<b>Class REHE</b>				
Number of shares		194.44	198.44	592.44
Net asset value per share	EUR	264.0905	213.4073	186.1576
Total Net Assets	USD	219 057	179 839	237 021

**TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund**

	Currency	31/03/24	30/09/23	30/09/22
<b>Class AEHE</b>				
Number of shares		44 854.80	35 171.14	17 916.06
Net asset value per share	EUR	164.5434	129.9958	105.9135

Statistical information (continued)

**TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund**

	Currency	31/03/24	30/09/23	30/09/22
<b>Class AU</b>				
Number of shares		28 310.50	20 914.25	16 892.56
Net asset value per share	USD	194.0367	151.6240	119.5683
<b>Class EEHE</b>				
Number of shares		13 903.49	13 873.81	9 763.21
Net asset value per share	EUR	101.5028	80.2711	65.7116
<b>Class IEHE</b>				
Number of shares		1 287.56	823.53	181.70
Net asset value per share	EUR	1 765.0870	1 383.7388	1 111.7685
<b>Class IGHG-QD</b>				
Number of shares		156.54	156.54	156.54
Net asset value per share	GBP	1 852.8647	1 443.0382	1 143.9612
<b>Class IU</b>				
Number of shares		4 319.42	2 021.91	2 132.80
Net asset value per share	USD	2 080.6538	1 615.1012	1 256.7036
<b>Class OU</b>				
Number of shares		2.00	2.00	-
Net asset value per share	USD	1 609.9350	1 245.0400	-
Total Net Assets	USD	26 799 728	13 941 211	7 585 348

**TCW Funds - TCW Global Premier Sustainable Equities Fund**

	Currency	31/03/24	30/09/23	30/09/22
<b>Class AEHE</b>				
Number of shares		3 283.68	3 589.89	3 693.55
Net asset value per share	EUR	170.7499	137.2124	113.0700
<b>Class AU</b>				
Number of shares		7 646.44	5 079.22	5 750.54
Net asset value per share	USD	194.9758	155.2348	124.0189
<b>Class EEHE</b>				
Number of shares		7 138.54	8 291.58	5 587.59
Net asset value per share	EUR	116.7388	94.0212	77.8378
<b>Class IEHE</b>				
Number of shares		175.20	175.20	175.20
Net asset value per share	EUR	1 815.8778	1 451.5472	1 182.1004



Statistical information (continued)

**TCW Funds - TCW Global Premier Sustainable Equities Fund**

	Currency	31/03/24	30/09/23	30/09/22
<b>Class IGHG-QD</b>				
Number of shares		157.14	156.98	156.97
Net asset value per share	GBP	1 903.7502	1 513.0155	1 215.3663
<b>Class IU</b>				
Number of shares		199.07	199.07	199.07
Net asset value per share	USD	2 073.6629	1 641.6471	1 296.7206
Total Net Assets	USD	4 130 726	3 021 337	2 222 369

**TCW Funds - TCW Global Multi Asset Opportunities Fund**

	Currency	31/03/24	30/09/23	30/09/22
<b>Class AEHE</b>				
Number of shares		18.96	18.96	-
Net asset value per share	EUR	109.7320	100.0000	-
<b>Class AU</b>				
Number of shares		20.03	20.03	-
Net asset value per share	USD	110.7768	100.0000	-
<b>Class EEHE</b>				
Number of shares		18.96	18.96	-
Net asset value per share	EUR	109.5865	100.0000	-
<b>Class IEHE</b>				
Number of shares		1.90	1.90	-
Net asset value per share	EUR	1 102.2515	1 000.0000	-
<b>Class IU</b>				
Number of shares		2.00	2.00	-
Net asset value per share	USD	1 112.6350	1 000.0000	-
<b>Class OU</b>				
Number of shares		20.03	20.03	-
Net asset value per share	USD	111.7049	100.0000	-
<b>Class XXU</b>				
Number of shares		59 868.63	30 002.00	-
Net asset value per share	USD	1 115.9244	1 000.0000	-
Total Net Assets	USD	66 822 301	30 014 032	-

## TCW Funds - TCW Core Plus Bond Fund

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
105 000	ADTALEM GLOBAL EDUCATION INC - 144A - 5.5% 01/03/2028	USD	99 563	100 657	0.05
45 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.3% 30/01/2032	USD	44 831	38 574	0.02
350 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.5% 15/01/2025	USD	365 638	344 104	0.18
125 000	AIR LEASE CORP 3% 01/02/2030	USD	104 598	110 636	0.06
235 000	AIR LEASE CORP 3.25% 01/03/2025	USD	210 236	229 471	0.12
215 000	AIR LEASE CORP 5.85% 15/12/2027	USD	212 770	218 571	0.11
22 000	ALLIANT HOLDINGS INTERMEDIATE LLC / ALLIANT HOLDINGS CO-ISSUER - 144A - 6.75% 15/10/2027	USD	19 965	21 725	0.01
215 000	AMERICAN ASSETS TRUST LP 3.375% 01/02/2031	USD	189 155	175 788	0.09
405 000	AMERICAN HOMES 4 RENT LP 3.375% 28/07/2051	USD	269 123	270 342	0.14
115 000	AMERICAN TOWER CORP 1% 15/01/2032	EUR	89 773	101 697	0.05
55 000	AMERICAN TOWER CORP 2.7% 15/04/2031	USD	45 157	46 590	0.02
75 000	AMGEN INC 4.2% 22/02/2052	USD	57 158	61 791	0.03
110 000	AMGEN INC 4.4% 22/02/2062	USD	109 322	90 745	0.05
100 000	ANNINGTON FUNDING PLC 2.308% 06/10/2032	GBP	103 063	99 377	0.05
100 000	ANNINGTON FUNDING PLC 3.184% 12/07/2029	GBP	101 736	113 432	0.06
30 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 4.125% 15/08/2026	USD	25 873	27 250	0.01
15 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 5.25% 15/08/2027 (ISIN US03969AAP57)	USD	9 000	9 466	0.00
160 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 5.25% 15/08/2027 (ISIN US03969AAR14)	USD	145 600	100 800	0.05
36 000	ARTERA SERVICES LLC 8.5% 15/02/2031	USD	36 000	36 935	0.02
155 000	ATHENE GLOBAL FUNDING - 144A - FRN 24/05/2024	USD	155 000	155 177	0.08
375 000	ATHENE GLOBAL FUNDING - 144A - 1.985% 19/08/2028	USD	375 000	324 863	0.17
105 000	ATHENE GLOBAL FUNDING - 144A - 2.717% 07/01/2029	USD	105 000	92 736	0.05
65 000	ATHENE GLOBAL FUNDING - 144A - 3.205% 08/03/2027	USD	65 000	60 777	0.03
415 000	AVOLON HOLDINGS FUNDING LTD - 144A - 2.528% 18/11/2027	USD	413 459	369 315	0.19
260 000	AVOLON HOLDINGS FUNDING LTD - 144A - 2.875% 15/02/2025	USD	259 747	253 123	0.13
255 000	BACARDI LTD - 144A - 4.45% 15/05/2025	USD	283 203	251 539	0.13
600 000	BANK OF AMERICA CORP FRN 11/03/2027	USD	602 719	559 341	0.29
410 000	BANK OF AMERICA CORP FRN 14/06/2029	USD	410 000	362 518	0.19
260 000	BANK OF AMERICA CORP FRN 20/01/2028	USD	246 566	250 487	0.13
335 000	BANK OF AMERICA CORP FRN 20/10/2032	USD	275 062	277 594	0.14
135 000	BANK OF AMERICA CORP FRN 20/12/2028	USD	128 894	126 760	0.07
315 000	BANK OF AMERICA CORP FRN 21/07/2032	USD	251 848	258 029	0.13
75 000	BANK OF AMERICA CORP FRN 22/10/2030	USD	66 494	66 709	0.03
100 000	BAYER US FINANCE II LLC - 144A - 4.875% 25/06/2048	USD	84 113	80 437	0.04
195 000	BERRY GLOBAL INC 1.57% 15/01/2026	USD	193 338	182 621	0.09
433 000	BERRY GLOBAL INC 1.65% 15/01/2027	USD	374 946	393 352	0.20
115 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1% 04/05/2028	EUR	90 044	107 446	0.06
100 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.625% 20/04/2030	EUR	77 067	90 131	0.05

## TCW Funds - TCW Core Plus Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
325 000	CABLE ONE INC - 144A - 4% 15/11/2030	USD	313 875	254 313	0.13
100 000	CAPLAND ASCENDAS REIT 0.75% 23/06/2028	EUR	86 042	93 595	0.05
192 000	CATALENT PHARMA SOLUTIONS INC - 144A - 3.5% 01/04/2030	USD	162 757	183 028	0.09
347 000	CENTENE CORP 3% 15/10/2030	USD	347 000	297 826	0.15
290 000	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC 4.95% 01/04/2033	USD	289 292	288 356	0.15
286 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 3.7% 01/04/2051	USD	179 442	177 626	0.09
55 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.8% 01/03/2050	USD	60 777	40 748	0.02
245 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.25% 01/04/2053	USD	225 402	194 246	0.10
10 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.375% 01/04/2038	USD	10 672	8 714	0.00
310 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.375% 01/05/2047	USD	359 445	250 647	0.13
171 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.75% 01/04/2048	USD	208 769	144 109	0.07
50 000	CIGNA GROUP 3.4% 15/03/2051	USD	50 046	35 669	0.02
70 000	CITIGROUP INC FRN 01/05/2032	USD	57 213	58 402	0.03
220 000	CITIGROUP INC FRN 05/11/2030	USD	199 153	195 505	0.10
135 000	CITIGROUP INC FRN 25/01/2033	USD	123 705	114 764	0.06
225 000	COMMONSPIRIT HEALTH 2.782% 01/10/2030	USD	228 403	195 401	0.10
110 000	COMMSCOPE INC - 144A - 4.75% 01/09/2029	USD	89 375	79 200	0.04
220 000	CROWN CASTLE INC 2.1% 01/04/2031	USD	176 728	178 251	0.09
495 000	CROWN CASTLE INC 5.1% 01/05/2033	USD	485 214	483 071	0.25
125 000	CSC HOLDINGS LLC - 144A - 4.5% 15/11/2031	USD	95 000	88 590	0.05
80 000	CSC HOLDINGS LLC - 144A - 5.375% 01/02/2028	USD	70 200	68 879	0.04
41 000	CSC HOLDINGS LLC - 144A - 5.75% 15/01/2030	USD	20 269	21 737	0.01
242 000	CSC HOLDINGS LLC - 144A - 6.5% 01/02/2029	USD	205 013	205 254	0.11
20 000	CSC HOLDINGS LLC - 144A - 7.5% 01/04/2028	USD	16 100	13 498	0.01
12 000	CSC HOLDINGS LLC 11.75% 31/01/2029	USD	12 255	12 015	0.01
250 000	DIGITAL DUTCH FINCO BV 1.25% 01/02/2031	EUR	196 298	224 543	0.12
200 000	DUKE ENERGY CAROLINAS LLC 4% 30/09/2042	USD	160 434	167 418	0.09
400 000	DUKE ENERGY CAROLINAS LLC 4.25% 15/12/2041	USD	399 492	344 916	0.18
100 000	DUKE ENERGY CORP 3.85% 15/06/2034	EUR	106 889	107 228	0.06
200 000	ELO SACA 6% 22/03/2029	EUR	217 554	219 244	0.11
115 000	EMBECTA CORP - 144A - 5% 15/02/2030	USD	115 000	93 969	0.05
305 000	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT 6.5% 21/11/2033	USD	304 204	310 411	0.16
195 000	EVERSOURCE ENERGY 4.6% 01/07/2027	USD	194 766	191 954	0.10
270 000	EXTRA SPACE STORAGE LP 2.4% 15/10/2031	USD	220 097	222 248	0.12
10 000	EXTRA SPACE STORAGE LP 2.55% 01/06/2031	USD	7 503	8 329	0.00
100 000	FARMERS EXCHANGE CAPITAL - C3 A3 - 7.2% 15/07/2048	USD	114 681	92 401	0.05
130 000	FARMERS EXCHANGE CAPITAL II - 144A - FRN 01/11/2053	USD	130 000	116 111	0.06
250 000	FARMERS EXCHANGE CAPITAL 7.05% 15/07/2028	USD	308 268	252 714	0.13
390 000	FIRSTENERGY TRANSMISSION LLC - 144A - 2.866% 15/09/2028	USD	390 000	355 851	0.18

## TCW Funds - TCW Core Plus Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
215 000	FISERV INC 2.65% 01/06/2030	USD	214 622	187 363	0.10
125 000	FRESENIUS FINANCE IRELAND PLC 0.875% 01/10/2031	EUR	101 784	109 871	0.06
285 000	FRESENIUS MEDICAL CARE US FINANCE III INC - 144A - 1.875% 01/12/2026	USD	283 689	258 025	0.13
25 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 5% 01/05/2028	USD	25 063	23 257	0.01
130 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 8.625% 15/03/2031	USD	126 224	132 859	0.07
200 000	GALAXY PIPELINE ASSETS BIDCO LTD - 144A - 2.16% 31/03/2034	USD	144 463	146 444	0.08
100 000	GENERAL ELECTRIC CO FRN 15/08/2036	USD	80 500	92 881	0.05
500 000	GENERAL MILLS INC 4.95% 29/03/2033	USD	498 985	495 170	0.26
100 000	GLOBAL PAYMENTS INC 4.875% 17/03/2031	EUR	107 664	114 030	0.06
245 000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	204 719	245 245	0.13
110 000	GLP CAPITAL LP / GLP FINANCING II INC 4% 15/01/2030	USD	109 726	100 836	0.05
145 000	GLP CAPITAL LP / GLP FINANCING II INC 5.3% 15/01/2029	USD	144 978	143 259	0.07
200 000	GLP CAPITAL LP / GLP FINANCING II INC 5.375% 15/04/2026	USD	211 506	198 391	0.10
1 060 000	GOLDMAN SACHS GROUP INC FRN 09/03/2027	USD	1 063 110	981 984	0.52
120 000	GOLDMAN SACHS GROUP INC FRN 10/09/2027	USD	104 855	109 663	0.06
90 000	GOLDMAN SACHS GROUP INC FRN 21/10/2027	USD	90 000	82 788	0.04
55 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 4.75% 15/07/2027	USD	55 688	53 488	0.03
135 000	GRAPHIC PACKAGING INTERNATIONAL LLC 4.125% 15/08/2024	USD	132 975	134 528	0.07
165 000	GRIFOLS SA - 144A - 4.75% 15/10/2028	USD	149 777	136 646	0.07
145 000	HCA INC 3.125% 15/03/2027	USD	144 213	137 171	0.07
458 000	HCA INC 3.5% 15/07/2051	USD	307 391	315 741	0.16
175 000	HCA INC 5.25% 15/04/2025	USD	180 688	174 311	0.09
80 000	HCA INC 5.375% 01/09/2026	USD	80 370	79 956	0.04
120 000	HCA INC 7.05% 01/12/2027	USD	145 500	126 542	0.07
435 000	HEALTHCARE REALTY HOLDINGS LP 2% 15/03/2031	USD	413 069	346 178	0.18
270 000	HOLOGIC INC - 144A - 3.25% 15/02/2029	USD	270 000	242 246	0.13
615 000	HSBC HOLDINGS PLC FRN 04/06/2026	USD	628 977	590 012	0.31
5 000	HUDSON PACIFIC PROPERTIES LP 3.25% 15/01/2030	USD	3 325	3 859	0.00
340 000	HUDSON PACIFIC PROPERTIES LP 4.65% 01/04/2029	USD	373 282	289 991	0.15
450 000	ILLUMINA INC 5.75% 13/12/2027	USD	449 384	455 742	0.24
68 000	INTELSAT JACKSON HOLDINGS SA - 144A - 6.5% 15/03/2030	USD	66 300	63 412	0.03
571 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 2.3% 01/11/2030	USD	566 011	474 591	0.25
135 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 3.468% 01/12/2050	USD	88 028	90 045	0.05
140 000	INTERNATIONAL FLAVORS & FRAGRANCES INC 5% 26/09/2048	USD	114 283	119 826	0.06
260 000	INVITATION HOMES OPERATING PARTNERSHIP LP 2% 15/08/2031	USD	193 913	206 926	0.11
10 000	INVITATION HOMES OPERATING PARTNERSHIP LP 4.15% 15/04/2032	USD	8 904	9 158	0.00
40 000	INVITATION HOMES OPERATING PARTNERSHIP LP 5.5% 15/08/2033	USD	38 268	39 867	0.02
124 000	JANE STREET GROUP / JSG FINANCE INC - 144A - 4.5% 15/11/2029	USD	107 321	115 047	0.06
235 000	JDE PEET'S NV - 144A - 2.25% 24/09/2031	USD	180 529	187 255	0.10
500 000	JERSEY CENTRAL POWER & LIGHT CO - 144A - 4.3% 15/01/2026	USD	556 000	488 900	0.25
520 000	JPMORGAN CHASE & CO FRN 01/06/2029	USD	444 946	461 108	0.24
320 000	JPMORGAN CHASE & CO FRN 10/12/2025	USD	320 000	311 165	0.16
145 000	JPMORGAN CHASE & CO FRN 15/10/2030	USD	128 331	128 460	0.07
865 000	JPMORGAN CHASE & CO FRN 22/04/2027	USD	868 832	802 330	0.43

## TCW Funds - TCW Core Plus Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
30 000	JPMORGAN CHASE & CO FRN 22/04/2032	USD	28 867	25 355	0.01
65 000	JPMORGAN CHASE & CO FRN 23/01/2030	USD	64 979	64 760	0.03
135 000	KEDRION SPA - 144A - 6.5% 01/09/2029	USD	114 345	123 177	0.06
200 000	KEYSPAN GAS EAST CORP - 144A - 2.742% 15/08/2026	USD	200 000	186 571	0.10
290 000	KEYSPAN GAS EAST CORP - 144A - 5.994% 06/03/2033	USD	290 300	294 483	0.15
175 000	KILROY REALTY LP 2.5% 15/11/2032	USD	136 465	131 917	0.07
350 000	KIMCO REALTY OP LLC 3.25% 15/08/2026	USD	347 043	331 933	0.17
185 000	LLOYDS BANKING GROUP PLC FRN 11/05/2027	USD	185 000	170 461	0.09
255 000	LXP INDUSTRIAL TRUST 2.375% 01/10/2031	USD	194 542	204 342	0.11
240 000	MARSH & MCLENNAN COS INC 5.75% 01/11/2032	USD	239 446	252 571	0.13
595 000	METROPOLITAN LIFE GLOBAL FUNDING I - I 144A - 4.3% 25/08/2029	USD	594 428	573 942	0.30
265 000	MICHAELS COS INC - 144A - 5.25% 01/05/2028	USD	267 763	226 042	0.12
180 000	MODIVCARE ESCROW ISSUER INC - 144A - 5% 01/10/2029	USD	146 398	130 745	0.07
225 000	MOLINA HEALTHCARE INC - 144A - 4.375% 15/06/2028	USD	225 000	211 676	0.11
65 000	MORGAN STANLEY FRN 04/05/2027	USD	65 000	60 136	0.03
135 000	MORGAN STANLEY FRN 16/09/2036	USD	103 723	106 755	0.06
135 000	MORGAN STANLEY FRN 21/07/2032	USD	105 107	110 241	0.06
140 000	MORGAN STANLEY FRN 21/10/2025	USD	140 000	136 360	0.07
220 000	MORGAN STANLEY FRN 28/04/2032	USD	170 336	176 632	0.09
100 000	NATIONAL GAS TRANSMISSION PLC 4.25% 05/04/2030	EUR	112 073	111 209	0.06
230 000	NATIONWIDE BUILDING SOCIETY - 144A - FRN 16/02/2028	USD	230 000	214 654	0.11
230 000	NEW YORK LIFE INSURANCE CO - 144A - 3.75% 15/05/2050	USD	253 803	177 096	0.09
18 000	NORTHWEST FIBER LLC / NORTHWEST FIBER FINANCE SUB INC - 144A - 4.75% 30/04/2027	USD	17 363	18 450	0.01
31 000	NORTHWEST FIBER LLC / NORTHWEST FIBER FINANCE SUB INC 6% 15/02/2028	USD	29 379	31 930	0.02
95 000	NORTONLIFELOCK INC - 144A - 6.75% 30/09/2027	USD	95 000	96 505	0.05
50 000	OPEN TEXT CORP - 144A - 6.9% 01/12/2027	USD	50 000	51 620	0.03
454 000	ORACLE CORP 3.95% 25/03/2051	USD	397 359	346 656	0.18
60 000	OT MERGER CORP - 144A - 7.875% 15/10/2029	USD	38 700	43 285	0.02
120 000	PHYSICIANS REALTY LP 2.625% 01/11/2031	USD	92 407	98 954	0.05
760 000	PILGRIM'S PRIDE CORP 6.25% 01/07/2033	USD	754 770	778 687	0.41
350 000	PILGRIM'S PRIDE CORP 6.875% 15/05/2034	USD	343 144	373 629	0.19
175 000	PNC FINANCIAL SERVICES GROUP INC FRN 24/01/2034	USD	171 431	169 561	0.09
175 000	PNC FINANCIAL SERVICES GROUP INC FRN 28/10/2033	USD	176 634	181 122	0.09
70 000	PNC FINANCIAL SERVICES GROUP INC/THE FRN 20/10/2034	USD	69 872	76 706	0.04
120 000	POST HOLDINGS INC - 144A - 4.625% 15/04/2030	USD	112 913	110 252	0.06
325 000	PREMIER HEALTH PARTNERS 2.911% 15/11/2026	USD	294 811	298 847	0.15
275 000	PRIMO WATER HOLDINGS INC - 144A - 4.375% 30/04/2029	USD	275 000	253 147	0.13
100 000	REALTY INCOME CORP 4.875% 06/07/2030	EUR	114 410	114 537	0.06
100 000	REALTY INCOME CORP 5.125% 06/07/2034	EUR	108 467	118 001	0.06
250 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 4.8% 15/05/2030	USD	243 330	232 250	0.12
200 000	SANTANDER UK GROUP HOLDINGS PLC FRN 21/08/2026	USD	186 164	188 459	0.10
200 000	SMITHFIELD FOODS INC - 144A - 2.625% 13/09/2031	USD	192 890	156 734	0.08
75 000	SOUTHERN NATURAL GAS CO LLC 7.35% 15/02/2031	USD	102 062	81 053	0.04

## TCW Funds - TCW Core Plus Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
500 000	SOUTHWESTERN ELECTRIC POWER CO 3.25% 01/11/2051	USD	319 185	332 277	0.17
65 000	SPECTRUM BRANDS INC - 144A - 3.875% 15/03/2031	USD	59 298	62 787	0.03
600 000	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SPRINT SPECTRUM CO III LLC - 144A - 5.152% 20/03/2028	USD	558 949	479 000	0.25
50 000	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA - 144A - 4.27% 15/05/2047	USD	62 557	41 563	0.02
180 000	TENNET HOLDING BV 2.75% 17/05/2042	EUR	170 923	182 337	0.09
100 000	TENNET HOLDING BV 4.5% 28/10/2034	EUR	114 812	118 752	0.06
100 000	TENNET HOLDING BV 4.75% 28/10/2042	EUR	113 729	124 256	0.06
248 000	TIME WARNER CABLE LLC 5.5% 01/09/2041	USD	235 117	206 655	0.11
175 000	TIME WARNER CABLE LLC 5.875% 15/11/2040	USD	185 618	152 938	0.08
235 000	T-MOBILE USA INC 2.25% 15/02/2026	USD	235 000	222 425	0.12
223 000	TRANSDIGM INC - 144A - 6.75% 15/08/2028	USD	222 745	226 443	0.12
30 000	TRITON WATER HOLDINGS INC - 144A - 6.25% 01/04/2029	USD	24 340	27 391	0.01
223 000	TRIVIUM PACKAGING FINANCE BV - 144A - 5.5% 15/08/2026	USD	210 020	220 070	0.11
190 000	US BANCORP FRN 01/02/2034	USD	186 301	180 513	0.09
100 000	US BANCORP FRN 12/06/2034	USD	100 000	102 033	0.05
155 000	US BANCORP FRN 21/10/2033	USD	155 000	158 396	0.08
279 000	VALVOLINE INC - 144A - 3.625% 15/06/2031	USD	222 674	240 743	0.12
232 000	VENTURE GLOBAL CALCASIEU PASS LLC - 144A - 3.875% 15/08/2029	USD	223 256	209 183	0.11
55 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 3.875% 15/02/2029	USD	48 913	50 666	0.03
40 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.125% 15/08/2030	USD	35 041	36 392	0.02
35 000	VICI PROPERTIES LP 4.95% 15/02/2030	USD	32 320	33 847	0.02
199 000	VICI PROPERTIES LP 5.125% 15/05/2032	USD	191 886	190 662	0.10
100 000	VONOVIA SE 0.75% 01/09/2032	EUR	82 248	82 045	0.04
105 000	VZ SECURED FINANCING BV - REGS - 3.5% 15/01/2032	EUR	88 838	99 704	0.05
274 000	VZ SECURED FINANCING BV - 144A - 5% 15/01/2032	USD	222 448	235 462	0.12
525 000	WARNERMEDIA HOLDINGS INC 5.05% 15/03/2042	USD	511 992	451 217	0.23
834 000	WARNERMEDIA HOLDINGS INC 5.141% 15/03/2052	USD	759 581	693 278	0.37
46 000	WASTE PRO USA INC - 144A - 5.5% 15/02/2026	USD	43 500	45 344	0.02
310 000	WELLS FARGO & CO FRN 02/03/2033	USD	293 130	268 906	0.14
875 000	WELLS FARGO & CO FRN 02/06/2028	USD	884 203	801 127	0.43
200 000	WELLS FARGO & CO FRN 24/04/2034	USD	193 136	198 828	0.10
165 000	WELLS FARGO & CO FRN 25/07/2033	USD	159 600	159 057	0.08
900	WORLDLINE SA/FRANCE 0% CV 30/07/2025	EUR	108 197	107 571	0.06
133 000	1375209 BC LTD - 144A - 9% 30/01/2028	USD	129 204	130 485	0.07
<b>Total Bonds</b>			<b>39 426 072</b>	<b>37 572 050</b>	<b>19.49</b>
<b>Shares</b>					
1 603	HOMER CITY GENERATION	USD	94 224	-	0.00
3 641	INTELSAT SA/LUXEMBOURG	USD	121 605	97 852	0.05
<b>Total Shares</b>			<b>215 829</b>	<b>97 852</b>	<b>0.05</b>

## TCW Funds - TCW Core Plus Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities</b>					
405 000	ABFC 2006-OPT1 TRUST - OPT1 A3D - FRN 25/09/2036	USD	287 803	393 313	0.20
8 300 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2007-HE1 - A1 - FRN 25/01/2037	USD	849 304	848 436	0.44
2 000 000	ADJUSTABLE RATE MORTGAGE TRUST 2005-1 - 2A1 - FRN 25/05/2035	USD	876	893	0.00
700 000	AGL CLO 12 LTD - 12AA1 - FRN 20/07/2034	USD	700 000	700 582	0.36
650 000	AIMCO CLO 11 LTD - AAR - FRN 17/10/2034	USD	650 000	649 879	0.34
750 000	ALLEGRO CLO XII LTD - 1AA1 - FRN 21/01/2032	USD	750 000	750 559	0.39
16 000 000	ALTERNATIVE LOAN TRUST 2005-59 - 1A1 - FRN 20/11/2035	USD	995 244	1 016 079	0.53
1 150 000	ASSET BACKED SECURITIES CORP HOME EQUITY LOAN TRUST SERIES OOMC 2006-HE3 FRN 25/03/2036	USD	606 965	620 304	0.32
500 000	AURIUM CLO V DESIGNATED ACTIVITY CO FRN 17/04/2034 (ISIN XS2310112854)	EUR	536 211	533 277	0.28
400 000	AVOCA CLO XXVIII DAC FRN 15/04/2037	EUR	426 920	434 030	0.23
790 000	BAMLL COMMERCIAL MORTGAGE SECURITIES TRUST 2018-PARK - A - FRN 10/08/2038	USD	856 492	732 859	0.38
1 200 000	BANC OF AMERICA FUNDING 2014-R6 TRUST - 2A13 - FRN 26/07/2036	USD	553 710	582 762	0.30
725 000	BCRED CLO 2023-1 LLC FRN 20/01/2036	USD	725 000	733 301	0.38
7 500 000	BEAR STEAR MORTGAGE FUND TV 25/06/2037	USD	787 292	778 200	0.40
3 706 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2006-AR1 FRN 25/07/2036	USD	388 860	371 600	0.19
407 000	BX COMMERCIAL MORTGAGE TRUST 2022-CSMO - A - FRN 15/06/2027	USD	405 368	408 637	0.21
1 000 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC1 - M1 - FRN 25/01/2036	USD	724 110	724 414	0.38
1 380 000	C-BASS 2007-CB5 TRUST - A3 - FRN 25/04/2037	USD	383 011	284 838	0.15
5 300 000	CHL MORTGAGE PASS-THROUGH TRUST 2004-7 - 2A1 - FRN 25/06/2034	USD	89 678	85 836	0.04
410 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2018-C5 FRN 10/06/2051	USD	390 061	391 089	0.20
1 700 000	CITIGROUP MORTGAGE LOAN TRUST 2005-11 - A2A - FRN 25/10/2035	USD	32 106	32 083	0.02
650 000	CLOVER CLO 2019-2 LTD - 2A BR - FRN 25/10/2033	USD	650 000	650 065	0.34
400 000	CONTEGO CLO V DAC FRN 15/01/2031	EUR	414 394	428 773	0.22
600 000	CONTEGO CLO XI DAC FRN 20/12/2035	EUR	645 459	653 449	0.34
625 000	CSMC 2021-NQM8 FRN 25/10/2066	USD	376 487	412 493	0.21
500 000	CVC CORDATUS LOAN FUND VIII DAC FRN 15/07/2034	EUR	517 926	526 461	0.27
575 000	CVC CORDATUS LOAN FUND XXII DAC FRN 15/12/2034	EUR	667 619	613 890	0.32
1 200 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2004-10 - MV4 - FRN 25/12/2034	USD	968 670	914 264	0.47
24 500 000	DEUTSCHE ALT-A SECURITIES INC MORTGAGE LOAN TRUST SERIES 2005-1 - 1A3 - FRN 25/02/2035	USD	689 353	672 286	0.35
620 000	DOMINO'S PIZZA MASTER ISSUER LLC 4.474% 25/10/2045	USD	563 729	564 710	0.29
615 000	DRYDEN XXVI SENIOR LOAN FUND - 26AAR - FRN 15/04/2029	USD	413 840	419 401	0.22
3 700 000	FANNIE MAE OR FREDDIE MAC 0% 01/04/2051	USD	2 946 214	2 930 712	1.52
1 675 000	FANNIE MAE OR FREDDIE MAC 2.5% 25/03/2043	USD	1 393 859	1 385 830	0.72
3 375 000	FANNIE MAE OR FREDDIE MAC 3% 25/12/2042	USD	2 922 501	2 905 979	1.51
2 525 000	FANNIE MAE OR FREDDIE MAC 3.5% 25/03/2042	USD	2 259 257	2 261 207	1.17
8 175 000	FANNIE MAE OR FREDDIE MAC 4% 31/12/2049	USD	7 542 656	7 572 731	3.92
4 075 000	FANNIE MAE OR FREDDIE MAC 4.5% 01/04/2043	USD	3 893 880	3 881 596	2.00
3 675 000	FANNIE MAE OR FREDDIE MAC 5% 15/04/2034	USD	3 591 460	3 589 120	1.86
2 925 000	FANNIE MAE OR FREDDIE MAC 5.5% 25/03/2043	USD	2 903 177	2 910 778	1.51

## TCW Funds - TCW Core Plus Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
795 000	FANNIE MAE POOL - AD0761 - 5% 01/02/2040	USD	76 170	70 110	0.04
740 000	FANNIE MAE POOL - AL7092 - 3% 01/07/2045	USD	202 139	178 959	0.09
800 000	FANNIE MAE POOL - AS0356 - 4% 01/09/2043	USD	135 823	121 367	0.06
600 000	FANNIE MAE POOL - AS9830 - 4% 01/06/2047	USD	55 680	50 023	0.03
525 000	FANNIE MAE POOL - AS9972 - 4% 01/07/2047	USD	51 144	45 749	0.02
230 000	FANNIE MAE POOL - AT2733 - 4% 01/05/2043	USD	44 151	39 356	0.02
325 000	FANNIE MAE POOL - BL06060 - 2.455% 01/04/2040	USD	324 188	234 602	0.12
1 100 000	FANNIE MAE POOL - BM3260 - 3.5% 01/01/2048	USD	244 516	213 929	0.11
1 125 000	FANNIE MAE POOL - BQ6913 - 2% 01/12/2051	USD	882 256	792 177	0.41
1 150 000	FANNIE MAE POOL - BU7089 - 2% 01/12/2051	USD	885 757	793 966	0.41
1 225 000	FANNIE MAE POOL - CA1710 - 4.5% 01/05/2048	USD	183 970	171 056	0.09
575 000	FANNIE MAE POOL - CA1711 - 4.5% 01/05/2048	USD	84 508	79 123	0.04
1 005 000	FANNIE MAE POOL - CA2208 - 4.5% 01/08/2048	USD	136 045	126 708	0.07
1 150 000	FANNIE MAE POOL - CB2313 - 2.5% 01/12/2051	USD	891 836	824 560	0.43
1 350 000	FANNIE MAE POOL - CB3289 - 2% 01/04/2052	USD	1 068 973	965 735	0.50
500 000	FANNIE MAE POOL - MA1177 - 3.5% 01/09/2042	USD	78 553	69 969	0.04
95 000	FANNIE MAE POOL - MA1283 - 3.5% 01/12/2042	USD	17 306	15 857	0.01
1 750 000	FANNIE MAE POOL - MA1463 - 3.5% 01/06/2043	USD	362 904	318 298	0.17
485 000	FANNIE MAE POOL - MA1561 - 3% 01/08/2033	USD	83 607	79 611	0.04
520 000	FANNIE MAE POOL - MA1584 - 3.5% 01/09/2033	USD	70 389	66 233	0.03
510 000	FANNIE MAE POOL - MA1608 - 3.5% 31/12/2049	USD	72 595	67 285	0.03
175 000	FANNIE MAE POOL - MA2995 - 4% 01/05/2047	USD	22 380	20 016	0.01
1 075 000	FANNIE MAE POOL - MA3088 - 4% 01/08/2047	USD	146 062	130 492	0.07
2 230 000	FANNIE MAE POOL - MA3210 - 3.5% 01/12/2047	USD	354 071	324 658	0.17
330 000	FANNIE MAE POOL - MA3238 - 3.5% 01/12/2047	USD	57 166	51 275	0.03
50 000	FANNIE MAE POOL - MA3239 - 4% 01/12/2047	USD	8 130	7 303	0.00
650 000	FANNIE MAE POOL - MA3276 - 3.5% 01/02/2048	USD	101 358	93 706	0.05
925 000	FANNIE MAE POOL - MA3811 - 3% 01/10/2049	USD	96 216	82 479	0.04
640 000	FANNIE MAE POOL - MA4093 - 2% 01/08/2040	USD	377 646	309 239	0.16
425 000	FANNIE MAE POOL - MA4204 - 2% 01/12/2040	USD	296 851	241 372	0.13
200 000	FANNIE MAE POOL - MA4333 - 2% 01/05/2041	USD	157 271	129 874	0.07
1 100 000	FANNIE MAE POOL - MA4548 - 2.5% 01/02/2052	USD	897 899	799 563	0.41
1 250 000	FANNIE MAE POOL 2% 01/02/2052 (ISIN US3140QNDG49)	USD	914 537	886 832	0.46
1 450 000	FANNIE MAE POOL 2% 01/03/2051	USD	922 378	893 489	0.46
2 045 000	FANNIE MAE POOL 2% 01/04/2052	USD	1 540 924	1 483 432	0.77
350 000	FANNIE MAE POOL 3% 01/06/2053	USD	281 722	285 778	0.15
725 000	FANNIE MAE POOL 3% 01/12/2051	USD	510 143	514 508	0.27
2 280 000	FANNIE MAE POOL 4.5% 01/09/2052	USD	1 972 574	1 975 204	1.02
600 000	FANNIE MAE POOL 4.5% 01/10/2052	USD	515 939	522 339	0.27
1 200 000	FANNIE MAE POOL 4.5% 01/12/2052 (ISIN US3140XKV318)	USD	1 054 108	1 063 751	0.55
890 000	FANNIE MAE REMICS - 1 KP - 3.25% 25/02/2049	USD	75 745	68 685	0.04
1 130 000	FANNIE MAE REMICS - 43 CT - 3% 25/06/2048	USD	140 461	122 408	0.06
630 000	FANNIE MAE REMICS - 54 KA - 3.5% 25/01/2047	USD	47 940	45 514	0.02
6 125 000	FANNIE MAE REMICS - 8 HJ - FRN 25/03/2036	USD	230 553	11 190	0.01



## TCW Funds - TCW Core Plus Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
1 000 000	FANNIE MAE REMICS - 8 JI - FRN 25/04/2037	USD	64 091	3 629	0.00
150 000	FANNIE MAE REMICS - 94 KD - 3.5% 25/12/2048	USD	13 907	12 547	0.01
860 000	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FFH1 - M1 - FRN 25/01/2036	USD	334 539	342 009	0.18
4 090 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2004-AA3 - A1A - FRN 25/09/2034	USD	23 945	24 130	0.01
1 240 000	FIRST HORIZON MORTGAGE PASS-THROUGH TRUST 2007-AR3 - 1A1 - FRN 25/11/2037	USD	31 520	17 161	0.01
515 000	FN MA5037 TF 01/06/2053	USD	472 809	472 077	0.24
1 525 000	FR RA4179 TF 01/12/2050	USD	910 698	904 406	0.47
230 000	FREDDIE MAC GOLD POOL - C91981 - 3% 01/02/2038	USD	38 596	36 285	0.02
200 000	FREDDIE MAC GOLD POOL - G07408 - 3.5% 01/06/2043	USD	48 283	44 487	0.02
585 000	FREDDIE MAC GOLD POOL - G0776 - 4% 01/08/2044	USD	122 103	109 735	0.06
1 415 000	FREDDIE MAC GOLD POOL - G07848 - 3.5% 01/04/2044	USD	381 566	339 567	0.18
800 000	FREDDIE MAC GOLD POOL - G08710 - 3% 01/06/2046	USD	153 572	132 559	0.07
1 515 000	FREDDIE MAC GOLD POOL - G08711 - 3.5% 01/06/2046	USD	224 084	194 912	0.10
1 080 000	FREDDIE MAC GOLD POOL - G08726 - 3% 01/09/2046	USD	223 573	190 631	0.10
1 740 000	FREDDIE MAC GOLD POOL - G08732 - 3% 01/10/2046	USD	377 425	322 441	0.17
470 000	FREDDIE MAC GOLD POOL - G08750 - 3% 01/03/2047	USD	126 156	110 825	0.06
280 000	FREDDIE MAC GOLD POOL - G08833 - 5% 01/07/2048	USD	35 897	33 784	0.02
300 000	FREDDIE MAC GOLD POOL - G08843 - 4.5% 01/10/2048	USD	33 968	31 782	0.02
1 425 000	FREDDIE MAC GOLD POOL - G16756 - 3.5% 01/01/2034	USD	259 786	245 289	0.13
315 000	FREDDIE MAC GOLD POOL - G18592 - 3% 01/03/2031	USD	48 199	43 913	0.02
265 000	FREDDIE MAC GOLD POOL - G18627 - 3% 01/12/2031	USD	53 246	49 654	0.03
100 000	FREDDIE MAC GOLD POOL - G18691 - 3% 01/06/2033	USD	15 969	15 069	0.01
1 450 000	FREDDIE MAC GOLD POOL - G60344 - 4% 01/12/2045	USD	324 749	286 291	0.15
604 000	FREDDIE MAC GOLD POOL - G61648 - 3.5% 01/09/2048	USD	189 021	165 449	0.09
2 200 000	FREDDIE MAC GOLD POOL - G67700 - 3.5% 01/08/2046	USD	618 831	548 279	0.28
350 000	FREDDIE MAC GOLD POOL - G67706 - 3.5% 01/12/2047	USD	110 249	98 485	0.05
1 600 000	FREDDIE MAC GOLD POOL - G67707 - 3.5% 01/01/2048	USD	593 541	534 835	0.28
90 000	FREDDIE MAC GOLD POOL - G67713 - 4% 01/06/2048	USD	21 696	20 219	0.01
335 000	FREDDIE MAC GOLD POOL - G67714 - 4% 01/07/2048	USD	91 003	83 974	0.04
2 385 000	FREDDIE MAC GOLD POOL - G67718 - 4% 01/01/2049	USD	545 581	495 337	0.26
205 000	FREDDIE MAC GOLD POOL - J24414 - 2.5% 01/06/2028	USD	19 714	18 918	0.01
210 000	FREDDIE MAC GOLD POOL - Q05804 - 4% 01/01/2042	USD	40 708	35 954	0.02
460 000	FREDDIE MAC GOLD POOL - Q18610 - 4% 01/05/2043	USD	83 748	77 303	0.04
100 000	FREDDIE MAC GOLD POOL - Q20178 - 3.5% 01/07/2043	USD	27 383	25 352	0.01
675 000	FREDDIE MAC POOL - QE0312 - 2% 01/04/2052	USD	541 451	486 915	0.25
1 100 000	FREDDIE MAC POOL - QE0322 - 2.5% 01/04/2052	USD	901 836	813 876	0.42
1 350 000	FREDDIE MAC POOL - SD0231 - 3% 01/01/2050	USD	716 977	594 040	0.31
800 000	FREDDIE MAC POOL - SD7511 - 3.5% 01/01/2050	USD	305 778	264 831	0.14
185 000	FREDDIE MAC POOL - SD7513 - 3.5% 01/04/2050	USD	90 079	75 908	0.04
650 000	FREDDIE MAC POOL - SD7518 - 3% 01/06/2050	USD	353 230	292 697	0.15
525 000	FREDDIE MAC POOL - SD8189 - 2.5% 01/01/2052	USD	402 983	374 767	0.19
1 779 405	FREDDIE MAC POOL - SD8193 - 2% 01/02/2052	USD	1 394 035	1 261 652	0.65

## TCW Funds - TCW Core Plus Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
1 075 000	FREDDIE MAC POOL - SD8194 - 2.5% 01/02/2052	USD	878 366	781 939	0.41
800 000	FREDDIE MAC POOL - SD8199 - 2% 01/03/2052	USD	631 497	570 421	0.30
675 000	FREDDIE MAC POOL - SD8205 - 2.5% 01/04/2052	USD	554 753	502 139	0.26
1 100 000	FREDDIE MAC POOL - SD8212 - 2.5% 01/05/2052	USD	925 299	831 065	0.43
895 000	FREDDIE MAC POOL - ZA5103 - 3.5% 01/12/2047	USD	122 445	105 505	0.05
3 570 000	FREDDIE MAC POOL - ZM1779 - 3% 01/09/2046	USD	821 908	686 803	0.36
975 000	FREDDIE MAC POOL - ZS8602 - 3% 01/03/2031	USD	146 358	135 759	0.07
660 000	FREDDIE MAC POOL 2% 01/05/2052	USD	495 421	480 510	0.25
2 125 000	FREDDIE MAC POOL 2.5% 01/09/2051	USD	1 516 593	1 476 040	0.77
925 000	FREDDIE MAC POOL 3% 01/06/2052	USD	760 504	758 597	0.39
255 000	FREDDIE MAC POOL 4.5% 01/12/2052	USD	228 165	226 914	0.12
210 000	FREDDIE MAC REMICS - 416 BA - 2.5% 15/12/2041	USD	23 999	23 264	0.01
615 000	FREDDIE MAC REMICS - 4639HZ - FRN 15/04/2053	USD	669 883	603 821	0.31
300 000	FROST - 1X - FRN 20/11/2033 (ISIN XS2402428341)	EUR	301 251	308 000	0.16
1 175 000	GINNIE MAE II POOL - MA3662 - 3% 20/05/2046	USD	179 055	151 518	0.08
740 000	GINNIE MAE II POOL - MA3663 - 3.5% 20/05/2046	USD	104 246	90 843	0.05
225 000	GINNIE MAE II POOL - MA4003 - 3% 20/10/2046	USD	39 299	33 719	0.02
215 000	GINNIE MAE II POOL - MA4069 - 3.5% 20/09/2046	USD	34 343	30 771	0.02
1 110 000	GINNIE MAE II POOL - MA4126 - 3% 20/11/2046	USD	200 099	176 979	0.09
350 000	GINNIE MAE II POOL - MA4196 - 3.5% 20/01/2047	USD	58 750	52 023	0.03
240 000	GINNIE MAE II POOL - MA4382 - 3.5% 20/04/2047	USD	36 403	32 163	0.02
325 000	GINNIE MAE II POOL - MA4450 - 3% 20/05/2047	USD	60 850	53 320	0.03
1 035 000	GINNIE MAE II POOL - MA4588 - 4.5% 20/07/2047	USD	113 760	106 741	0.06
745 000	GINNIE MAE II POOL - MA4652 - 3.5% 20/08/2047	USD	121 185	107 376	0.06
1 880 000	GINNIE MAE II POOL - MA4719 - 3.5% 20/09/2047	USD	288 093	255 760	0.13
540 000	GINNIE MAE II POOL - MA4722 - 5% 20/09/2047	USD	62 450	58 431	0.03
900 000	GINNIE MAE II POOL - MA4836 - 3% 20/11/2047	USD	151 913	139 581	0.07
190 000	GINNIE MAE II POOL - MA4837 - 3.5% 20/11/2047	USD	29 868	27 524	0.01
610 000	GINNIE MAE II POOL - MA4838 - 4% 20/11/2047	USD	85 898	77 616	0.04
1 720 000	GINNIE MAE II POOL - MA4900 - 3.5% 20/12/2047	USD	270 044	246 314	0.13
20 000	GINNIE MAE II POOL - MA4901 - 4% 20/12/2047	USD	2 745	2 523	0.00
255 000	GINNIE MAE II POOL - MA5019 - 3.5% 20/02/2048	USD	40 258	36 679	0.02
590 000	GINNIE MAE II POOL - MA5078 - 4% 20/03/2048	USD	67 321	62 387	0.03
1 320 000	GINNIE MAE II POOL - MA5399 - 4.5% 20/08/2048	USD	132 072	124 309	0.06
615 000	GINNIE MAE II POOL - MA5406 - 4% 20/09/2048	USD	73 037	67 262	0.03
900 000	GINNIE MAE II POOL - MA5528 - 4% 20/10/2048	USD	104 343	96 337	0.05
600 000	GINNIE MAE II POOL - MA5597 - 5% 20/11/2048	USD	45 293	43 108	0.02
800 000	GINNIE MAE II POOL - MA6030 - 3.5% 20/07/2049	USD	32 980	28 920	0.01
910 000	GINNIE MAE II POOL - MA6209 - 3% 20/10/2049	USD	83 363	71 718	0.04
3 050 000	GINNIE MAE 2.5% 01/04/2051	USD	2 586 928	2 599 649	1.35
3 350 000	GINNIE MAE 4.5% 01/04/2049	USD	3 230 892	3 219 756	1.67
2 950 000	GINNIE MAE 5% 01/04/2049	USD	2 899 791	2 899 777	1.50
1 625 000	GINNIE MAE 5.5% 01/04/2053	USD	1 616 748	1 623 853	0.84
2 900 000	GMACM MORTGAGE LOAN TRUST 2005-AR6 - 1A B - FRN 19/11/2035	USD	222 113	193 616	0.10

## TCW Funds - TCW Core Plus Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
5 450 000	GMACM MORTGAGE LOAN TRUST 2006-AR1 - 7A C - FRN 19/04/2036	USD	308 942	272 091	0.14
925 000	GNR 2023 134 F MTGE TV 20/08/2053	USD	759 661	810 059	0.42
740 000	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUST 2023-1 - GS A - 5.52% 22/02/2055	USD	679 557	658 821	0.34
840 000	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUST 2023-2 5.7% 20/05/2055	USD	771 628	791 010	0.41
395 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 124 NW - 3.5% 20/09/2048	USD	105 672	95 321	0.05
5 400 000	HARBORVIEW MORTGAGE LOAN TRUST 2004-1 - 1 4A - FRN 19/04/2034	USD	48 676	47 207	0.02
960 000	HOME Banc MORTGAGE TRUST 2005-3 FRN 25/07/2035	USD	895 200	938 521	0.49
430 000	HOUSTON GALLERIA MALL TRUST 2015-HGLR 3.08656% 05/03/2037	USD	410 684	416 754	0.22
450 000	HPS LOAN MANAGEMENT 2023-17 LTD - 17 AA - FRN 23/04/2026	USD	450 000	452 273	0.23
12 000 000	IMPAC CMB TRUST SERIES 2004-7 - 1A1 - FRN 25/11/2034	USD	73 191	77 049	0.04
1 980 000	INDYMAC INDX MORTGAGE LOAN TRUST 2005-AR1 - 1A1 - FRN 25/03/2035	USD	19 665	19 091	0.01
6 500 000	INDYMAC INDX MORTGAGE LOAN TRUST 2005-AR14 FRN 25/07/2035	USD	448 746	379 187	0.20
425 000	INVESCO US CLO 2023-2 LTD - AA - FRN 21/04/2036	USD	425 000	427 329	0.22
90 000	JGWPT XXX LLC - 3A A - 4.08% 15/07/2041	USD	40 986	38 453	0.02
115 000	JGWPT XXXII LLC - 2A A - 3.61% 17/01/2073	USD	55 370	49 712	0.03
630 000	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2016- NINE FRN 06/10/2038	USD	587 573	589 776	0.31
2 966 500	JP MORGAN MORTGAGE ACQUISITION TRUST 2006-WF1 - AR17 A1A1 - FRN 25/07/2036	USD	609 151	326 795	0.17
1 165 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH5 - A5 - FRN 25/06/2037	USD	14 364	14 756	0.01
700 000	LAST MILE LOGISTICS PAN EURO FINANCE DAC - 1A F - FRN 17/08/2026	EUR	811 751	704 928	0.37
747 000	LAST MILE SECURITIES PE 2021 DAC - 1X C - FRN 17/08/2031	EUR	671 193	781 224	0.41
477 000	LAST MILE SECURITIES PE 2021 DAC - 1X E - FRN 17/08/2031	EUR	468 076	496 721	0.26
17 500 000	LONG BEACH MORTGAGE LOAN TRUST 2006-1 - 1 1A1 - FRN 25/02/2036	USD	507 864	508 138	0.26
6 500 000	LONG BEACH MORTGAGE LOAN TRUST 2006-9 - 2A2 - FRN 25/10/2036	USD	860 339	873 256	0.45
30 000 000	LUMINENT MORTGAGE TRUST 2005-1 FRN 25/11/2035	USD	618 839	622 363	0.32
2 000 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2005-2AR - 11 3A6 - FRN 25/04/2035	USD	14 304	15 191	0.01
2 500 000	MORTGAGEIT TRUST 2005-2 - 2 2A - FRN 25/05/2035	USD	30 525	28 849	0.01
580 000	NAVIENT STUDENT LOAN TRUST 2016-2 - A3 - FRN 25/06/2065	USD	417 233	423 501	0.22
620 000	NELNET STUDENT LOAN TRUST - A B - FRN 25/11/2043	USD	504 478	503 256	0.26
2 600 000	NELNET STUDENT LOAN TRUST 2005-4 FRN 22/03/2032	USD	753 502	759 462	0.39
1 668 000	NELNET STUDENT LOAN TRUST 2005-4 FRN 22/09/2035	USD	389 660	402 727	0.21
850 000	OCTAGON INVESTMENT PARTNERS 28 LTD FRN 24/10/2030	USD	851 658	850 383	0.44
890 000	PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SER 2004-WHQ2 - M4 - FRN 25/02/2035	USD	392 958	403 168	0.21
1 500 000	RALI SERIES 2005-QA8 TRUST - CB21 - FRN 25/07/2035	USD	74 840	49 769	0.03
500 000	REDZED TRUST SERIES 2023-2 FRN 09/12/2054	AUD	266 260	274 242	0.14
750 000	ROCKFORD TOWER CLO 2021-1 LTD - A B - FRN 20/07/2034	USD	750 000	749 654	0.39
500 000	RRE 15 LOAN MANAGEMENT DAC - A2A - FRN 15/10/2035	EUR	533 175	543 955	0.28
500 000	RRE 2 LOAN MANAGEMENT DAC FRN 15/07/2035	EUR	514 480	531 360	0.28
500 000	SAPPHIRE XXIX SERIES 2024-1 TRUST FRN 14/01/2066	AUD	326 426	326 342	0.17

## TCW Funds - TCW Core Plus Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
1 116 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-BR1 - A2B - FRN 25/02/2037	USD	298 777	229 743	0.12
900 000	SKYAF20 - 1A - 3.229% 10/05/2038	USD	746 648	666 879	0.35
50 000	SLM STUDENT LOAN TRUST 2007-6 - B - FRN 27/04/2043	USD	17 889	19 689	0.01
670 000	SLM STUDENT LOAN TRUST 2007-7 - A4 - FRN 25/01/2025	USD	167 898	167 166	0.09
50 000	SLM STUDENT LOAN TRUST 2008-2 - B - FRN 25/01/2029	USD	43 303	48 038	0.02
50 000	SLM STUDENT LOAN TRUST 2008-3 - B - FRN 25/04/2029	USD	44 279	47 703	0.02
50 000	SLM STUDENT LOAN TRUST 2008-4 - B - FRN 25/04/2029	USD	45 148	50 405	0.03
250 000	SLM STUDENT LOAN TRUST 2008-5 - SURF B - FRN 25/07/2029	USD	253 855	248 820	0.13
790 000	SLM STUDENT LOAN TRUST 2008-6 - A4 - FRN 25/07/2049	USD	305 961	300 438	0.16
50 000	SLM STUDENT LOAN TRUST 2008-6 - B - FRN 25/07/2029	USD	47 762	47 557	0.02
50 000	SLM STUDENT LOAN TRUST 2008-7 - B - FRN 25/07/2029	USD	48 018	46 926	0.02
620 000	SLM STUDENT LOAN TRUST 2012-1 - A3 - FRN 25/09/2028	USD	238 428	229 674	0.12
2 767 000	SOUNDVIEW HOME LOAN TRUST 2007-OPT3 - 2A3 - FRN 25/08/2037	USD	465 353	473 251	0.25
1 422 000	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE1 - M2 - FRN 25/07/2035	USD	798 754	826 265	0.43
600 000	SUNNOVA HELIOS VII ISSUER LLC - C A - 2.03% 20/10/2048	USD	421 628	446 032	0.23
1 400 000	SVHE 2005 1 M4 MTGE TV 25/04/2035	USD	319 542	321 523	0.17
550 000	TAURUS 2021-1 UK DAC FRN 17/05/2031 (ISIN XS2303818954)	GBP	633 265	684 309	0.35
980 000	TOGETHER ASSET BACKED SECURITISATION 2021-CRE1 PLC - A - FRN 20/03/2053	GBP	650 379	592 371	0.31
1 124 000	VERUS SECURITIZATION TRUST 2021-7 - A1 - FRN 25/10/2066	USD	714 273	710 977	0.37
6 500 000	WAMU ASSET-BACKED CERTIFICATES WAMU SERIES 2007-HE1 TRUST FRN 25/01/2037	USD	1 224 665	1 121 834	0.58
11 310 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2004-AR13 TRUST - A1A - FRN 25/11/2034	USD	175 711	182 677	0.09
10 200 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR11 TRUST - A1A - FRN 25/08/2045	USD	221 765	222 814	0.12
1 360 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR13 TRUST - A1A3 - FRN 25/10/2045	USD	32 663	32 903	0.02
8 800 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A21 - FRN 25/01/2045	USD	104 022	110 058	0.06
34 852 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR8 - 1 A - FRN 25/07/2045	USD	938 546	953 928	0.49
600 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2018-C47 FRN 15/09/2061 (ISIN US95002DBR98)	USD	577 219	579 356	0.30
670 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 FRN 10/08/2035	USD	623 100	639 387	0.33
<b>Total Mortgages and Asset Backed securities</b>			<b>120 211 661</b>	<b>116 441 237</b>	<b>60.39</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
200 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6.125% 15/03/2034	USD	197 100	198 140	0.10
130 000	CALIFORNIA HEALTH FACILITIES FINANCING AUTHORITY - A - 3% 15/08/2051	USD	97 650	103 986	0.05
250 000	CITY OF NEW YORK NY 5.968% 01/03/2036	USD	306 810	264 393	0.14
200 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.125% 15/04/2031	USD	145 000	160 180	0.08

## TCW Funds - TCW Core Plus Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>					
200 000	COSTA RICA GOVERNMENT INTERNATIONAL BOND - REGS - 6.55% 03/04/2034	USD	204 600	207 240	0.11
150 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - 144A - 4.5% 30/01/2030	USD	151 200	136 875	0.07
200 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.875% 19/05/2033	USD	193 938	189 860	0.10
325 000	NEW YORK STATE DORMITORY AUTHORITY 5.289% 15/03/2033	USD	385 102	327 233	0.17
200 000	PANAMA GOVERNMENT INTERNATIONAL BOND 3.16% 23/01/2030	USD	176 856	166 688	0.09
200 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.457% 05/05/2030	USD	168 760	173 900	0.09
136 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 4.875% 04/10/2033	USD	139 128	134 123	0.07
200 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - 144A - 6.625% 17/02/2028	USD	202 852	206 500	0.11
200 000	SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.3% 12/10/2028	USD	179 600	179 980	0.09
5 930 000	UNITED STATES OF AMERICA 4.25% 15/03/2027	USD	5 930 000	5 903 824	3.06
60 000	UNITED STATES OF AMERICA 4.6% 28/02/2026	USD	59 939	59 959	0.03
13 610 000	US TREASURY NB 4.5% 15/02/2044	USD	13 711 198	13 690 809	7.10
16 047 000	USA 4% 31/01/2029	USD	16 023 032	15 887 789	8.24
50 000	USA 4.125% 31/03/2029	USD	49 879	49 801	0.03
6 207 000	USA 4.25% 28/02/2029	USD	6 215 259	6 217 669	3.22
8 395 000	USA 4.250% 15/02/2054	USD	8 162 640	8 259 893	4.28
9 441 000	WT TREASURY SEC 4% 15/02/2024	USD	9 267 980	9 288 317	4.82
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>61 968 523</b>	<b>61 807 159</b>	<b>32.05</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>221 822 085</b>	<b>215 918 298</b>	<b>111.98</b>
<b>Total Investments</b>			<b>221 822 085</b>	<b>215 918 298</b>	<b>111.98</b>

## TCW Funds - TCW Core Plus Bond Fund

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	63.48	United States of America	103.80
Finance and Credit Services	24.69	Ireland	1.99
Investment Banking and Brokerage Services	9.82	United Kingdom	1.79
Banks	4.13	France	1.32
Real Estate Investment Trusts	1.05	Netherlands	0.61
Health Care Providers	1.04	Germany	0.44
Food Producers	0.99	Australia	0.31
Gas, Water and Multi-utilities	0.77	Canada	0.23
General Industrials	0.71	Luxembourg	0.19
Real Estate Investment and Services	0.49	Bermuda	0.13
Pharmaceuticals and Biotechnology	0.48	Costa Rica	0.11
Electronic and Electrical Equipment	0.42	Romania	0.11
Alternative Energy	0.39	Brazil	0.10
Chemicals	0.35	Mexico	0.10
Leisure Goods	0.34	Panama	0.09
Telecommunications Service Providers	0.33	Philippines	0.09
Non-life Insurance	0.31	South Africa	0.09
Industrial Transportation	0.29	Colombia	0.08
Electricity	0.27	United Arab Emirates	0.08
Software and Computer Services	0.26	Dominican Republic	0.07
Industrial Support Services	0.21	Poland	0.07
Technology Hardware and Equipment	0.18	Spain	0.07
Medical Equipment and Services	0.17	Italy	0.06
Oil, Gas and Coal	0.17	Singapore	0.05
Tobacco	0.13		
Aerospace and Defense	0.12		
Life Insurance	0.11		
Personal Care, Drug and Grocery Stores	0.11		
Beverages	0.10		
Telecommunications Equipment	0.04		
Consumer Services	0.03		
	<b>111.98</b>		<b>111.98</b>

## TCW Funds - TCW Unconstrained Bond Fund

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
466 000	ACRISURE LLC / ACRISURE FINANCE INC - 144A - 4.25% 15/02/2029	USD	384 135	421 264	0.08
458 000	ACRISURE LLC / ACRISURE FINANCE INC - 144A - 6% 01/08/2029	USD	376 397	421 360	0.08
77 361	ADD HERO HLD 9% PIK 30/09/2030	USD	1 485	1 934	0.00
100 569	ADD HERO HOLDINGS 8.5% PIK 30/09/2029	USD	1 931	2 825	0.00
100 569	ADD HERO HOLDINGS 9.8% 30/09/2031 PIK	USD	1 931	2 275	0.00
659 000	ADTALEM GLOBAL EDUCATION INC - 144A - 5.5% 01/03/2028	USD	623 539	631 744	0.12
270 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3% 29/10/2028	USD	233 655	244 444	0.05
1 293 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.3% 30/01/2032	USD	1 145 464	1 108 373	0.21
1 005 000	ALLIANT ENERGY FINANCE LLC - 144A - 3.6% 01/03/2032	USD	1 003 322	890 591	0.17
560 000	ALLIANT HOLDINGS INTERMEDIATE LLC / ALLIANT HOLDINGS CO-ISSUER - 144A - 6.75% 15/10/2027	USD	503 258	553 000	0.11
975 000	AMERICAN AIRLINES 2015-2 CLASS AA PASS THROUGH TRUST 3.6% 22/09/2029	USD	626 374	573 482	0.11
510 000	AMERICAN ASSETS TRUST LP 3.375% 01/02/2031	USD	512 596	416 986	0.08
270 000	AMERICAN EXPRESS CO FRN PERPETUAL	USD	246 375	250 594	0.05
425 000	AMERICAN HOMES 4 RENT LP 3.375% 28/07/2051	USD	284 980	283 692	0.05
785 000	AMERICAN HOMES 4 RENT 5.5% 01/02/2034	USD	775 651	782 708	0.15
695 000	AMERICAN TOWER CORP 1% 15/01/2032	EUR	548 877	614 605	0.12
60 000	AMGEN INC 5.65% 02/03/2053	USD	59 216	61 195	0.01
250 000	ANNINGTON FUNDING PLC 2.308% 06/10/2032	GBP	250 799	248 443	0.05
200 000	ANNINGTON FUNDING PLC 3.184% 12/07/2029	GBP	204 326	226 864	0.04
100 000	ANNINGTON FUNDING PLC 3.685% 12/07/2034	GBP	99 010	107 732	0.02
185 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 4.125% 15/08/2026	USD	156 945	168 039	0.03
691 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 5.25% 15/08/2027 (ISIN US03969AAP57)	USD	579 522	436 073	0.08
1 100 000	ARIZONA PUBLIC SERVICE CO 6.35% 15/12/2032	USD	1 153 318	1 175 306	0.23
350 000	ARTERA SERVICES LLC 8.5% 15/02/2031	USD	350 000	359 091	0.07
525 000	ATHENE GLOBAL FUNDING - 144A - 1.608% 29/06/2026	USD	525 000	481 950	0.09
895 000	ATHENE GLOBAL FUNDING - 144A - 1.985% 19/08/2028	USD	889 549	775 339	0.15
170 000	ATHENE GLOBAL FUNDING - 144A - 3.205% 08/03/2027	USD	170 000	158 954	0.03
548 000	ATI INC 7.25% 15/08/2030	USD	549 981	568 714	0.11
1 169 000	AVOLON HOLDINGS FUNDING LTD - 144A - 2.528% 18/11/2027	USD	1 097 165	1 040 311	0.20
430 000	AVOLON HOLDINGS FUNDING LTD - 144A - 2.875% 15/02/2025	USD	429 488	418 627	0.08
140 000	AVOLON HOLDINGS FUNDING LTD - 144A - 3.95% 01/07/2024	USD	146 439	139 234	0.03
289 000	AXALTA COATING SYSTEMS LLC / AXALTA COATING SYSTEMS DUTCH HOLDING B BV - 144A - 4.75% 15/06/2027	USD	267 038	279 608	0.05
257 000	BANIJAY ENTERTAINMENT SASU - 144A - 8.125% 01/05/2029	USD	257 000	265 273	0.05
260 000	BANK OF AMERICA CORP FRN PERPETUAL	USD	247 975	245 050	0.05
1 475 000	BANK OF AMERICA CORP FRN 06/12/2025	USD	1 421 576	1 433 832	0.28
2 045 000	BANK OF AMERICA CORP FRN 19/06/2026	USD	1 928 231	1 943 897	0.37
2 745 000	BANK OF AMERICA CORP FRN 21/07/2032	USD	2 199 368	2 248 538	0.43
1 495 000	BANK OF AMERICA CORP FRN 22/04/2027	USD	1 374 309	1 379 196	0.27
100 000	BARNABAS HEALTH INC 4% 01/07/2028	USD	93 687	95 906	0.02

## TCW Funds - TCW Unconstrained Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
2 500 000	BAYER US FINANCE II LLC - 144A - 4.625% 25/06/2038	USD	2 092 575	2 082 685	0.40
635 000	BERRY GLOBAL INC - 144A - 4.875% 15/07/2026	USD	648 234	622 766	0.12
1 000 000	BERRY GLOBAL INC 5.5% 15/04/2028	USD	990 960	1 007 311	0.19
243 000	B&G FOODS INC 5.25% 01/04/2025	USD	235 184	243 000	0.05
300 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1% 04/05/2028	EUR	234 899	280 295	0.05
125 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.625% 20/04/2030	EUR	96 350	112 664	0.02
300 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.75% 12/03/2029	EUR	241 846	282 611	0.05
115 000	CAB SELAS - REGS - 3.375% 01/02/2028	EUR	107 844	112 656	0.02
971 000	CABLE ONE INC - 144A - 4% 15/11/2030	USD	847 573	759 808	0.15
220 000	CAMDEN PROPERTY TRUST 3.5% 15/09/2024	USD	223 443	218 150	0.04
311 000	CANO HEALTH LLC - 144A - 0% 01/10/2028 DEFAULTED	USD	226 978	271	0.00
705 000	CAPITAL ONE FINANCIAL CORP FRN 02/11/2027	USD	611 862	645 160	0.12
200 000	CAPLAND ASCENDAS REIT 0.75% 23/06/2028	EUR	168 594	187 190	0.04
385 000	CATALENT PHARMA SOLUTIONS INC - 144A - 3.5% 01/04/2030	USD	329 725	367 009	0.07
317 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.5% 01/06/2033	USD	242 901	248 782	0.05
1 500 000	CENTENE CORP 2.625% 01/08/2031	USD	1 215 310	1 236 555	0.24
1 360 000	CENTERPOINT ENERGY RESOURCES CORP 5.4% 01/03/2033	USD	1 359 660	1 384 982	0.27
312 000	CENTRAL GARDEN & PET CO 4.125% 15/10/2030	USD	267 150	280 182	0.05
250 000	CHARLES SCHWAB CORP FRN PERPETUAL	USD	250 000	239 640	0.05
10 000	CHARTER COMM OPT LLC CAP 6.65% 01/02/2034	USD	10 133	10 254	0.00
920 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 4.8% 01/03/2050	USD	722 719	681 599	0.13
350 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.25% 01/04/2053	USD	287 683	277 495	0.05
605 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.75% 01/04/2048	USD	685 561	509 859	0.10
58 623	CHINA AOYUAN GROUP LTD 5.5% PIK 30/09/2031	USD	1 126	890	0.00
159 851	CHINA AOYUAN VAR 31/12/2099 PERP	USD	3 069	3 197	0.00
14 286	CHINA AOYUVAN GROUP LTD 0% 30/09/2028	USD	274	286	0.00
1 290 000	CITIGROUP INC FRN 01/05/2025	USD	1 270 908	1 284 379	0.25
1 420 000	CITIGROUP INC FRN 03/11/2032	USD	1 182 618	1 166 729	0.23
300 000	CITIGROUP INC FRN 05/11/2030	USD	271 572	266 598	0.05
562 000	CLEARWATER PAPER CORP - 144A - 4.75% 15/08/2028	USD	483 320	523 239	0.10
200 000	COMISION FEDERAL DE ELECTRICIDAD - 144A - 4.688% 15/05/2029	USD	179 750	188 220	0.04
235 000	COMMONSPIRIT HEALTH 2.782% 01/10/2030	USD	236 187	204 086	0.04
296 000	COMMSCOPE INC - 144A - 4.75% 01/09/2029	USD	248 957	213 120	0.04
150 000	CSC HOLDINGS LLC - 144A - 4.625% 01/12/2030	USD	73 500	76 125	0.01
100 000	CSC HOLDINGS LLC - 144A - 5.375% 01/02/2028	USD	83 250	86 098	0.02
1 089 000	CSC HOLDINGS LLC - 144A - 6.5% 01/02/2029	USD	934 531	923 642	0.18
239 000	CSC HOLDINGS LLC - 144A - 7.5% 01/04/2028	USD	178 601	161 300	0.03
131 000	CSC HOLDINGS LLC 11.75% 31/01/2029	USD	131 968	131 164	0.03
640 000	DIGITAL DUTCH FINCO BV 1.25% 01/02/2031	EUR	502 522	574 830	0.11



## TCW Funds - TCW Unconstrained Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
290 000	DIGITAL INTREPID HOLDING BV 0.625% 15/07/2031	EUR	216 237	245 596	0.05
100 000	DIGITAL INTREPID HOLDING BV 1.375% 18/07/2032	EUR	64 343	87 625	0.02
323 000	DIRECTV HOLDINGS LLC / DIRECTV FINANCING CO INC - 144A - 5.875% 15/08/2027	USD	308 164	305 823	0.06
75 000	DOMINION ENERGY INC FRN 01/10/2054	USD	75 000	74 909	0.01
250 000	DUKE ENERGY CORP 3.85% 15/06/2034	EUR	267 222	268 070	0.05
620 000	DUKE ENERGY PROGRESS LLC 4.2% 15/08/2045	USD	586 065	519 259	0.10
80 000	ECOPETROL SA 8.875% 13/01/2033	USD	80 595	84 669	0.02
500 000	ELO SACA 6% 22/03/2029	EUR	542 678	548 111	0.11
348 000	EMBECTA CORP - 144A - 5% 15/02/2030	USD	329 875	284 358	0.05
626 000	ENERGIZER HOLDINGS INC - 144A - 4.375% 31/03/2029	USD	523 565	564 183	0.11
1 525 000	ENERGY TRANSFER LP 5% 15/05/2050	USD	1 249 417	1 338 920	0.26
586 000	EVERI HOLDINGS INC - 144A - 5% 15/07/2029	USD	581 605	581 605	0.11
685 000	EXTRA SPACE STORAGE LP 2.4% 15/10/2031	USD	558 845	563 851	0.11
60 000	FARMERS EXCHANGE CAPITAL 7.05% 15/07/2028	USD	74 490	60 651	0.01
470 000	FARMERS INSURANCE EXCHANGE - 144A - FRN 01/11/2057	USD	479 362	348 933	0.07
585 000	FARMERS INSURANCE EXCHANGE 8.625% 01/05/2024	USD	747 061	585 633	0.11
189 000	FERTITTA ENTERTAINMENT LLC / FERTITTA ENTERTAINMENT FINANCE CO INC - 144A - 6.75% 15/07/2030	USD	173 167	170 573	0.03
313 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 5% 01/05/2028	USD	288 218	291 175	0.06
375 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 6.75% 01/05/2029	USD	298 125	334 607	0.06
475 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 8.625% 15/03/2031	USD	468 625	485 445	0.09
400 000	GALAXY PIPELINE ASSETS BIDCO LTD - REGS - 2.16% 31/03/2034	USD	291 485	292 887	0.06
245 000	GGAM FINANCE LTD 6.875% 15/04/2029	USD	245 000	247 283	0.05
500 000	GLOBAL PAYMENTS INC 2.9% 15/05/2030	USD	412 565	434 675	0.08
630 000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	526 420	630 629	0.12
442 000	GLP CAPITAL LP / GLP FINANCING II INC 5.3% 15/01/2029	USD	453 951	436 692	0.08
260 000	GLP CAPITAL LP / GLP FINANCING II INC 5.375% 15/04/2026	USD	273 093	257 908	0.05
537 000	GLP CAPITAL LP / GLP FINANCING II INC 5.75% 01/06/2028	USD	580 354	537 821	0.10
4 575 000	GOLDMAN SACHS GROUP INC FRN 09/12/2026	USD	4 235 488	4 249 168	0.83
725 000	GOLDMAN SACHS GROUP INC FRN 21/10/2024	USD	724 754	725 488	0.14
855 000	GOLDMAN SACHS GROUP INC FRN 24/02/2028	USD	767 619	796 518	0.15
363 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 4.75% 15/07/2027	USD	354 741	353 018	0.07
125 000	GRIFOLS ESCROW ISSUER SA - REGS - 3.875% 15/10/2028	EUR	109 532	107 005	0.02
752 000	GRIFOLS SA - 144A - 4.75% 15/10/2028	USD	661 675	622 776	0.12
500 000	HCA INC 3.5% 15/07/2051	USD	319 440	344 695	0.07
180 000	HCA INC 7.05% 01/12/2027	USD	218 250	189 814	0.04
370 000	HEALTHCARE REALTY HOLDINGS LP 2% 15/03/2031	USD	276 087	294 450	0.06
770 000	HEALTHCARE REALTY HOLDINGS LP 3.5% 01/08/2026	USD	755 301	734 859	0.14
307 000	HEALTHEQUITY INC - 144A - 4.5% 01/10/2029	USD	269 317	284 086	0.05
50 000	HERTZ CORP - 144A - 4.625% 01/12/2026	USD	49 500	45 533	0.01
648 000	HERTZ CORP - 144A - 5% 01/12/2029	USD	551 372	502 200	0.10
656 000	H-FOOD HOLDINGS LLC / HEARTHSTONE FINANCE CO INC - 144A - 8.5% 01/06/2026	USD	391 478	49 200	0.01
785 000	HSBC HOLDINGS PLC FRN 17/08/2029	USD	747 204	688 398	0.13

## TCW Funds - TCW Unconstrained Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
1 030 000	HSBC HOLDINGS PLC FRN 22/09/2028	USD	896 538	921 222	0.18
380 000	HUDSON PACIFIC PROPERTIES LP 3.25% 15/01/2030	USD	256 241	293 280	0.06
443 000	HUDSON PACIFIC PROPERTIES LP 3.95% 01/11/2027	USD	389 982	392 864	0.08
165 000	HUDSON PACIFIC PROPERTIES LP 4.65% 01/04/2029	USD	121 272	140 731	0.03
1 845 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 2.3% 01/11/2030	USD	1 429 531	1 533 484	0.30
55 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 3.268% 15/11/2040	USD	39 255	39 195	0.01
135 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 3.468% 01/12/2050	USD	90 094	90 045	0.02
210 000	INTERNATIONAL FLAVORS & FRAGRANCES INC 4.375% 01/06/2047	USD	148 528	162 821	0.03
190 000	INTERNATIONAL FLAVORS & FRAGRANCES INC 5% 26/09/2048	USD	139 036	162 621	0.03
690 000	INVITATION HOMES OPERATING PARTNERSHIP LP 2% 15/08/2031	USD	514 616	549 150	0.11
350 000	INVITATION HOMES OPERATING PARTNERSHIP LP 2.7% 15/01/2034	USD	262 028	277 501	0.05
33 000	INVITATION HOMES OPERATING PARTNERSHIP LP 4.15% 15/04/2032	USD	29 411	30 221	0.01
82 000	INVITATION HOMES OPERATING PARTNERSHIP LP 5.5% 15/08/2033	USD	78 450	81 727	0.02
1 235 000	JANE STREET GROUP / JSG FINANCE INC - 144A - 4.5% 15/11/2029	USD	1 112 809	1 145 833	0.22
1 200 000	JDE PEET'S NV - 144A - 2.25% 24/09/2031	USD	945 996	956 196	0.18
1 400 000	JETBLUE 2020-1 CLASS A PASS THROUGH TRUST 4% 15/11/2032	USD	1 125 165	1 039 911	0.20
275 000	JPMORGAN CHASE & CO FRN PERPETUAL	USD	249 906	261 865	0.05
1 740 000	JPMORGAN CHASE & CO FRN 04/02/2027	USD	1 518 341	1 610 212	0.31
130 000	JPMORGAN CHASE & CO FRN 04/02/2032	USD	103 485	105 964	0.02
3 825 000	JPMORGAN CHASE & CO FRN 10/12/2025	USD	3 690 839	3 719 391	0.72
595 000	JPMORGAN CHASE & CO FRN 22/04/2027	USD	569 869	551 892	0.11
615 000	JPMORGAN CHASE & CO FRN 22/04/2032	USD	501 589	519 786	0.10
874 000	KEDRION SPA - 144A - 6.5% 01/09/2029	USD	739 329	797 458	0.15
1 100 000	KEYSPAN GAS EAST CORP - 144A - 5.994% 06/03/2033	USD	1 101 027	1 117 006	0.22
699 000	LCM INVESTMENTS HOLDINGS II LLC - 144A - 8.25% 01/08/2031	USD	697 169	730 455	0.14
100 000	LEG IMMOBILIEN SE 0.875% 30/03/2033	EUR	80 453	82 574	0.02
1 390 000	LLOYDS BANKING GROUP PLC FRN 07/11/2028	USD	1 288 672	1 304 084	0.25
335 000	LXP INDUSTRIAL TRUST 2.375% 01/10/2031	USD	255 468	268 449	0.05
520 000	LXP INDUSTRIAL TRUST 2.7% 15/09/2030	USD	516 012	435 238	0.08
970 000	MAGIC MERGECO INC - 144A - 7.875% 01/05/2029	USD	946 554	728 658	0.14
635 000	METROPOLITAN EDISON CO - 144A - 4% 15/04/2025	USD	649 578	619 608	0.12
1 048 000	MODIVCARE ESCROW ISSUER INC - 144A - 5% 01/10/2029	USD	848 067	761 225	0.15
1 144 000	MOLINA HEALTHCARE INC - 144A - 4.375% 15/06/2028	USD	1 112 692	1 076 252	0.21
1 332 000	MORGAN STANLEY FRN 13/02/2032	USD	1 064 548	1 065 140	0.21
865 000	MORGAN STANLEY FRN 21/10/2025	USD	835 683	842 510	0.16
1 330 000	MORGAN STANLEY FRN 28/04/2026	USD	1 276 098	1 283 530	0.25
325 000	NATIONAL GAS TRANSMISSION PLC 4.25% 05/04/2030	EUR	352 183	361 428	0.07
215 000	NATIONWIDE BUILDING SOCIETY - 144A - FRN 16/02/2028	USD	215 000	200 655	0.04
907 000	NCR CORP - 144A - 5.125% 15/04/2029	USD	857 261	841 941	0.16
180 000	NETFLIX INC 5.875% 15/02/2025	USD	199 350	180 733	0.03
310 000	NORTHWEST FIBER LLC / NORTHWEST FIBER FINANCE SUB INC - 144A - 4.75% 30/04/2027	USD	298 774	317 750	0.06
96 000	NORTHWEST FIBER LLC / NORTHWEST FIBER FINANCE SUB INC 6% 15/02/2028	USD	90 868	98 880	0.02
1 545 000	OPEN TEXT CORP - 144A - 6.9% 01/12/2027	USD	1 590 325	1 595 058	0.31

## TCW Funds - TCW Unconstrained Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
636 000	OPTION CARE HEALTH INC - 144A - 4.375% 31/10/2029	USD	586 147	584 700	0.11
1 282 000	OT MERGER CORP - 144A - 7.875% 15/10/2029	USD	1 150 029	924 860	0.18
616 000	PENN ENTERTAINMENT INC - 144A - 4.125% 01/07/2029	USD	501 865	534 380	0.10
235 000	PENNSYLVANIA ELECTRIC CO - 144A - 3.25% 15/03/2028	USD	234 666	217 705	0.04
330 000	PHYSICIANS REALTY LP 2.625% 01/11/2031	USD	254 120	272 124	0.05
2 700 000	PILGRIM'S PRIDE CORP 6.25% 01/07/2033	USD	2 681 424	2 766 393	0.53
110 000	PNC FINANCIAL SERVICES GROUP INC FRN 24/01/2034	USD	107 148	106 581	0.02
680 000	PNC FINANCIAL SERVICES GROUP INC FRN 28/10/2033	USD	690 080	703 786	0.14
330 000	PNC FINANCIAL SERVICES GROUP INC/THE FRN 20/10/2034	USD	329 889	361 614	0.07
962 000	PRESTIGE BRANDS INC - 144A - 3.75% 01/04/2031	USD	785 369	838 434	0.16
269 000	PRESTIGE BRANDS INC - 144A - 5.125% 15/01/2028	USD	247 480	262 275	0.05
165 000	PROLOGIS EURO FINANCE LLC 4.25% 31/01/2043	EUR	162 641	179 907	0.03
212 000	QWEST CORP 7.25% 15/09/2025	USD	222 070	209 615	0.04
140 000	REALTY INCOME CORP 4.875% 06/07/2030	EUR	160 174	160 352	0.03
340 000	REALTY INCOME CORP 5.125% 06/07/2034	EUR	368 786	401 203	0.08
10 000	REXFORD INDUSTRIAL REALTY LP 2.15% 01/09/2031	USD	7 695	8 029	0.00
314 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 4.95% 15/07/2029	USD	306 411	294 111	0.06
520 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 6.875% 15/04/2040	USD	561 369	512 850	0.10
100 000	ROLLS-ROYCE PLC 1.625% 09/05/2028	EUR	70 412	99 107	0.02
120 000	SANTANDER UK GROUP HOLDINGS PLC FRN 14/06/2027	USD	117 220	109 853	0.02
649 000	SCRIPPS ESCROW INC - 144A - 5.875% 15/07/2027	USD	575 859	545 160	0.11
1 400 000	SES GLOBAL AMERICAS HOLDINGS INC - 144A - 5.3% 25/03/2044	USD	1 315 480	1 072 192	0.21
636 000	SIMMONS FOODS INC/SIMMONS PREPARED FOODS INC/SIMMONS PET FOOD INC/SIMMONS FEED - 144A - 4.625% 01/03/2029	USD	525 507	563 261	0.11
357 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/09/2031	USD	270 874	297 914	0.06
895 000	SOUTHWESTERN ELECTRIC POWER CO 3.25% 01/11/2051	USD	555 694	594 776	0.11
350 000	SPECTRUM BRANDS INC - 144A - 3.875% 15/03/2031	USD	318 984	338 086	0.07
53 261	SUNAC CHINA HOLDINGS LTD 1% CV 30/09/2032	USD	32 190	3 462	0.00
43 087	SUNAC CHINA HOLDINGS LTD 6% 30/09/2026	USD	26 041	5 063	0.00
43 087	SUNAC CHINA HOLDINGS LTD 6.25% 30/09/2027	USD	26 041	4 503	0.00
86 174	SUNAC CHINA HOLDINGS LTD 6.5% 30/09/2027	USD	52 083	7 928	0.00
129 261	SUNAC CHINA HOLDINGS LTD 6.75% 30/09/2028	USD	78 124	10 599	0.00
129 261	SUNAC CHINA HOLDINGS LTD 7% 30/09/2029	USD	78 124	9 371	0.00
60 721	SUNAC CHINA HOLDINGS LTD 7.25% 30/09/2030	USD	36 699	3 917	0.00
100 000	TDC NET A/S 6.5% 01/06/2031	EUR	115 670	116 643	0.02
530 000	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA - 144A - 4.375% 15/09/2054	USD	530 795	521 568	0.10
628 624	TELE COLUMBUS AG 3.875% 02/05/2025	EUR	466 604	473 882	0.09
595 000	TELEFLEX INC - 144A - 4.25% 01/06/2028	USD	577 049	558 815	0.11
200 000	TENNET HOLDING BV FRN PERPETUAL	EUR	217 407	215 458	0.04
380 000	TENNET HOLDING BV 2.75% 17/05/2042	EUR	360 837	384 935	0.07
200 000	TENNET HOLDING BV 4.5% 28/10/2034	EUR	230 874	237 505	0.05
565 000	TENNET HOLDING BV 4.75% 28/10/2042	EUR	653 938	702 044	0.14
1 325 000	TIME WARNER CABLE LLC 5.5% 01/09/2041	USD	1 188 737	1 104 102	0.21
1 291 000	TRANSDIGM INC - 144A - 6.75% 15/08/2028	USD	1 285 189	1 310 933	0.25

## TCW Funds - TCW Unconstrained Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
298 000	TRITON WATER HOLDINGS INC - 144A - 6.25% 01/04/2029	USD	229 882	272 080	0.05
668 000	TRIVIUM PACKAGING FINANCE BV - 144A - 5.5% 15/08/2026	USD	649 671	659 224	0.13
150 000	US AIRWAYS 2012-1 CLASS A PASS THROUGH TRUST 5.9% 01/10/2024	USD	56 077	50 979	0.01
245 000	US BANCORP FRN PERPETUAL	USD	220 806	212 300	0.04
365 000	US BANCORP FRN 01/02/2034	USD	354 089	346 776	0.07
365 000	US BANCORP FRN 12/06/2034	USD	365 000	372 420	0.07
465 000	US BANCORP FRN 21/10/2033	USD	464 958	475 188	0.09
685 000	VALVOLINE INC - 144A - 3.625% 15/06/2031	USD	546 174	591 073	0.11
54 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.5% 15/01/2028	USD	53 133	51 872	0.01
92 000	VICI PROPERTIES LP 4.95% 15/02/2030	USD	84 970	88 970	0.02
760 000	VICI PROPERTIES LP 5.125% 15/05/2032	USD	730 194	728 156	0.14
100 000	VONOVIA FINANCE BV 2.25% 07/04/2030	EUR	87 982	98 096	0.02
200 000	VONOVIA SE 0.75% 01/09/2032	EUR	164 497	164 091	0.03
100 000	VONOVIA SE 1% 16/06/2033	EUR	70 190	81 702	0.02
507 000	VT TOPCO INC - 144A - 8.5% 15/08/2030	USD	507 696	535 549	0.10
1 280 000	VZ SECURED FINANCING BV - 144A - 5% 15/01/2032	USD	1 052 680	1 099 968	0.21
15 000	WARNERMEDIA HOLDINGS INC 4.279% 15/03/2032	USD	14 957	13 415	0.00
1 225 000	WARNERMEDIA HOLDINGS INC 5.05% 15/03/2042	USD	1 191 758	1 052 839	0.20
2 114 000	WARNERMEDIA HOLDINGS INC 5.141% 15/03/2052	USD	1 839 889	1 757 304	0.34
461 000	WASH MULTIFAMILY ACQUISITION INC - 144A - 5.75% 15/04/2026	USD	444 423	450 807	0.09
128 000	WASTE PRO USA INC - 144A - 5.5% 15/02/2026	USD	117 172	126 175	0.02
1 410 000	WELLS FARGO & CO FRN 02/03/2033	USD	1 257 977	1 223 090	0.24
800 000	WELLS FARGO & CO FRN 02/06/2028	USD	818 558	732 460	0.14
1 630 000	WELLS FARGO & CO FRN 11/02/2026	USD	1 572 135	1 581 569	0.31
1 205 000	WELLS FARGO & CO FRN 11/02/2031	USD	1 038 662	1 038 943	0.20
700	WORLDLINE SA/FRANCE 0% CV 30/07/2025	EUR	84 153	83 667	0.02
2 000	WORLDLINE SA/FRANCE 0% CV 30/07/2026	EUR	195 851	195 687	0.04
200 000	WORLDLINE SA/FRANCE 4.125% 12/09/2028	EUR	216 954	213 476	0.04
315 000	ZHENRO PROPERTIES GROUP LTD 0% 07/01/2026 DEFAULTED	USD	176 400	5 094	0.00
715 000	1375209 BC LTD - 144A - 9% 30/01/2028	USD	713 213	701 478	0.14
789 000	180 MEDICAL INC - 144A - 3.875% 15/10/2029	USD	764 434	715 039	0.14
<b>Total Bonds</b>			<b>125 102 956</b>	<b>123 265 002</b>	<b>23.78</b>
<b>Shares</b>					
83 500	AGNC INVESTMENT CORP	USD	1 184 313	826 650	0.16
139 870	CHINA AOYUAN GROUP LTD	HKD	2 825	2 824	0.00
1 603	HOMER CITY GENERATION	USD	74 099	-	0.00
19 238	INTELSAT SA/LUXEMBOURG	USD	643 033	517 021	0.10
<b>Total Shares</b>			<b>1 904 270</b>	<b>1 346 495</b>	<b>0.26</b>
<b>Mortgages and Asset Backed securities</b>					
8 500 000	ABFC 2007-WMC1 TRUST - A1A - FRN 25/06/2037	USD	1 909 264	1 616 950	0.31

## TCW Funds - TCW Unconstrained Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
950 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2006-HE1 - 7A B - FRN 25/02/2036	USD	78 453	83 634	0.02
800 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2006-OP1 - A2D - FRN 25/04/2036	USD	366 084	434 354	0.08
2 889 000	ADJUSTABLE RATE MORTGAGE TRUST 2005-4 - 5A1 - FRN 25/08/2035	USD	74 049	66 414	0.01
500 000	AGL CLO 12 LTD - 12A A1 - FRN 20/07/2034	USD	500 000	500 416	0.10
800 000	ALLEGRO CLO XII LTD - 2020-1A B - FRN 21/01/2032	USD	800 000	800 442	0.15
1 600 000	ALLEGRO CLO XVI LTD FRN 25/04/2037	USD	1 600 000	1 604 552	0.31
11 500 000	ALTERNATIVE LOAN TRUST 2005-43 - 1A3 - FRN 25/10/2035	USD	386 322	333 015	0.06
42 740 000	ALTERNATIVE LOAN TRUST 2005-59 - 1A1 - FRN 20/11/2035	USD	2 683 052	2 714 200	0.52
9 543 000	ALTERNATIVE LOAN TRUST 2005-65CB - 2A4 - 5.5% 25/12/2035	USD	1 239 403	945 249	0.18
11 405 000	ALTERNATIVE LOAN TRUST 2005-74T1 - A5 - 6% 25/01/2036	USD	1 662 375	1 203 501	0.23
23 025 000	ALTERNATIVE LOAN TRUST 2006-OA6 - 1A2 - FRN 25/07/2046	USD	1 823 740	1 674 175	0.32
29 000 000	ALTERNATIVE LOAN TRUST 2006-19CB 6% 25/08/2036	USD	2 885 399	2 670 111	0.52
28 000 000	AMERICAN HOME MORTGAGE ASSETS TRUST 2006-1 - 1A1 - FRN 25/05/2046	USD	1 396 402	1 268 929	0.24
26 000 000	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2005-1 - 1 6A - FRN 25/06/2045	USD	241 604	235 156	0.05
32 800 000	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2005-4 - 1A1 - FRN 25/11/2045	USD	1 778 449	1 902 516	0.37
11 000 000	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2006-3 - 11A1 - FRN 25/12/2046	USD	1 363 866	1 197 162	0.23
1 500 000	AMSR 2021-SFR3 TRUST - H - 4.896% 17/10/2038	USD	1 224 902	1 327 569	0.26
1 550 000	ARBOUR CLO III DAC FRN 15/07/2034	EUR	1 647 059	1 652 583	0.32
1 500 000	AURIUM CLO V DESIGNATED ACTIVITY CO FRN 17/04/2034 (ISIN XS2310112854)	EUR	1 608 634	1 599 831	0.31
1 100 000	AVOCA CLO XXVIII DAC FRN 15/04/2037	EUR	1 174 030	1 193 584	0.23
460 000	BANC OF AMERICA ALTERNATIVE LOAN TRUST 2005-10 - 3CB1 - 6% 25/11/2035	USD	22 567	22 552	0.00
1 450 000	BANC OF AMERICA FUNDING CORP - R3 1A2 - FRN 27/03/2036	USD	1 110 977	1 082 763	0.21
2 200 000	BANC OF AMERICA FUNDING 2005-B TRUST - 3M1 - FRN 20/04/2035	USD	140 531	142 237	0.03
1 100 000	BANC OF AMERICA FUNDING 2006-D TRUST - PW16 AAB - FRN 20/05/2036	USD	40 895	44 535	0.01
300 000	BANC OF AMERICA FUNDING 2006-3 TRUST - 4A13 - 5.5% 25/03/2036	USD	18 353	14 926	0.00
32 110 000	BANC OF AMERICA FUNDING 2007-A TRUST - 2A1 - FRN 20/02/2047	USD	1 334 635	1 335 716	0.26
39 270 000	BANK OF AMERICA MERRILL LYNCH COMMERCIAL MORTGAGE TRUST 2017-BNK3 - XA - FRN 15/02/2050	USD	1 712 629	746 629	0.14
2 200 000	BCAP LLC 2012-RR8 TRUST - 4A6 - FRN 20/11/2036	USD	1 605 125	1 545 355	0.30
2 000 000	BCRED CLO 2023-1 LLC FRN 20/01/2036	USD	2 000 000	2 022 900	0.39
1 100 000	BCRED MML CLO 2022-1 LLC - 1AA1 - FRN 20/04/2035	USD	1 100 000	1 095 437	0.21
700 000	BEAR STEARNS ALT-A TRUST 2005-2 - 2AA3L - FRN 25/04/2035	USD	14 187	13 369	0.00
20 500 000	BEAR STEARNS ALT-A TRUST 2006-3 - 22A1 - FRN 25/05/2036	USD	1 770 580	1 451 469	0.28
9 200 000	BEAR STEARNS ARM TRUST 2005-1 - 2A1 - FRN 25/03/2035	USD	262 826	240 621	0.05
15 870 000	BEAR STEARNS ARM TRUST 2006-4 - 2A1 - FRN 25/10/2036	USD	651 023	570 677	0.11
10 160 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR3 - 21A1 - FRN 25/04/2037	USD	1 186 384	1 089 599	0.21
3 250 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR4 - 1A1 - FRN 25/09/2047	USD	260 643	276 475	0.05

## TCW Funds - TCW Unconstrained Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
15 333 834	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR5 - 2A1 - FRN 25/06/2037	USD	1 637 581	1 626 540	0.31
810 000	BLUEMOUNTAIN CLO XXIII LTD FRN 20/10/2031	USD	798 863	810 420	0.16
1 200 000	BLUEMOUNTAIN FUJI US CLO I LTD - 1A BR - FRN 20/07/2029	USD	1 200 000	1 199 400	0.23
3 300 000	BNC MORTGAGE LOAN TRUST 2007-3 - A4 - FRN 25/07/2037	USD	1 202 605	1 194 203	0.23
300 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC3 - A3 - FRN 25/08/2036	USD	57 162	90 775	0.02
2 500 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC3 - A4 - FRN 25/08/2036	USD	2 193 750	1 914 267	0.37
1 410 000	C-BASS MORTGAGE LOAN TRUST 2007-CB2 - A2C - FRN 25/02/2037	USD	370 301	309 056	0.06
450 000	C-BASS MORTGAGE LOAN TRUST 2007-CB2 - LC1A A2 - FRN 25/02/2037	USD	103 754	85 266	0.02
810 000	C-BASS 2006-CB9 TRUST - A4 - FRN 25/11/2036	USD	203 760	159 231	0.03
4 015 000	C-BASS 2006-CB9 TRUST - RS2 A3 - FRN 25/11/2036	USD	1 014 051	764 636	0.15
71 700 000	CD 2017-CD5 MORTGAGE TRUST - XB - FRN 15/08/2050	USD	705 797	290 937	0.06
33 898 000	CFCRE COMMERCIAL MORTGAGE TRUST 2017-C8 - XA - FRN 15/06/2050	USD	1 198 070	827 629	0.16
625 000	CHASE MORTGAGE FINANCE TRUST SERIES 2007-A1 - 5A1 - FRN 25/02/2037	USD	9 197	8 919	0.00
500 000	CHASEFLEX TRUST SERIES 2006-2 - A2B - FRN 25/09/2036	USD	34 026	36 300	0.01
70 589 000	CHL MORTGAGE PASS-THROUGH TRUST 2004-25 - 1A1 - FRN 25/02/2035	USD	1 829 128	1 810 459	0.35
88 438 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2014-GC21 - XA - FRN 10/05/2047	USD	763 317	1 461	0.00
15 000 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015-GC27 - XA - FRN 10/02/2048	USD	850 258	54 241	0.01
1 131 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2018-C5 FRN 10/06/2051	USD	1 075 996	1 078 833	0.21
1 184 000	CITIGROUP MORTGAGE LOAN TRUST INC - WFH3 M1 - FRN 25/06/2037	USD	530 056	533 419	0.10
6 750 000	CITIGROUP MORTGAGE LOAN TRUST 2005-3 - 2A4 - FRN 25/08/2035	USD	208 372	185 871	0.04
450 000	CITIGROUP MORTGAGE LOAN TRUST 2005-8 - 1A2A - FRN 25/10/2035	USD	28 290	14 380	0.00
1 039 950	CITIGROUP MORTGAGE LOAN TRUST 2006-AR3 - FF18 A2D - FRN 25/06/2036	USD	64 369	60 573	0.01
13 000 000	CITIGROUP MORTGAGE LOAN TRUST 2006-HE3 - A2B - FRN 25/12/2036	USD	1 899 138	1 663 523	0.32
3 400 000	COLLEGE LOAN CORP TRUST 2005-2 - 2 B - FRN 15/01/2037	USD	512 171	517 992	0.10
820 000	COMM 2012-CCRE4 MORTGAGE TRUST - XA - FRN 15/10/2045	USD	63 779	12	0.00
2 200 000	COMM 2016-787S MORTGAGE TRUST - A - 3.545% 10/02/2036	USD	2 000 969	2 078 928	0.40
40 275 000	COMM 2020-SBX MORTGAGE TRUST - X - FRN 10/01/2038	USD	1 111 741	335 688	0.06
2 100 000	CONTEGO CLO V DAC FRN 15/01/2031	EUR	2 175 566	2 251 056	0.43
2 250 000	CONTEGO CLO XI DAC FRN 20/12/2035	EUR	2 420 471	2 450 435	0.47
10 000 000	COREVEST AMERICAN FINANCE 2019-2TRUST - XA - FRN 15/06/2051	USD	1 125 000	6 490	0.00
11 500 000	COREVEST AMERICAN FINANCE 2019-2TRUST - 2 XB - FRN 15/06/2051	USD	1 208 650	531 137	0.10
950 000	CREDIT-BASED ASSET SERVICING AND SECURITIZATION LLC - CB2 - FRN 25/12/2036	USD	100 990	123 508	0.02
3 300 000	CSFB MORTGAGE-BACKED PASS-THROUGH CERTIFICATES SERIES 2004-AR5 - AR5 2A1 - FRN 25/06/2034	USD	5 035	5 079	0.00
1 700 000	CVC CORDATUS LOAN FUND VIII DAC FRN 15/07/2034	EUR	1 756 123	1 789 966	0.35
1 400 000	CVC CORDATUS LOAN FUND XXII DAC FRN 15/12/2034	EUR	1 625 506	1 494 688	0.29
3 500 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2004-10 - MV4 - FRN 25/12/2034	USD	2 828 819	2 666 605	0.51

## TCW Funds - TCW Unconstrained Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
3 000 000	CWABS INC ASSET-BACKED CERTIFICATES SERIES 2007-12 FRN 25/08/2047	USD	2 803 125	2 715 293	0.52
1 593 000	DBGS 2018-C1 MORTGAGE TRUST FRN 15/10/2051	USD	1 478 254	1 476 048	0.28
650 000	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN TRUST SERIES 2006-AR3 - A1 - FRN 25/08/2036	USD	26 030	30 787	0.01
28 200 000	DEUTSCHE ALT-A SECURITIES MORTGAGE LOAN TRUST SERIES 2007- OA3 - A2 - FRN 25/07/2047	USD	3 111 847	3 059 191	0.59
1 750 000	DOMINO'S PIZZA MASTER ISSUER LLC 4.474% 25/10/2045	USD	1 591 170	1 593 941	0.31
4 292 000	EQUIFIRST MORTGAGE LOAN TRUST 2005-1 - M6 - FRN 25/04/2035	USD	1 177 998	1 168 748	0.23
5 450 000	FANNIE MAE OR FREDDIE MAC 0% 01/04/2051	USD	4 340 953	4 316 859	0.83
16 625 000	FANNIE MAE OR FREDDIE MAC 2.5% 25/03/2043	USD	13 839 664	13 754 877	2.66
6 200 000	FANNIE MAE OR FREDDIE MAC 3% 25/12/2042	USD	5 368 750	5 338 390	1.04
9 150 000	FANNIE MAE OR FREDDIE MAC 4% 31/12/2049	USD	8 442 106	8 475 902	1.64
14 950 000	FANNIE MAE OR FREDDIE MAC 4.5% 01/04/2043	USD	14 293 092	14 240 460	2.76
6 700 000	FANNIE MAE OR FREDDIE MAC 5% 15/04/2034	USD	6 547 688	6 543 432	1.27
4 175 000	FANNIE MAE OR FREDDIE MAC 5.5% 25/03/2043	USD	4 143 574	4 154 700	0.80
3 730 000	FANNIE MAE POOL 2% 01/01/2052	USD	2 620 699	2 622 331	0.51
5 820 000	FANNIE MAE POOL 2% 01/03/2052	USD	4 231 761	4 164 327	0.80
6 100 000	FANNIE MAE POOL 3% 01/06/2052	USD	5 231 962	5 180 846	1.01
1 160 000	FANNIE MAE POOL 4.5% 01/05/2053	USD	1 062 020	1 054 754	0.20
2 370 000	FANNIE MAE REMICS - CF - FRN 25/07/2043	USD	756 137	692 649	0.13
1 500 000	FANNIE MAE REMICS - 5 GF - FRN 25/10/2042	USD	419 248	401 067	0.08
28 500 000	FANNIE MAE-ACES - M11 X2 - FRN 25/07/2039	USD	1 502 829	32 505	0.01
6 500 000	FANNIE MAE-ACES - M2X3 - FRN 25/04/2036	USD	413 833	2 472	0.00
16 650 000	FANNIE MAE-ACES - M29 X4 - FRN 25/03/2029	USD	885 182	437 786	0.08
11 000 000	FANNIE MAE-ACES - M4 X2 - FRN 25/01/2039	USD	1 135 630	8 455	0.00
2 150 000	FIRST FRANKIN MORTGAGE LOAN TRUST 2006-FF4 - A3 - FRN 25/03/2036	USD	188 419	193 793	0.04
300 000	FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-FF2 - A2C - FRN 25/03/2037	USD	64 049	49 425	0.01
2 475 000	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF7 FRN 25/05/2036	USD	2 067 398	2 062 181	0.40
1 200 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2004-AA6 - 2 A4 - FRN 25/01/2035	USD	24 131	24 064	0.00
2 640 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2005-AA10 - 2A1 - FRN 25/12/2035	USD	62 547	57 605	0.01
26 500 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2006-AA3 - A1 - FRN 25/06/2036	USD	848 365	694 354	0.13
1 100 000	FLATIRON RR CLO 22 LLC - 2A BR - FRN 15/10/2034	USD	1 100 000	1 100 972	0.21
5 525 000	FR SD8244 MTGE TF 01/09/2052	USD	4 795 117	4 743 012	0.91
4 370 000	FR SD8256 MTGE FT 01/10/2052	USD	3 804 792	3 764 156	0.73
2 735 000	FREDDIE MAC MULTIFAMILY PC REMIC TRUST 2019-P002 - X - FRN 25/07/2033	USD	296 149	203 914	0.04
3 500 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KC04 X1 - FRN 25/12/2026	USD	245 928	52 473	0.01
8 550 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KC05 X1 - FRN 25/06/2027	USD	576 928	160 558	0.03
12 800 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KC06 X1 - FRN 25/06/2026	USD	567 859	82 214	0.02

## TCW Funds - TCW Unconstrained Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
18 350 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KIR1 X - FRN 25/03/2026	USD	1 010 956	257 532	0.05
9 500 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KL05 X1HG - FRN 25/12/2027	USD	785 605	302 417	0.06
11 300 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KS06 X - FRN 25/08/2026	USD	604 125	149 840	0.03
13 274 876	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K037 X3 - FRN 25/01/2042	USD	1 069 250	57	0.00
28 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K042 X1 - FRN 25/12/2024	USD	1 308 050	100 015	0.02
6 850 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K060 X3 - FRN 25/12/2044	USD	771 771	305 411	0.06
12 270 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K096 X3 - FRN 25/07/2029	USD	1 368 393	1 078 758	0.21
15 600 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - Q004 - FRN 25/05/2044	USD	409 159	89 935	0.02
17 850 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - XPT2 - 0.362% 25/08/2024	USD	234 102	1 877	0.00
9 450 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - XPT3 - 0.484% 25/06/2028	USD	215 359	9 832	0.00
132 800 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES FRN 25/07/2024	USD	601 929	55 722	0.01
20 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES FRN 25/07/2045	USD	1 415 625	1 216 739	0.23
45 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES FRN 25/11/2044	USD	1 328 906	514 089	0.10
5 500 000	FREDDIE MAC POOL 4% 01/11/2052	USD	4 830 036	4 778 179	0.92
7 600 000	FREDDIE MAC POOL 4.5% 01/12/2052	USD	6 800 211	6 762 923	1.31
200 000	FROST - 1X - FRN 20/11/2033 (ISIN XS2402428424)	EUR	178 823	194 434	0.04
1 500 000	FROST CMBS 2021-1 DAC FRN 22/11/2026	GBP	1 992 590	1 766 385	0.34
8 850 000	GINNIE MAE 4.5% 01/04/2049	USD	8 535 807	8 505 923	1.65
6 925 000	GINNIE MAE 5% 01/04/2049	USD	6 806 831	6 807 105	1.32
4 075 000	GINNIE MAE 5.5% 01/04/2053	USD	4 054 307	4 072 124	0.79
1 400 000	GMACM MORTGAGE LOAN TRUST 2006-AR1 - 7A C - FRN 19/04/2036	USD	80 578	69 895	0.01
35 726 000	GMACM MORTGAGE LOAN TRUST 2006-J1 - J1 A4 - 5.75% 25/04/2036	USD	1 029 784	883 774	0.17
1 250 000	GOLDENTREE LOAN MANAGEMENT US CLO 1 LTD - 9A B - FRN 20/01/2033	USD	1 250 000	1 248 163	0.24
1 500 000	GOLUB CAPITAL PARTNERS CLO 54M L.P - 54 AA - FRN 05/08/2033	USD	1 500 000	1 499 247	0.29
1 950 000	GOLUB CAPITAL PARTNERS CLO 69M FRN 09/11/2036	USD	1 950 000	1 971 255	0.38
3 000 000	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUST 2023-2 5.7% 20/05/2055	USD	2 755 816	2 825 035	0.54
22 900 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 103 IO - FRN 16/05/2055	USD	753 488	34 699	0.01
33 500 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 105 IO - FRN 16/09/2051	USD	235 285	2	0.00
15 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 11 IO - 5% 20/08/2047	USD	2 128 376	346 790	0.07
2 500 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 112 IO - FRN 16/02/2053	USD	41 715	700	0.00



## TCW Funds - TCW Unconstrained Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
170 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 63 IO - FRN 16/05/2050	USD	302 612	5 229	0.00
270 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 97 IO - FRN 16/04/2052	USD	274 647	67	0.00
21 250 000	GREENPOINT MORTGAGE FUNDING TRUST SERIES 2007-AR1 - 2A1A - FRN 25/03/2047	USD	2 823 710	2 808 482	0.54
11 710 000	GREENPOINT MORTGAGE FUNDING TRUST SERIES 2007-AR2 - 2A1 - FRN 25/05/2037	USD	1 118 302	1 096 677	0.21
18 976 328	GREENPOINT MORTGAGE FUNDING TRUST SERIES 2007-AR3 - A1 - FRN 25/06/2037	USD	1 784 882	1 771 253	0.34
36 976 000	GREENPOINT MORTGAGE FUNDING TRUST 2006-AR1 - A1A - FRN 25/02/2036	USD	1 411 217	1 351 685	0.26
15 537 500	GSAA HOME EQUITY TRUST 2006-6 - AF5 - FRN 25/03/2036	USD	2 193 742	1 886 330	0.36
2 025 000	GSAMP TRUST 2005-WMC3 - A2C - FRN 25/12/2035	USD	1 555 042	1 718 535	0.33
14 000 000	GSAMP TRUST 2007-FM2 - A1 - FRN 25/01/2037	USD	2 157 541	1 682 120	0.32
9 000 000	GSR MORTGAGE LOAN TRUST 2004-12 - 2A1 - FRN 25/12/2034	USD	87 893	24 462	0.00
475 000	HARBORVIEW MORTGAGE LOAN TRUST 2004-5 - 2A6 - FRN 19/06/2034	USD	17 201	16 727	0.00
1 576 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-11 - 2A1A - FRN 19/08/2045	USD	40 620	40 312	0.01
15 758 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-12 - 2A11 - FRN 19/10/2035	USD	1 530 111	1 162 058	0.22
32 855 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-3 - 2A1A - FRN 19/06/2035	USD	833 261	800 821	0.15
13 200 000	HARBORVIEW MORTGAGE LOAN TRUST 2007-1 - 2A1A - FRN 19/03/2037	USD	1 211 863	1 214 247	0.23
9 000 000	HARBORVIEW MORTGAGE LOAN TRUST 2007-7 - 1A1 - FRN 25/10/2037	USD	912 784	797 228	0.15
2 445 000	HILTON USA TRUST 2016 IO TV 05/11/2038	USD	2 205 848	2 305 964	0.44
1 650 000	HPS LOAN MANAGEMENT 2023-17 LTD - 17 AA - FRN 23/04/2026	USD	1 650 000	1 658 333	0.32
1 600 000	HPS LOAN MANAGEMENT 2024-19 LTD FRN 15/04/2037	USD	1 600 000	1 604 286	0.31
21 000 000	HSI ASSET SECURITIZATION CORP TRUST 2006-HE2 - 1A - FRN 25/12/2036	USD	2 168 072	1 676 100	0.32
15 000 000	HSI ASSET SECURITIZATION CORP TRUST 2007-OPT1 - 1A - FRN 25/12/2036	USD	1 723 124	1 644 185	0.32
65 000 000	IMPAC CMB TRUST SERIES 2005-5 - A1 - FRN 25/08/2035	USD	1 617 116	1 542 647	0.30
2 800 000	IMPAC SECURED ASSETS TRUST 2007-1 - A3 - FRN 25/03/2037	USD	1 485 011	1 408 457	0.27
37 436 000	INDYMAC IMSC MORTGAGE LOAN TRUST 2007-AR1 FRN 25/06/2037	USD	2 799 905	2 929 096	0.56
8 600 000	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR19 - 5A1 - FRN 25/08/2036	USD	805 776	651 917	0.13
26 456 000	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR2 - 1A1B - FRN 25/04/2046	USD	2 380 875	2 024 653	0.39
17 076 234	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR4 - 1 A3 - FRN 25/05/2046	USD	1 319 712	1 249 481	0.24
22 000 000	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR4 FRN 25/05/2046	USD	1 173 306	1 227 942	0.24
25 700 000	INDYMAC INDX MORTGAGE LOAN TRUST 2006-AR6 - 2A1A - FRN 25/06/2046	USD	1 851 945	1 797 576	0.35
14 000 000	INDYMAC INDX MORTGAGE LOAN TRUST 2007-FLX4 - 2A2 - FRN 25/07/2037	USD	1 498 878	1 392 525	0.27
1 500 000	INVESCO US CLO 2023-2 LTD - A A - FRN 21/04/2036	USD	1 500 000	1 508 219	0.29
450 000	JG WENTWORTH XXII LLC - 3AA - 3.82% 15/12/2048	USD	41 361	40 614	0.01
500 000	JP MORGAN ALTERNATIVE LOAN TRUST - A2 3A1 - FRN 25/05/2036	USD	32 773	22 158	0.00
17 500 000	JP MORGAN ALTERNATIVE LOAN TRUST 2007-S1 - A1 - FRN 25/04/2047	USD	835 901	802 209	0.15
2 130 000	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2016-NINE FRN 06/10/2038	USD	1 970 541	1 994 004	0.38

## TCW Funds - TCW Unconstrained Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
1 005 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2006-CH2 - AF4 - FRN 25/10/2036	USD	264 781	206 486	0.04
1 970 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-HE1 - AF6 - FRN 25/03/2047	USD	502 347	439 553	0.08
13 143 500	JP MORGAN MORTGAGE TRUST 2006-A4 - 1A3 - FRN 25/06/2036	USD	1 063 251	835 602	0.16
250 000	JP MORGAN MORTGAGE TRUST 2006-A7 - 3A2 - FRN 25/01/2037	USD	16 573	16 056	0.00
225 000	JP MORGAN MORTGAGE TRUST 2007-A3 - 2A3 - FRN 25/05/2037	USD	13 959	13 239	0.00
900 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014-C18 FRN 15/02/2047	USD	810 000	834 475	0.16
4 340 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014-C21 - XA - FRN 15/08/2047	USD	151 630	1 153	0.00
16 500 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014-C23 - XA - FRN 15/09/2047	USD	535 815	7 620	0.00
68 679 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015-C28 - XA - FRN 15/10/2048	USD	953 230	219 361	0.04
15 000 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015-C29 - XA - FRN 15/05/2048	USD	558 555	26 665	0.01
3	JUNIPER RECEIVABLES 2022-1 DAC 0% 15/08/2029	USD	1 194 960	751 917	0.15
2	JUNIPER RECEIVABLES 2022-2 DAC - 2 R1 - 0% 15/01/2030	USD	1 100 000	634 411	0.12
2	JUNIPER RECEIVABLES 2023-1 DAC - A R1 - 0% 15/07/2030	USD	950 000	691 736	0.13
1 475 000	LAST MILE LOGISTICS PAN EURO FINANCE DAC - 1A F - FRN 17/08/2026	EUR	1 710 475	1 485 385	0.29
942 000	LAST MILE SECURITIES PE 2021 DAC - 1X B - FRN 17/08/2031	EUR	877 103	1 007 296	0.19
2 370 000	LAST MILE SECURITIES PE 2021 DAC - 1X C - FRN 17/08/2031	EUR	2 285 731	2 478 583	0.48
1 690 000	LAST MILE SECURITIES PE 2021 DAC - 1X E - FRN 17/08/2031	EUR	1 658 381	1 759 873	0.34
873 000	LAST MILE SECURITIES PE 2021 DAC FRN 17/08/2031	EUR	857 050	909 094	0.18
1 637 500	LCM 40 LTD - B1 - FRN 15/01/2036	USD	1 633 406	1 652 742	0.32
97 430 000	LEHMAN XS TRUST SERIES 2005-5N - 3A1A - FRN 25/11/2035	USD	899 773	910 500	0.18
13 350 000	LEHMAN XS TRUST SERIES 2006-10N - AR3 2A1 - FRN 25/07/2046	USD	1 375 051	1 416 462	0.27
11 665 000	LEHMAN XS TRUST SERIES 2006-16N - A321 - FRN 25/11/2046	USD	2 183 574	2 227 915	0.43
15 000 000	LEHMAN XS TRUST SERIES 2007-16N - 1A1 - FRN 25/09/2047	USD	2 173 410	2 116 904	0.41
11 000 000	LEHMAN XS TRUST SERIES 2007-16N - 2A2 - FRN 25/09/2047	USD	1 322 173	1 154 418	0.22
6 000 000	LEHMAN XS TRUST SERIES 2007-2N FRN 25/02/2037	USD	1 207 936	1 199 447	0.23
3 000 000	LEHMAN XS TRUST 2006-13 - 1A3 - FRN 25/09/2036	USD	1 132 795	1 092 615	0.21
5 000 000	LEHMAN XS TRUST 2006-17 - 1A3 - FRN 25/08/2046	USD	2 172 666	2 206 237	0.43
48 300 000	LEHMAN XS TRUST 2006-3 - A1 - FRN 25/03/2036	USD	1 397 486	1 445 678	0.28
45 800 000	LEHMAN XS TRUST 2006-7 - 1A1A - FRN 25/05/2036	USD	1 956 923	1 998 751	0.39
11 500 000	LONG BEACH MORTGAGE LOAN TRUST 2006-10 - 2A3 - FRN 25/11/2036	USD	1 962 213	1 714 776	0.33
26 890 000	LUMINENT MORTGAGE TRUST 2006-6 - A1 - FRN 25/10/2046	USD	1 620 916	1 486 669	0.29
31 092 000	MASTR ADJUSTABLE RATE MORTGAGES TRUST 2007-1 - I2A1 - FRN 25/01/2047	USD	82 558	83 562	0.02
6 097 400	MASTR ASSET BACKED SECURITIES TRUST 2006-NC2 - A3 - FRN 25/08/2036	USD	1 137 669	827 097	0.16
9 300 000	MERRILL LYNCH ALTERNATIVE NOTE ASSET TRUST SERIES 2007-OAR2 - A2 - FRN 25/04/2037	USD	1 719 152	1 648 973	0.32
8 400 000	MERRILL LYNCH ALTERNATIVE NOTE ASSET TRUST SERIES 2007-OAR3 - OAR3 A1 - FRN 25/07/2047	USD	1 283 761	1 221 112	0.24

## TCW Funds - TCW Unconstrained Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
310 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-1 - A2B - FRN 25/04/2037	USD	46 861	32 775	0.01
13 794 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-1 FRN 25/04/2037	USD	2 150 450	2 091 041	0.40
5 200 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-2 - 1 A - FRN 25/05/2037	USD	739 323	919 121	0.18
1 430 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-2 - 2 A2C - FRN 25/05/2037	USD	347 030	453 853	0.09
3 200 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES MLCC 2006-2 - A - FRN 25/05/2036	USD	23 005	22 712	0.00
919 000	MF1 2021-FL6 LTD - FL6 AS - FRN 16/07/2036	USD	919 000	906 800	0.17
1 948 000	MILL CITY MORTGAGE LOAN TRUST 2018-4 FRN 25/04/2066	USD	1 512 803	1 606 724	0.31
23 777 000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2015-C22 - XA - FRN 15/04/2048	USD	1 080 226	94 864	0.02
687 000	MORGAN STANLEY CAPITAL I TRUST 2018-MP - A - 4.418% 11/07/2040	USD	750 789	614 344	0.12
11 704 694	MORGAN STANLEY MORTGAGE LOAN TRUST 2004-11AR - 1A1 - FRN 25/01/2035	USD	116 250	116 481	0.02
3 500 000	MORGAN STANLEY RESECURITIZATION TRUST 2013-R7 - 4B - FRN 26/12/2046	USD	-	-	0.00
530 000	MORTGAGEIT TRUST 2005-1 - 1A1 - FRN 25/02/2035	USD	6 214	6 394	0.00
2 500 000	NATIONSTAR HOME EQUITY LOAN TRUST 2007-A - M2 - FRN 25/03/2037	USD	2 356 250	2 329 839	0.45
2 957 000	NATIONSTAR HOME EQUITY LOAN TRUST 2007-C - 2AV4 - FRN 25/06/2037	USD	1 273 056	1 330 536	0.26
230 000	NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2018-ALXA FRN 15/01/2043	USD	236 810	124 428	0.02
9 733 500	NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2020-2PAC - XA - FRN 15/01/2025	USD	547 996	21 101	0.00
10 310 000	NATIXIS COMMERCIAL MORTGAGE SECURITIES TRUST 2020-2PAC - XB - FRN 15/04/2025	USD	393 883	43 602	0.01
5 500 000	NELNET STUDENT LOAN TRUST 2005-4 FRN 22/03/2032	USD	1 593 946	1 606 554	0.31
1 600 000	NEUBERGER BERMAN LOAN ADVISERS CLO 43 LTD - AA - FRN 17/07/2035	USD	1 600 000	1 601 562	0.31
5 000 000	NOMURA RESECURITIZATION TRUST 2014-1R - 1A13 - FRN 26/10/2036	USD	1 874 565	1 487 287	0.29
6 044 000	OPTEUM MORTGAGE ACCEPTANCE CORP TRUST 2006-1 - 1AC1 - FRN 25/04/2036	USD	1 318 827	1 263 569	0.24
22 540 000	OPTEUM MORTGAGE ACCEPTANCE CORP TRUST 2006-1 - 1APT - FRN 25/04/2036	USD	1 211 823	1 163 153	0.22
7 000 000	OPTION ONE MORTGAGE LOAN TRUST 2007-2 - 3A3 - FRN 25/03/2037	USD	2 177 776	1 465 957	0.28
7 500 000	OPTION ONE MORTGAGE LOAN TRUST 2007-5 - 2A2 - FRN 25/05/2037	USD	2 148 516	1 652 231	0.32
10 700 000	OWNIT MORTGAGE LOAN TRUST SERIES 2006-2 - A1 - FRN 25/01/2037	USD	239 735	247 656	0.05
1 220 000	OWNIT MORTGAGE LOAN TRUST SERIES 2006-3 - A2D - FRN 25/03/2037	USD	283 108	314 835	0.06
900 000	OWNIT MORTGAGE LOAN TRUST SERIES 2006-6 - A2C - FRN 25/09/2037	USD	206 727	148 057	0.03
1 000 000	PROGRESS RESIDENTIAL 2021-SFR11 TRUST - G - 4.687% 17/01/2039	USD	767 422	865 833	0.17
2 225 000	PROGRESS RESIDENTIAL 2021-SFR8 TRUST - E1 - 2.382% 17/10/2038	USD	1 953 133	2 008 015	0.39
2 555 000	PRPM 2021-10 LLC - 10 A1 - FRN 25/10/2026	USD	1 567 911	1 623 375	0.31
3 510 000	PRPM 2021-3 LLC - A1 - FRN 25/04/2026	USD	1 610 961	1 586 128	0.31
23 365 000	RALI SERIES 2005-QO5 TRUST - A1 - FRN 25/01/2046	USD	1 474 215	1 438 719	0.28
1 680 000	RALI SERIES 2006-QA2 TRUST - 1A1 - FRN 25/02/2036	USD	90 953	83 969	0.02
43 015 645	RALI SERIES 2006-QA6 TRUST - A1 - FRN 25/07/2036	USD	2 073 659	2 103 425	0.41

## TCW Funds - TCW Unconstrained Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
20 000 000	RALI SERIES 2006-QS2 TRUST - 1A10 - FRN 25/02/2036	USD	1 293 771	1 267 643	0.24
325 000	RALI SERIES 2006-QS5 TRUST - A1 - 6% 25/05/2036	USD	23 327	22 227	0.00
30 000 000	RALI SERIES 2007-QA3 TRUST FRN 25/05/2037	USD	2 783 402	2 879 397	0.56
780 000	RALI SERIES 2007-QS4 TRUST - 3A2 - 6% 25/03/2037	USD	87 673	82 087	0.02
3 166 000	RAMP SERIES 2006-RZ3 TRUST - M1 - FRN 25/08/2036	USD	1 261 331	1 246 784	0.24
1 875 000	REDZED TRUST SERIES 2023-2 FRN 09/12/2054	AUD	998 475	1 028 408	0.20
2 650 000	RFMSI SERIES 2007-SA2 TRUST - 1AA - FRN 25/04/2037	USD	102 543	96 665	0.02
2 010 000	RFMSI SERIES 2007-S8 TRUST - 1A1 - 6% 25/09/2037	USD	120 540	91 806	0.02
1 575 000	ROCKFORD TOWER CLO 2017-2 LTD - 2AAR - FRN 15/10/2029	USD	1 002 716	1 002 566	0.19
1 300 000	ROCKFORD TOWER CLO 2021-1 LTD - AB - FRN 20/07/2034	USD	1 300 000	1 299 399	0.25
1 350 000	RRE 15 LOAN MANAGEMENT DAC - A2A - FRN 15/10/2035	EUR	1 439 573	1 468 678	0.28
1 500 000	RRE 2 LOAN MANAGEMENT DAC FRN 15/07/2035	EUR	1 589 290	1 594 080	0.31
600 000	SAGE AR FUNDING 2021 HOLDINGS LTD FRN 17/11/2051	GBP	648 095	744 200	0.14
610 000	SAXON ASSET SECURITIES TRUST 2007-3 - 2A4 - FRN 25/09/2047	USD	387 350	518 331	0.10
1 511 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-BR1 - A2C - FRN 25/02/2037	USD	424 662	311 377	0.06
4 200 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-NC1 - A2C - FRN 25/12/2036	USD	1 084 629	905 225	0.17
2 905 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE - C - FRN 05/01/2043	USD	2 450 127	1 686 169	0.33
145 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE FRN 05/01/2043	USD	134 544	106 875	0.02
1 500 000	SKYAF20 - 1A - 3.229% 10/05/2038	USD	1 251 307	1 111 465	0.21
1 467 000	SLM STUDENT LOAN TRUST - 7 B - FRN 25/09/2043	USD	1 400 985	1 350 674	0.26
1 700 000	SLM STUDENT LOAN TRUST 2003-12 - B - FRN 15/03/2038	USD	264 999	283 357	0.05
6 860 000	SLM STUDENT LOAN TRUST 2003-7 - AA5A - FRN 15/12/2033	USD	1 551 530	1 524 023	0.29
1 960 000	SLM STUDENT LOAN TRUST 2004-10 - B - FRN 25/01/2040	USD	465 662	499 197	0.10
280 000	SLM STUDENT LOAN TRUST 2004-2 - B - FRN 25/07/2039	USD	43 359	50 584	0.01
1 100 000	SLM STUDENT LOAN TRUST 2005-3 - B - FRN 25/04/2040	USD	299 331	309 463	0.06
1 430 000	SLM STUDENT LOAN TRUST 2006-8 - B - FRN 25/01/2041	USD	351 436	359 309	0.07
1 205	SLM STUDENT LOAN TRUST 2007-4 - R - 0% 25/01/2042	USD	619 129	177 292	0.03
1 000 000	SLM STUDENT LOAN TRUST 2007-8 - ICE B - FRN 27/04/2083	USD	466 067	472 906	0.09
2 670 000	SLM STUDENT LOAN TRUST 2008-3 - A3 - FRN 25/04/2025	USD	637 671	631 320	0.12
2 800 000	SLM STUDENT LOAN TRUST 2008-3 - B - FRN 25/04/2029	USD	2 733 500	2 671 383	0.52
1 560 000	SLM STUDENT LOAN TRUST 2008-4 - CF1 A1 - FRN 25/04/2058	USD	407 641	404 220	0.08
145 000	SLM STUDENT LOAN TRUST 2008-5 - SURF B - FRN 25/07/2029	USD	144 731	144 316	0.03
3 491 000	SLM STUDENT LOAN TRUST 2012-1 - A3 - FRN 25/09/2028	USD	1 331 579	1 293 214	0.25
3 209 000	SLM STUDENT LOAN TRUST 2012-6 - A3 - FRN 26/05/2026	USD	1 119 545	1 103 227	0.21
200 000	SLM STUDENT LOAN TRUST 2014-1 - 26 FA - FRN 26/02/2029	USD	75 135	76 081	0.01
1 700 000	SOUNDVIEW HOME LOAN TRUST 2006-OPT3 - 2A4 - FRN 25/06/2036	USD	1 055 639	1 055 442	0.20
817 000	STARM MORTGAGE LOAN TRUST 2007-2 - 2A1 - FRN 25/04/2037	USD	38 353	27 981	0.01
9 523 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST - 12 3A1 - FRN 25/09/2034	USD	49 109	48 514	0.01
450 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SERIES 2006-12 - 1A1 - FRN 25/01/2037	USD	18 475	20 716	0.00

## TCW Funds - TCW Unconstrained Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
20 000 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SERIES 2007-4 - 1A1 - FRN 25/05/2037	USD	1 206 636	1 055 696	0.20
1 814 000	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE2 - M2 - FRN 25/07/2035	USD	798 661	752 909	0.15
8 230 914	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR4 - 3A1 - FRN 25/06/2036	USD	1 077 624	1 017 708	0.20
25 000 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR7 - A1A - FRN 25/08/2036	USD	1 864 564	1 887 006	0.36
34 500 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR8 - A2 - FRN 25/10/2036	USD	2 978 151	2 990 341	0.58
13 470 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2007-AR3 - 2A1 - FRN 25/09/2047	USD	1 431 937	1 349 754	0.26
17 493 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2007-AR4 - A4A - FRN 25/09/2047	USD	1 813 051	1 796 377	0.35
18 700 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2007-AR6 - A1 - FRN 25/08/2047	USD	2 952 141	2 775 121	0.54
19 063 000	STRUCTURED ASSET SEC CORP MORT PASSTHR CERTS SER 2003 40A - 3A1 - FRN 25/01/2034	USD	175 071	169 429	0.03
650 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE PASS-THROUGH CTFS SER 2003 26A - 3A5 - FRN 25/09/2033	USD	19 527	19 078	0.00
1 290 000	SUNNOVA HELIOS VII ISSUER LLC - C A - 2.03% 20/10/2048	USD	906 501	958 969	0.18
312 000	TAURUS 2021-1 UK DAC - C - FRN 17/05/2031	GBP	308 747	382 433	0.07
1 500 000	TAURUS 2021-1 UK DAC - 1A D - FRN 17/05/2031	GBP	2 092 325	1 850 854	0.36
1 260 000	TAURUS 2021-1 UK DAC FRN 17/05/2031 (ISIN XS2303819762)	GBP	1 757 553	1 544 439	0.30
1 325 000	TAURUS 2021-5 UK DAC - 5 B - FRN 17/05/2025	GBP	1 821 092	1 664 129	0.32
16 327 000	THORNBURG MORTGAGE SECURITIES TRUST 2004-3 - 3 B1 - FRN 25/09/2044	USD	564 313	577 881	0.11
1 710 000	TOGETHER ASSET BACKED SECURITISATION 2021-CRE1 PLC - A - FRN 20/03/2053	GBP	1 134 845	1 033 627	0.20
2 600 000	TOWD POINT MORTGAGE TRUST 2016-2 FRN 25/08/2055	USD	2 036 938	2 150 490	0.41
1 370 000	TOWD POINT MORTGAGE TRUST 2017-4 FRN 25/06/2057	USD	1 116 550	1 164 591	0.22
2 650 000	TOWD POINT MORTGAGE TRUST 2017-5 - M2 - FRN 25/02/2057	USD	2 612 734	2 716 416	0.52
2 900 000	TOWD POINT MORTGAGE TRUST 2018-2 FRN 25/03/2058 (ISIN US89175VAE39)	USD	2 341 750	2 458 593	0.47
1 750 000	TOWD POINT MORTGAGE TRUST 2018-3 FRN 25/05/2058	USD	1 356 250	1 439 895	0.28
830 000	TRITON BOND TRUST 2022-1 IN RESPECT OF SERIES 1 - F - FRN 11/09/2053	AUD	560 670	506 493	0.10
950 000	TWIN BRIDGES 2022-1 PLC - X1 - FRN 01/12/2055	GBP	234 661	216 990	0.04
32 135 000	UBS COMMERCIAL MORTGAGE TRUST 2017-C4 - XA - FRN 15/10/2050	USD	1 222 085	746 499	0.14
990 000	VERMILION BOND TRUST 2021 IN RESPECT OF SERIES 1 - B - FRN 12/05/2053	AUD	764 925	647 151	0.12
1 510 000	VERUS SECURITIZATION TRUST 2023-7 FRN 01/10/2068	USD	1 502 450	1 499 310	0.29
1 043 000	VMC FINANCE 2021-FL4 LLC - B - FRN 16/06/2036	USD	1 043 000	975 781	0.19
3 500 000	VOLT XCIX LLC - NPL8 A1 - FRN 25/04/2051	USD	1 448 932	1 477 984	0.29
1 050 000	VOYA CLO 2022-3 LTD FRN 20/10/2036	USD	1 047 375	1 057 665	0.20
170 951 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR18 TRUST FRN 25/01/2036	USD	1 121 390	1 132 699	0.22

## TCW Funds - TCW Unconstrained Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
1 200 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR19 TRUST - A1A2 - FRN 25/12/2045	USD	27 465	28 735	0.01
10 850 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A21 - FRN 25/01/2045	USD	132 801	135 697	0.03
9 280 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2006-AR3 TRUST - A1A - FRN 25/02/2046	USD	495 646	455 319	0.09
500 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-HY3 TRUST - 1A A1A - FRN 25/03/2037	USD	34 666	31 985	0.01
25 000 000	WASHINGTON MUTUAL MORTGAGE PASS-THROUGH CERTIFICATES WMALT SER 2006-AR10 TRUST FRN 25/12/2036	USD	2 417 463	2 430 303	0.47
1 400 000	WEHLE PARK CLO LTD - 1A A - FRN 21/04/2035	USD	1 358 000	1 400 661	0.27
60 328 392	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2016-C33 - XA - FRN 15/03/2059	USD	1 485 284	889 327	0.17
1 650 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2018-C47 FRN 15/09/2061 (ISIN US95002DBR98)	USD	1 587 352	1 593 230	0.31
1 200 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2018-C47 FRN 15/09/2061 (ISIN US95002DBX66)	USD	1 087 219	1 110 418	0.21
13 000 000	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C24 - XA - FRN 15/11/2047	USD	643 840	18 731	0.00
1 785 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 FRN 10/08/2035	USD	1 660 050	1 703 441	0.33
1 550 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 3.9005% 10/08/2035	USD	1 484 609	1 490 870	0.29
<b>Total Mortgages and Asset Backed securities</b>			<b>438 257 387</b>	<b>399 420 452</b>	<b>77.04</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
115 000	ALABAMA ECONOMIC SETTLEMENT AUTHORITY 4.263% 15/09/2032	USD	115 000	110 897	0.02
800 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6% 20/10/2033	USD	789 020	793 840	0.15
700 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.125% 15/04/2031	USD	545 000	560 630	0.11
200 000	COSTA RICA GOVERNMENT INTERNATIONAL BOND - REGS - 6.55% 03/04/2034	USD	204 600	207 240	0.04
855 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 4.875% 23/09/2032	USD	706 495	768 026	0.15
400 000	FINANCE DEPARTMENT GOVERNMENT OF SHARJAH - 144A - 6.5% 23/11/2032	USD	404 200	416 040	0.08
942 000	GUATEMALA GOVERNMENT BOND - REGS - 3.7% 07/10/2033	USD	744 850	780 329	0.15
400 000	HUNGARY GOVERNMENT INTERNATIONAL BOND - REGS - 2.125% 22/09/2031	USD	315 096	318 160	0.06
200 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 4.85% 11/01/2033	USD	203 250	198 440	0.04
600 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.875% 19/05/2033	USD	573 139	569 580	0.11
1 150 000	NEW YORK STATE DORMITORY AUTHORITY 5.289% 15/03/2033	USD	1 361 198	1 157 901	0.22
700 000	PANAMA GOVERNMENT INTERNATIONAL BOND 2.252% 29/09/2032	USD	537 950	501 517	0.10
300 000	PARAGUAY GOVERNMENT INTERNATIONAL BOND - REGS - 4.95% 28/04/2031	USD	290 850	289 890	0.06
830 000	PENNSYLVANIA ECONOMIC DEVELOPMENT FINANCING AUTHORITY 3.201% 15/11/2027	USD	830 000	785 872	0.15
400 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 2.783% 23/01/2031	USD	343 941	343 920	0.07
532 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 4.875% 04/10/2033	USD	541 684	524 658	0.10
400 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 22/06/2030	USD	362 800	371 520	0.07

## TCW Funds - TCW Unconstrained Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>					
300 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - 144A - 6.625% 17/02/2028	USD	312 300	309 750	0.06
200 000	SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.3% 12/10/2028	USD	201 480	179 980	0.03
5 955 000	UNITED STATES OF AMERICA 4.25% 15/03/2027	USD	5 951 125	5 928 714	1.14
2 285 000	UNITED STATES TREASURY BILL 0% 16/05/2024	USD	2 224 780	2 269 096	0.44
20 230 000	UNITED STATES TREASURY BILL 0% 18/04/2024	USD	20 105 205	20 179 763	3.89
2 740 000	UNITED STATES TREASURY BILL 0% 23/04/2024	USD	2 693 119	2 729 991	0.53
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>40 357 082</b>	<b>40 295 754</b>	<b>7.77</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>605 621 695</b>	<b>564 327 703</b>	<b>108.85</b>
<b>Investment Funds</b>					
<b>Open-ended Investment Funds</b>					
29 331.83	TCW FUNDS - TCW EMERGING MARKETS SUSTAINABLE BOND FUND - OU	USD	4 371 606	4 546 002	0.88
<b>Total Open-ended Investment Funds</b>			<b>4 371 606</b>	<b>4 546 002</b>	<b>0.88</b>
<b>Total Investment Funds</b>			<b>4 371 606</b>	<b>4 546 002</b>	<b>0.88</b>
<b>Total Investments</b>			<b>609 993 301</b>	<b>568 873 705</b>	<b>109.73</b>

## TCW Funds - TCW Unconstrained Bond Fund

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Finance and Credit Services	49.44	United States of America	96.64
Governments	26.10	United Kingdom	3.09
Investment Banking and Brokerage Services	15.94	Ireland	2.44
Banks	5.52	France	2.13
General Industrials	1.42	Luxembourg	1.31
Health Care Providers	1.00	Netherlands	0.82
Gas, Water and Multi-utilities	0.95	Germany	0.58
Investment Fund	0.88	Canada	0.44
Real Estate Investment and Services	0.69	Australia	0.42
Telecommunications Service Providers	0.62	Brazil	0.15
Food Producers	0.58	Dominican Republic	0.15
Real Estate Investment Trusts	0.54	Guatemala	0.15
Travel and Leisure	0.54	Italy	0.15
Personal Care, Drug and Grocery Stores	0.53	Mexico	0.15
Oil, Gas and Coal	0.51	Spain	0.14
Software and Computer Services	0.47	United Arab Emirates	0.14
Aerospace and Defense	0.38	Colombia	0.12
Chemicals	0.38	South Africa	0.11
Industrial Support Services	0.35	Panama	0.10
Alternative Energy	0.29	Poland	0.10
Electronic and Electrical Equipment	0.29	Peru	0.07
Life Insurance	0.28	Hungary	0.06
Pharmaceuticals and Biotechnology	0.28	Paraguay	0.06
Leisure Goods	0.24	Romania	0.06
Precious Metals and Mining	0.21	Costa Rica	0.04
Beverages	0.18	Indonesia	0.04
Electricity	0.17	Singapore	0.04
Non-life Insurance	0.17	Denmark	0.02
Medical Equipment and Services	0.16	China	0.01
Mortgage Real Estate Investment Trusts	0.16		
Industrial Transportation	0.11		
Industrial Materials	0.10		
Media	0.09		
Consumer Services	0.07		
Household Goods and Home Construction	0.05		
Telecommunications Equipment	0.04		
	<b>109.73</b>		<b>109.73</b>



## TCW Funds - TCW Income Fund

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
32 000	ACRISURE LLC / ACRISURE FINANCE INC - 144A - 4.25% 15/02/2029	USD	32 103	28 928	0.08
23 803	ADD HERO HLD 9% PIK 30/09/2030	USD	457	595	0.00
30 944	ADD HERO HOLDINGS 8.5% PIK 30/09/2029	USD	594	869	0.00
30 944	ADD HERO HOLDINGS 9.8% 30/09/2031 PIK	USD	594	700	0.00
123 000	ADTALEM GLOBAL EDUCATION INC - 144A - 5.5% 01/03/2028	USD	117 296	117 913	0.32
24 000	ADVANCED DRAINAGE SYSTEMS INC - 144A - 6.375% 15/06/2030	USD	24 000	24 147	0.06
80 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.3% 30/01/2032	USD	79 699	68 577	0.18
86 000	ALLIANT HOLDINGS INTERMEDIATE LLC / ALLIANT HOLDINGS CO-ISSUER - 144A - 6.75% 15/10/2027	USD	80 410	84 925	0.23
140 000	AMERICAN ASSETS TRUST LP 3.375% 01/02/2031	USD	140 713	114 467	0.31
55 000	AMERICAN EXPRESS CO FRN PERPETUAL	USD	50 188	51 047	0.14
25 000	AMERICAN HOMES 4 RENT LP 4.3% 15/04/2052	USD	18 580	19 730	0.05
100 000	AMERICAN TOWER CORP 1% 15/01/2032	EUR	88 094	88 432	0.24
100 000	AMPRION GMBH 4.125% 07/09/2034	EUR	112 015	112 349	0.30
100 000	ANNINGTON FUNDING PLC 2.308% 06/10/2032	GBP	99 146	99 377	0.27
80 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 4.125% 15/08/2026	USD	72 119	72 666	0.20
13 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 5.25% 15/08/2027 (ISIN US03969AAP57)	USD	9 180	8 204	0.02
73 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 5.25% 15/08/2027 (ISIN US03969AAR14)	USD	68 959	45 990	0.12
100 000	ASP UNIFRAX HOLDINGS INC - 144A - 5.25% 30/09/2028	USD	100 000	64 649	0.17
20 000	ATHENE GLOBAL FUNDING - 144A - 1.985% 19/08/2028	USD	19 878	17 326	0.05
25 000	ATHENE GLOBAL FUNDING - 144A - 2.717% 07/01/2029	USD	25 000	22 080	0.06
50 000	ATHENE GLOBAL FUNDING - 144A - 3.205% 08/03/2027	USD	50 000	46 751	0.13
40 000	ATI INC 7.25% 15/08/2030	USD	40 000	41 512	0.11
168 000	AVOLON HOLDINGS FUNDING LTD - 144A - 2.528% 18/11/2027	USD	167 261	149 506	0.40
100 000	BANIJAY ENTERTAINMENT SASU 7% 01/05/2029	EUR	115 016	113 599	0.31
55 000	BANK OF AMERICA CORP FRN PERPETUAL	USD	52 456	51 838	0.14
45 000	BANK OF AMERICA CORP FRN 19/06/2026	USD	42 437	42 775	0.11
120 000	BANK OF AMERICA CORP FRN 24/10/2031	USD	92 927	98 011	0.26
100 000	BERKSHIRE HATHAWAY INC 1.625% 16/03/2035	EUR	91 208	91 713	0.25
14 000	B&G FOODS INC 5.25% 01/04/2025	USD	13 440	14 000	0.04
100 000	BLACKSTONE PROPERTY PARTNERS EUROPE HOLDINGS SARL 1.625% 20/04/2030	EUR	77 067	90 131	0.24
26 000	BLOOMIN' BRANDS INC / OSI RESTAURANT PARTNERS LLC - 144A - 5.125% 15/04/2029	USD	22 685	24 245	0.07
100 000	BRITISH TELECOMMUNICATIONS PLC 4.25% 06/01/2033	EUR	112 371	112 566	0.30
100 000	CAB SELAS - REGS - 3.375% 01/02/2028	EUR	100 714	97 961	0.26
90 000	CABLE ONE INC - 144A - 4% 15/11/2030	USD	88 245	70 425	0.19
16 000	CANO HEALTH LLC - 144A - 0% 01/10/2028 DEFAULTED	USD	12 960	14	0.00
55 000	CATALENT PHARMA SOLUTIONS INC - 144A - 3.5% 01/04/2030	USD	46 888	52 430	0.14
100 000	CELLNEX FINANCE CO SA 2% 15/09/2032	EUR	94 439	94 519	0.25
55 000	CENTRAL GARDEN & PET CO 4.125% 15/10/2030	USD	47 094	49 391	0.13
110 000	CHARLES SCHWAB CORP FRN PERPETUAL	USD	110 000	105 442	0.28

## TCW Funds - TCW Income Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
20 000	CHARTER COMM OPT LLC CAP 6.65% 01/02/2034	USD	20 265	20 508	0.06
55 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.75% 01/04/2048	USD	71 987	46 351	0.12
18 038	CHINA AOYUAN GROUP LTD 5.5% PIK 30/09/2031	USD	346	274	0.00
49 185	CHINA AOYUAN VAR 31/12/2099 PERP	USD	944	984	0.00
4 395	CHINA AOYUVAN GROUP LTD 0% 30/09/2028	USD	84	88	0.00
95 000	CITIGROUP INC FRN 01/05/2025	USD	93 594	94 586	0.25
75 000	CLEARWATER PAPER CORP - 144A - 4.75% 15/08/2028	USD	64 500	69 827	0.19
19 000	COMMSCOPE INC - 144A - 4.75% 01/09/2029	USD	15 200	13 680	0.04
54 000	CSC HOLDINGS LLC - 144A - 6.5% 01/02/2029	USD	47 385	45 800	0.12
85 000	CSC HOLDINGS LLC - 144A - 7.5% 01/04/2028	USD	66 267	57 366	0.15
4 000	CSC HOLDINGS LLC 11.75% 31/01/2029	USD	4 085	4 005	0.01
100 000	DIGITAL DUTCH FINCO BV 1% 15/01/2032	EUR	84 775	85 852	0.23
25 000	DIRECTV HOLDINGS LLC / DIRECTV FINANCING CO INC - 144A - 5.875% 15/08/2027	USD	25 000	23 671	0.06
100 000	DUKE ENERGY CORP 3.85% 15/06/2034	EUR	106 889	107 228	0.29
100 000	ELO SACA 6% 22/03/2029	EUR	111 460	109 622	0.29
73 000	EMBECTA CORP - 144A - 6.75% 15/02/2030	USD	71 917	63 868	0.17
100 000	ENBW INTERNATIONAL FINANCE BV 4% 24/01/2035	EUR	110 513	111 028	0.30
100 000	ENEL FINANCE INTERNATIONAL NV 3.875% 23/01/2035	EUR	108 587	109 007	0.29
100 000	E.ON SE 3.5% 25/03/2032	EUR	108 021	108 322	0.29
100 000	EPHIOS SUBCO 3 SARL 7.875% 31/01/2031	EUR	115 957	113 589	0.30
100 000	EUROGRID GMBH 3.915% 01/02/2034	EUR	109 702	110 257	0.30
114 000	EVERI HOLDINGS INC - 144A - 5% 15/07/2029	USD	100 605	113 145	0.30
15 000	EXTRA SPACE STORAGE LP 2.4% 15/10/2031	USD	12 064	12 347	0.03
45 000	FARMERS INSURANCE EXCHANGE - 144A - FRN 01/11/2057	USD	45 896	33 408	0.09
6 000	FERTITTA ENTERTAINMENT LLC / FERTITTA ENTERTAINMENT FINANCE CO INC - 144A - 6.75% 15/07/2030	USD	5 764	5 415	0.01
100 000	FRESENIUS FINANCE IRELAND PLC 0.875% 01/10/2031	EUR	87 801	87 897	0.24
74 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 6.75% 01/05/2029	USD	58 830	66 029	0.18
149 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 8.625% 15/03/2031	USD	147 980	152 276	0.41
50 000	GLOB PART 8.25% 15/01/2032	USD	50 000	51 967	0.14
100 000	GLOBAL PAYMENTS INC 4.875% 17/03/2031	EUR	113 812	114 030	0.31
100 000	GLOBAL SWITCH FINANCE BV 1.375% 07/10/2030	EUR	83 559	100 100	0.27
75 000	GLP CAPITAL LP / GLP FINANCING II INC 4% 15/01/2030	USD	79 366	68 752	0.18
100 000	GRIFOLS SA - REGS - 1.625% 15/02/2025	EUR	104 661	103 110	0.28
100 000	GRIFOLS SA - REGS - 3.2% 01/05/2025	EUR	102 924	99 771	0.27
120 000	GRIFOLS SA - 144A - 4.75% 15/10/2028	USD	103 950	99 379	0.27
77 000	HEALTHCARE REALTY HOLDINGS LP 2% 15/03/2031	USD	62 154	61 277	0.16
71 000	HEALTH EQUITY INC - 144A - 4.5% 01/10/2029	USD	61 948	65 701	0.18
100 000	HEATHROW FUNDING LTD 1.875% 14/03/2034	EUR	91 087	91 412	0.25
77 000	HERENS HOLDCO SARL - 144A - 4.75% 15/05/2028	USD	77 385	67 414	0.18
9 000	HERTZ CORP - 144A - 4.625% 01/12/2026	USD	7 695	8 196	0.02
35 000	HERTZ CORP - 144A - 5% 01/12/2029	USD	27 479	27 125	0.07

## TCW Funds - TCW Income Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
113 000	H-FOOD HOLDINGS LLC / HEARTHSIDE FINANCE CO INC - 144A - 8.5% 01/06/2026	USD	75 483	8 475	0.02
99 000	HUDSON PACIFIC PROPERTIES LP 3.95% 01/11/2027	USD	102 088	87 796	0.24
11 000	INTELSAT JACKSON HOLDINGS SA - 144A - 6.5% 15/03/2030	USD	10 725	10 258	0.03
125 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 2.3% 01/11/2030	USD	96 754	103 895	0.28
15 000	INTERNATIONAL FLAVORS & FRAGRANCES INC 4.375% 01/06/2047	USD	10 599	11 630	0.03
5 000	INTERNATIONAL FLAVORS & FRAGRANCES INC 5% 26/09/2048	USD	4 112	4 280	0.01
50 000	INVITATION HOMES OPERATING PARTNERSHIP LP 2.7% 15/01/2034	USD	37 709	39 643	0.11
10 000	INVITATION HOMES OPERATING PARTNERSHIP LP 5.5% 15/08/2033	USD	9 388	9 967	0.03
98 000	IRON MOUNTAIN INFORMATION MANAGEMENT SERVICES INC - 144A - 5% 15/07/2032	USD	98 000	89 691	0.24
146 000	JANE STREET GROUP / JSG FINANCE INC - 144A - 4.5% 15/11/2029	USD	125 560	135 459	0.36
55 000	JPMORGAN CHASE & CO FRN PERPETUAL	USD	49 981	52 373	0.14
20 000	JPMORGAN CHASE & CO FRN 22/04/2032	USD	15 561	16 904	0.05
110 000	KEDRION SPA - 144A - 6.5% 01/09/2029	USD	92 400	100 367	0.27
60 000	LCM INVESTMENTS HOLDINGS II LLC - 144A - 8.25% 01/08/2031	USD	60 000	62 700	0.17
100 000	LEG IMMOBILIEN SE 0.75% 30/06/2031	EUR	86 202	86 618	0.23
25 000	LITHIA MOTORS INC - 144A - 3.875% 01/06/2029	USD	20 938	22 606	0.06
100 000	LONZA FINANCE INTERNATIONAL NV 3.875% 25/05/2033	EUR	110 411	110 776	0.30
200 000	LXP INDUSTRIAL TRUST 2.7% 15/09/2030	USD	198 466	167 398	0.45
185 000	MAGIC MERGECO INC - 144A - 7.875% 01/05/2029	USD	184 912	138 971	0.37
100 000	MEDTRONIC GLOBAL HOLDINGS SCA 3.375% 15/10/2034	EUR	108 355	108 308	0.29
178 000	MODIVCARE ESCROW ISSUER INC - 144A - 5% 01/10/2029	USD	178 000	129 292	0.35
45 000	MORGAN STANLEY FRN 20/10/2032	USD	36 897	37 235	0.10
180 000	MORGAN STANLEY FRN 21/03/2035	EUR	195 939	197 436	0.54
85 000	MORGAN STANLEY FRN 28/04/2026	USD	81 558	82 030	0.22
100 000	NATIONAL GAS TRANSMISSION PLC 4.25% 05/04/2030	EUR	111 428	111 209	0.30
100 000	NATIONAL GRID ELECTRICITY TRANSMISSION PLC 0.823% 07/07/2032	EUR	86 721	87 124	0.23
100 000	NBN CO LTD 3.75% 22/03/2034	EUR	108 799	110 224	0.30
252 000	NCR CORP - 144A - 5.125% 15/04/2029	USD	252 000	233 923	0.64
115 000	NEWELL BRANDS INC 6% 01/04/2046	USD	87 975	92 986	0.25
100 000	NEXI SPA 2.125% 30/04/2029	EUR	97 720	97 055	0.26
9 000	NORTHWEST FIBER LLC / NORTHWEST FIBER FINANCE SUB INC - 144A - 4.75% 30/04/2027	USD	8 670	9 225	0.02
30 000	NORTHWEST FIBER LLC / NORTHWEST FIBER FINANCE SUB INC 6% 15/02/2028	USD	28 498	30 900	0.08
63 000	NORTONLIFELOCK INC - 144A - 6.75% 30/09/2027	USD	63 000	63 998	0.17
85 000	OPEN TEXT CORP - 144A - 6.9% 01/12/2027	USD	85 000	87 754	0.24
152 000	OT MERGER CORP - 144A - 7.875% 15/10/2029	USD	121 622	109 656	0.29
15 000	PIKE CORP 8.625% 31/01/2031	USD	15 000	15 961	0.04
10 000	PILGRIM'S PRIDE CORP 6.25% 01/07/2033	USD	9 931	10 246	0.03
75 000	PILGRIM'S PRIDE CORP 6.875% 15/05/2034	USD	73 531	80 063	0.21
60 000	PNC FINANCIAL SERVICES GROUP INC/THE FRN 20/10/2034	USD	60 034	65 748	0.18
100 000	PROLOGIS EURO FINANCE LLC 0.5% 16/02/2032	EUR	84 595	84 644	0.23
100 000	PUBLIC STORAGE 0.5% 09/09/2030	EUR	89 228	89 572	0.24

## TCW Funds - TCW Income Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
85 000	QWEST CORP 7.25% 15/09/2025	USD	101 602	84 044	0.23
30 000	RAISING CANE'S RESTAURANTS LLC 9.375% 01/05/2029	USD	30 000	32 475	0.09
100 000	REALTY INCOME CORP 5.125% 06/07/2034	EUR	118 901	118 001	0.32
140 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 4.8% 15/05/2030	USD	145 417	130 060	0.35
100 000	SARTORIUS FINANCE BV 4.5% 14/09/2032	EUR	114 302	113 808	0.31
78 000	SCRIPPS ESCROW INC - 144A - 5.875% 15/07/2027	USD	71 175	65 520	0.18
45 000	SES GLOBAL AMERICAS HOLDINGS INC - 144A - 5.3% 25/03/2044	USD	38 994	34 463	0.09
70 000	SIMMONS FOODS INC/SIMMONS PREPARED FOODS INC/SIMMONS PET FOOD INC/SIMMONS FEED - 144A - 4.625% 01/03/2029	USD	57 429	61 994	0.17
28 000	SPECTRUM BRANDS INC - 144A - 5.5% 15/07/2030	USD	26 600	27 440	0.07
100 000	SUEZ SACA 2.875% 24/05/2034	EUR	100 604	100 627	0.27
21 739	SUNAC CHINA HOLDINGS LTD 1% CV 30/09/2032	USD	13 804	1 413	0.00
17 586	SUNAC CHINA HOLDINGS LTD 6% 30/09/2026	USD	11 167	2 066	0.01
17 586	SUNAC CHINA HOLDINGS LTD 6.25% 30/09/2027	USD	11 167	1 838	0.00
35 173	SUNAC CHINA HOLDINGS LTD 6.5% 30/09/2027	USD	22 335	3 236	0.01
52 759	SUNAC CHINA HOLDINGS LTD 6.75% 30/09/2028	USD	33 502	4 326	0.01
52 759	SUNAC CHINA HOLDINGS LTD 7% 30/09/2029	USD	33 502	3 825	0.01
24 786	SUNAC CHINA HOLDINGS LTD 7.25% 30/09/2030	USD	15 739	1 599	0.00
100 000	SYDNEY AIRPORT FINANCE CO PTY LTD 4.375% 03/05/2033	EUR	113 305	113 393	0.30
105 000	TEACHERS INSURANCE & ANNUITY ASSOCIATION OF AMERICA - 144A - 4.375% 15/09/2054	USD	105 338	103 330	0.28
100 000	TENNET HOLDING BV FRN PERPETUAL	EUR	108 704	107 729	0.29
100 000	TENNET HOLDING BV 2.75% 17/05/2042	EUR	94 957	101 299	0.27
100 000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS II BV 4.375% 09/05/2030	EUR	105 020	104 355	0.28
160 000	TIME WARNER CABLE LLC 5.5% 01/09/2041	USD	173 021	133 326	0.36
163 000	TRANSDIGM INC - 144A - 6.75% 15/08/2028	USD	162 534	165 516	0.44
60 000	TRIVIUM PACKAGING FINANCE BV - 144A - 5.5% 15/08/2026	USD	58 350	59 212	0.16
66 000	UPBOUND GROUP INC - 144A - 6.375% 15/02/2029	USD	68 063	64 185	0.17
50 000	US BANCORP FRN PERPETUAL	USD	45 063	43 327	0.12
90 000	US BANCORP FRN 01/02/2034	USD	88 970	85 506	0.23
90 000	VALVOLINE INC - 144A - 3.625% 15/06/2031	USD	72 900	77 659	0.21
58 000	VENTURE GLOBAL CALCASIEU PASS LLC - 144A - 4.125% 15/08/2031	USD	58 000	51 693	0.14
100 000	VEOLIA ENVIRONNEMENT SA FRN PERPETUAL	EUR	114 227	113 321	0.30
10 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 3.875% 15/02/2029	USD	8 862	9 212	0.02
20 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.125% 15/08/2030	USD	17 518	18 196	0.05
20 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.5% 15/01/2028	USD	19 000	19 212	0.05
5 000	VICI PROPERTIES LP 4.95% 15/02/2030	USD	4 611	4 835	0.01
25 000	VICI PROPERTIES LP 5.625% 15/05/2052	USD	24 938	23 222	0.06
100 000	VMED O2 UK FINANCING I PLC - REGS - 4.5% 15/07/2031	GBP	109 402	107 900	0.29
100 000	VONOVIA SE 1% 16/06/2033	EUR	82 700	81 702	0.22
80 000	VT TOPCO INC - 144A - 8.5% 15/08/2030	USD	80 000	84 505	0.23
100 000	VZ SECURED FINANCING BV - REGS - 3.5% 15/01/2032	EUR	97 665	94 956	0.25
172 000	VZ SECURED FINANCING BV - 144A - 5% 15/01/2032	USD	144 480	147 808	0.40
204 000	WARNERMEDIA HOLDINGS INC 5.141% 15/03/2052	USD	201 705	169 578	0.46
28 000	WASH MULTIFAMILY ACQUISITION INC - 144A - 5.75% 15/04/2026	USD	26 691	27 381	0.07

## TCW Funds - TCW Income Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
213 000	WASTE PRO USA INC - 144A - 5.5% 15/02/2026	USD	202 951	209 961	0.57
175 000	WELLS FARGO & CO FRN 02/03/2033	USD	154 978	151 802	0.41
40 000	WELLS FARGO & CO FRN 11/02/2031	USD	34 478	34 488	0.09
150	WORLDLINE SA/FRANCE 0% CV 30/07/2025	EUR	18 033	17 929	0.05
700	WORLDLINE SA/FRANCE 0% CV 30/07/2026	EUR	68 826	68 491	0.18
35 000	1375209 BC LTD - 144A - 9% 30/01/2028	USD	33 863	34 338	0.09
<b>Total Bonds</b>			<b>12 297 854</b>	<b>11 724 962</b>	<b>31.48</b>
<b>Shares</b>					
20 900	AGNC INVESTMENT CORP	USD	296 434	206 910	0.55
43 037	CHINA AOYUAN GROUP LTD	HKD	869	869	0.00
7 213	HOMER CITY GENERATION	USD	66 720	-	0.00
1 887	INTELSAT SA/LUXEMBOURG	USD	63 069	50 713	0.14
<b>Total Shares</b>			<b>427 092</b>	<b>258 492</b>	<b>0.69</b>
<b>Mortgages and Asset Backed securities</b>					
500 000	ABFC 2007-WMC1 TRUST - A2A - FRN 25/06/2037	USD	68 331	62 118	0.17
250 000	ABFC 2007-WMC1 TRUST - WMC1 A2B - FRN 25/06/2037	USD	74 767	71 886	0.19
355 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2007-ASAP1 - A2D - FRN 25/03/2037	USD	83 086	53 445	0.14
125 000	ALLEGRO CLO XVI LTD FRN 25/04/2037	USD	125 000	125 356	0.34
2 700 000	ALTERNATIVE LOAN TRUST 2005-29CB - A5 - 5.5% 25/07/2035	USD	384 023	257 965	0.69
5 000 000	ALTERNATIVE LOAN TRUST 2005-57CB - 4A5 - 5.5% 25/12/2035	USD	456 863	293 778	0.79
60 000 000	ALTERNATIVE LOAN TRUST 2005-7CB - 2A2 - FRN 01/03/2038	USD	570 222	93 981	0.25
1 150 000	ALTERNATIVE LOAN TRUST 2005-76 - HE1 A4 - FRN 25/01/2036	USD	110 564	100 770	0.27
2 300 000	ALTERNATIVE LOAN TRUST 2007-13 - A1 - 6% 25/06/2047	USD	299 739	178 738	0.48
1 500 000	ALTERNATIVE LOAN TRUST 2007-16CB - 1A7 - 6% 25/08/2037	USD	119 525	95 876	0.26
2 400 000	ALTERNATIVE LOAN TRUST 2007-22 - 2A16 - 6.5% 25/09/2037	USD	415 446	219 740	0.59
34 000 000	AMERICAN HOME MORTGAGE ASSETS TRUST 2007-5 - X - FRN 25/06/2047	USD	456 622	26 460	0.07
175 000	ARBOUR CLO II DAC FRN 15/04/2034	EUR	186 544	186 647	0.50
100 000	AURIUM CLO V DESIGNATED ACTIVITY CO FRN 17/04/2034 (ISIN XS2310112854)	EUR	107 242	106 655	0.29
125 000	AVOCA CLO XXVIII DAC FRN 15/04/2037	EUR	133 413	135 635	0.36
100 000	AVOCA CLO XXX DAC FRN 15/07/2037	EUR	108 160	107 657	0.29
100 000	BAMLL 2015 200P D TV 14/04/2033	USD	94 563	94 651	0.25
790 000	BANC OF AMERICA ALTERNATIVE LOAN TRUST 2003-8 - 1CB1 - 5.5% 25/10/2033	USD	21 885	20 721	0.06
2 220 000	BANC OF AMERICA ALTERNATIVE LOAN TRUST 2005-10 - 1 1A1 - FRN 25/11/2035	USD	62 792	56 372	0.15
1 395 000	BANC OF AMERICA FUNDING 2006-D TRUST - PW16 AAB - FRN 20/05/2036	USD	59 058	56 479	0.15
360 000	BANC OF AMERICA FUNDING 2006-3 TRUST - 4A14 - 6% 25/03/2036	USD	23 182	18 289	0.05
720 000	BCAP LLC TRUST 2007-AA1 - 2A1 - FRN 25/03/2037	USD	73 441	66 018	0.18
4 050 000	BCAP LLC TRUST 2007-AA2 - 2A7 - 6% 25/04/2037	USD	651 655	374 618	1.01
960 749	BCAP LLC 2009-RR10 TRUST - 10A2 - FRN 26/01/2038	USD	253 218	147 877	0.40

## TCW Funds - TCW Income Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
1 550 000	BCMSC TRUST 2000-A - A5 - FRN 15/06/2030	USD	275 404	88 065	0.24
125 000	BCRED CLO 2023-1 LLC FRN 20/01/2036	USD	125 000	126 431	0.34
11 280 000	BEAR STEARNS ARM TRUST 2003-1 - 1A A - FRN 25/04/2033	USD	47 262	39 725	0.11
176 786	BOYCE PARK CLO LTD - 1A M2 - FRN 21/04/2035	USD	-	-	0.00
165 000	BOYCE PARK CLO LTD - 1A SUB - FRN 21/04/2035	USD	145 200	130 218	0.35
195 000	CARRINGTON MORTGAGE LOAN TRUST SERIES 2006-NC3 - A4 - FRN 25/08/2036	USD	149 581	149 313	0.40
530 000	C-BASS 2007-CB1 TRUST - AF6 - FRN 25/01/2037	USD	143 480	89 941	0.24
375 000	C-BASS 2007-CB5 TRUST - A3 - FRN 25/04/2037	USD	106 355	77 402	0.21
1 570 000	CHASE MORTGAGE FINANCE TRUST SERIES 2007-A1 - A1 8A1 - FRN 25/02/2037	USD	19 057	17 787	0.05
7 405 000	CHASEFLEX TRUST SERIES 2005-2 - 1A1 - 6% 25/06/2035	USD	558 320	430 741	1.16
100 000	CIFC FUNDING 2018-I LTD FRN 18/04/2031	USD	100 050	99 940	0.27
780 000	CITIGROUP MORTGAGE LOAN TRUST 2006-AR3 - FF18 A2D - FRN 25/06/2036	USD	51 599	45 432	0.12
1 200 000	CITIGROUP MORTGAGE LOAN TRUST 2006-AR5 - FF1 A2C - FRN 25/07/2036	USD	45 218	39 651	0.11
980 000	CITIGROUP MORTGAGE LOAN TRUST 2006-WF1 - A2F - FRN 25/03/2036	USD	178 879	129 337	0.35
420 000	CITIMORTGAGE ALTERNATIVE LOAN TRUST SERIES 2006-A5 - AA3 A3 - 6% 25/10/2036	USD	45 327	38 917	0.10
23 600 000	COMM 2014-CCRE19 MORTGAGE TRUST - XC - FRN 10/08/2047	USD	634 250	60 901	0.16
9 110 000	COMM 2014-UBS3 MORTGAGE TRUST - XA - FRN 10/06/2047	USD	242 725	349	0.00
5 000 000	COMM 2015-LC21 MORTGAGE TRUST - XA - FRN 10/07/2048	USD	112 073	15 992	0.04
4 444 000	CONSECO FINANCE CORP - 4 A7 - 7.41% 01/05/2031	USD	618 130	399 159	1.07
9 430 000	CONSECO FINANCE CORP - 5 A6 - FRN 01/03/2030	USD	706 822	359 423	0.97
150 000	CONTEGO CLO V DAC FRN 15/01/2031	EUR	155 398	160 790	0.43
125 000	CONTEGO CLO XI DAC FRN 20/12/2035	EUR	134 471	136 135	0.37
1 600 000	COREVEST AMERICAN FINANCE 2019-2TRUST - XA - FRN 15/06/2051	USD	180 000	1 038	0.00
1 900 000	COREVEST AMERICAN FINANCE 2019-2TRUST - 2 XB - FRN 15/06/2051	USD	199 690	87 753	0.24
2 100 000	CREDIT SUISSE FIRST BOSTON MORTGAGE SECURITIES CORP - 1A A1 - FRN 25/11/2033	USD	10 417	9 867	0.03
3 485 000	CREDIT-BASED ASSET SERVICING AND SECURITIZATION LLC - CB1 AF - FRN 25/01/2033	USD	15 967	14 915	0.04
1 506 000	CREDIT-BASED ASSET SERVICING AND SECURITIZATION LLC - CB2 - FRN 25/12/2036	USD	209 697	195 792	0.53
285 000	CREDIT-BASED ASSET SERVICING AND SECURITIZATION LLC - MH1 B1 - FRN 25/10/2036	USD	172 975	171 850	0.46
4 100 000	CSFB MORTGAGE-BACKED PASS-THROUGH CERTIFICATES SERIES 2004-AR5 - 5A1 - FRN 25/06/2034	USD	20 655	19 913	0.05
100 000	CVC CORDATUS LOAN FUND VIII DAC FRN 15/07/2034	EUR	103 301	105 292	0.28
150 000	CVC CORDATUS LOAN FUND XXV DAC FRN 20/05/2036	EUR	158 123	164 203	0.44
120 000	DBCG 2017-BBG MORTGAGE TRUST FRN 15/06/2034	USD	120 075	120 004	0.32
150 000	DOMINO'S PIZZA MASTER ISSUER LLC 4.118% 25/07/2047	USD	134 280	135 194	0.36
3 400 000	DSLA MORTGAGE LOAN TRUST 2004-AR2 - 31 A - FRN 19/11/2044	USD	43 203	41 556	0.11
420 000	DSLA MORTGAGE LOAN TRUST 2006-AR2 - 96 AC - FRN 19/10/2036	USD	69 731	47 678	0.13
450 000	FANNIE MAE OR FREDDIE MAC 0% 01/04/2051	USD	358 134	356 438	0.96
1 175 000	FANNIE MAE OR FREDDIE MAC 2.5% 25/03/2043	USD	978 141	972 148	2.60

## TCW Funds - TCW Income Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
475 000	FANNIE MAE OR FREDDIE MAC 3% 25/12/2042	USD	411 314	408 990	1.10
1 525 000	FANNIE MAE OR FREDDIE MAC 4% 31/12/2049	USD	1 406 072	1 412 649	3.78
675 000	FANNIE MAE OR FREDDIE MAC 4.5% 01/04/2043	USD	645 332	642 963	1.72
950 000	FANNIE MAE OR FREDDIE MAC 5% 15/04/2034	USD	928 291	927 799	2.48
200 000	FANNIE MAE OR FREDDIE MAC 5.5% 25/03/2043	USD	198 475	199 028	0.53
425 000	FANNIE MAE POOL 3% 01/06/2052	USD	364 522	360 961	0.97
65 000	FANNIE MAE POOL 4.5% 01/09/2052	USD	56 416	56 311	0.15
730 000	FANNIE MAE-ACES - M4 X2 - FRN 25/01/2039	USD	36 494	561	0.00
2 000 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2005-AA10 - 2A1 - FRN 25/12/2035	USD	49 905	43 640	0.12
1 300 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2006-FA8 - 1A11 - 6% 25/02/2037	USD	105 595	54 950	0.15
825 000	FREDDIE MAC MULTIFAMILY PC REMIC TRUST 2019-P002 - X - FRN 25/07/2033	USD	89 332	61 510	0.17
900 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KLU1 X3 - FRN 25/01/2031	USD	183 701	60 002	0.16
6 475 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K037 X3 - FRN 25/01/2042	USD	559 480	28	0.00
6 109 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K038 X3 - FRN 25/06/2042	USD	631 548	8 976	0.02
2 490 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K040 X3 - FRN 25/11/2042	USD	219 042	21 676	0.06
4 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K049 X3 - FRN 25/10/2043	USD	265 938	74 759	0.20
5 000 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K051 X3 - FRN 25/10/2043	USD	422 070	118 848	0.32
680 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K728 X3 - FRN 25/11/2045	USD	65 450	6 544	0.02
11 750 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - XPT2 - 1.807% 25/05/2027	USD	534 167	207 247	0.56
620 000	FREDDIE MAC POOL - SD8199 - 2% 01/03/2052	USD	445 783	442 076	1.19
310 000	FREDDIE MAC POOL 4.5% 01/12/2052	USD	277 377	275 856	0.74
525 000	GINNIE MAE 4.5% 01/04/2049	USD	506 233	504 589	1.34
425 000	GINNIE MAE 5% 01/04/2049	USD	417 761	417 765	1.12
275 000	GINNIE MAE 5.5% 01/04/2053	USD	273 604	274 806	0.74
1 700 000	GMACM MORTGAGE LOAN TRUST 2005-AR6 - 1A B - FRN 19/11/2035	USD	134 052	113 499	0.30
1 260 000	GMACM MORTGAGE LOAN TRUST 2006-AR1 - 7A C - FRN 19/04/2036	USD	75 360	62 905	0.17
6 200 000	GMACM MORTGAGE LOAN TRUST 2006-J1 - J1 A4 - 5.75% 25/04/2036	USD	178 712	153 373	0.41
125 000	GOLDENTREE LOAN MANAGEMENT US CLO 17 LTD FRN 20/07/2036	USD	125 000	127 100	0.34
250 000	GOLUB CAPITAL PARTNERS CLO 66B LTD FRN 25/04/2036	USD	252 125	251 513	0.68
150 000	GOLUB CAPITAL PARTNERS CLO 69M FRN 09/11/2036	USD	150 000	151 635	0.41
12 691 579	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - IO - FRN 16/04/2054	USD	280 609	9 762	0.03
6 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 1 IO - FRN 16/02/2054	USD	112 068	8 691	0.02
7 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 112 IO - FRN 16/02/2053	USD	68 566	1 959	0.01

## TCW Funds - TCW Income Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
60 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 119 IO - FRN 16/08/2051	USD	104 978	5 718	0.02
2 770 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 125 IO - FRN 16/11/2054	USD	148 628	9 685	0.03
7 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 135 IO - FRN 16/01/2053	USD	136 522	17 139	0.05
75 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 140 IO - FRN 16/10/2043	USD	70 878	-	0.00
14 913 781	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 148 IO - FRN 16/09/2050	USD	221 149	29 023	0.08
20 000 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 165 IO - FRN 16/10/2051	USD	115 570	21	0.00
27 500 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 16/12/2051	USD	383 530	50 323	0.14
275 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION FRN 20/08/2053	USD	264 804	266 809	0.72
3 335 000	GSA HOME EQUITY TRUST 2007-5 - 1F3B - FRN 25/05/2037	USD	500 250	202 441	0.54
1 260 000	GSR MORTGAGE LOAN TRUST 2004-10F - 6A1 - 5% 25/09/2034	USD	12 236	11 703	0.03
1 850 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-10 - 2A1A - FRN 19/11/2035	USD	57 770	41 543	0.11
150 000 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-9 - 2X - FRN 20/06/2035	USD	280 387	737	0.00
125 000	HPS LOAN MANAGEMENT 2023-17 LTD - 17 AA - FRN 23/04/2026	USD	125 000	125 631	0.34
1 100 000	HSI ASSET LOAN OBLIGATION TRUST 2007-WF1 - A3 - FRN 25/12/2036	USD	324 027	203 752	0.55
1 400 000	IMPAC CMB TRUST SERIES 2005-5 - A1 - FRN 25/08/2035	USD	35 043	33 226	0.09
125 000	INVESCO US CLO 2023-2 LTD - AA - FRN 21/04/2036	USD	125 000	125 685	0.34
1 660 968 419	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2006-CIBC17 FRN 12/12/2043	USD	88 908	87 568	0.24
27 950 809	JP MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2013-LC11 FRN 15/04/2046	USD	637 131	3 778	0.01
140 000	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2016-NINE FRN 06/10/2038	USD	130 966	131 061	0.35
23 150 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH1 - AF6 - FRN 25/11/2036	USD	37 613	37 405	0.10
2 800 000	JP MORGAN MORTGAGE TRUST 2005-A1 - 1A1 - FRN 25/02/2035	USD	28 748	27 400	0.07
410 000	JP MORGAN MORTGAGE TRUST 2006-A7 - 2A4R - FRN 25/01/2037	USD	28 361	22 217	0.06
9 000 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014-C19 - XA - FRN 15/04/2047	USD	125 916	180	0.00
131 000	LAST MILE SECURITIES PE 2021 DAC - 1X E - FRN 17/08/2031	EUR	128 549	136 416	0.37
100 000	LAST MILE SECURITIES PE 2021 DAC FRN 17/08/2031	EUR	98 173	104 134	0.28
100 000	LCM XIV LP FRN 20/07/2031	USD	99 900	99 850	0.27
1 208 500	LEHMAN ABS MANUFACTURED HOUSING CONTRACT TRUST 2001-B - M1 - FRN 15/04/2040	USD	308 255	307 509	0.83
2 200 000	LEHMAN MORTGAGE TRUST 2005-3 - 1A5 - 5.5% 25/01/2036	USD	299 264	169 696	0.46
640 000	MASTR ALTERNATIVE LOAN TRUST 2004-7 - 1A1 - 5.5% 25/07/2034	USD	19 955	18 855	0.05
600 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-2 - 2 A2C - FRN 25/05/2037	USD	179 045	190 428	0.51
100 000 000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2012-C5 - XC - FRN 15/08/2045	USD	214 844	286 340	0.77
19 100 000	MORGAN STANLEY CAPITAL I TRUST 2018-SUN - XCP - FRN 15/07/2035	USD	20 513	191	0.00



## TCW Funds - TCW Income Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
1 000 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2004-7AR - 2A4 - FRN 25/09/2034	USD	14 157	13 499	0.04
720 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2006-15XS - A4A - FRN 25/11/2036	USD	132 302	77 568	0.21
250 000	NEUBERGER BERMAN LOAN ADVISERS NBLA CLO 53 LTD FRN 24/10/2032	USD	250 500	250 325	0.67
825 000	NEW CENTURY HOME EQUITY LOAN TRUST 2003-6 - M1 - FRN 25/01/2034	USD	82 317	82 279	0.22
1 600 000	NOMURA ASSET ACCEPTANCE CORP ALTERNATIVE LOAN TRUST SERIES 2005-AR4 - 4A1 - FRN 25/08/2035	USD	100 342	77 027	0.21
250 000	OCTAGON INVESTMENT PARTNERS 28 LTD FRN 24/10/2030	USD	250 488	250 113	0.67
100 000	PALMER SQUARE EUROPEAN CLO 2021-2 DAC FRN 15/04/2035	EUR	108 286	106 996	0.29
100 000	PROVIDUS CLO VI DAC FRN 20/05/2034	EUR	107 198	106 866	0.29
150 000	PROVIDUS CLO X DAC FRN 18/11/2038	EUR	162 915	162 016	0.44
5 465 500	RALI SERIES 2005-QS14 TRUST - 3A3 - 6% 25/09/2035	USD	207 456	177 480	0.48
1 450 000	RALI SERIES 2006-QA8 TRUST - 3 A1B - FRN 25/09/2036	USD	79 365	71 011	0.19
4 170 000	RALI SERIES 2006-QS1 TRUST - A3 - 5.75% 25/01/2036	USD	116 602	95 872	0.26
1 100 000	RALI SERIES 2006-QS16 TRUST - A6 - 6% 25/11/2036	USD	27 731	23 401	0.06
6 540 000	RALI SERIES 2006-QS2 TRUST - 1A9 - 5.5% 25/02/2036	USD	262 651	202 256	0.54
1 500 000	RALI SERIES 2006-QS8 TRUST - A1 A - 6% 25/08/2036	USD	84 384	76 269	0.20
1 750 000	RALI SERIES 2006-QS9 TRUST - 1A11 - 6.5% 25/07/2036	USD	75 380	66 313	0.18
870 000	RALI SERIES 2007-QS4 TRUST - 3A2 - 6% 25/03/2037	USD	105 958	91 559	0.25
2 775 500	RESIDENTIAL ASSET SECURITIZATION TRUST 2007-A1 - A1 - 6% 25/03/2037	USD	527 758	294 952	0.79
1 585 000	RFMSI SERIES 2007-SA2 TRUST - 1AA - FRN 25/04/2037	USD	67 230	57 817	0.16
490 000	RFMSI SERIES 2007-S8 TRUST - 1A1 - 6% 25/09/2037	USD	30 721	22 381	0.06
150 000	RRE 15 LOAN MANAGEMENT DAC - A2A - FRN 15/10/2035	EUR	159 953	163 186	0.44
100 000	RRE 2 LOAN MANAGEMENT DAC FRN 15/07/2035	EUR	105 953	106 272	0.29
324 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-BR1 - A2B - FRN 25/02/2037	USD	122 617	66 700	0.18
100 000	SEGOVIA EUROPEAN CLO 5-2018 DAC FRN 18/10/2031	EUR	107 439	107 718	0.29
125 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE - A1 - FRN 05/01/2043	USD	134 434	94 546	0.25
400 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE - D - FRN 05/01/2043	USD	318 000	189 204	0.51
35 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE FRN 05/01/2043	USD	25 638	25 797	0.07
600 000	SKYAF20 - 1A - 3.229% 10/05/2038	USD	497 765	444 586	1.18
510 000	SLM STUDENT LOAN TRUST 2008-2 - B - FRN 25/01/2029	USD	492 144	489 992	1.31
555 000	SLM STUDENT LOAN TRUST 2008-4 - B - FRN 25/04/2029	USD	554 348	559 493	1.49
1 000 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST - 12 2A - FRN 25/09/2034	USD	13 812	13 412	0.04
185 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST - 6A3 - FRN 25/11/2035	USD	8 765	8 325	0.02
2 000 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST - 63 F1 - FRN 25/03/2034	USD	28 605	27 407	0.07
1 400 000	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN TRUST SERIES 2004-20 - 1A2 - FRN 25/01/2035	USD	30 676	28 309	0.08
3 050 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2005-4XS - 1AA - FRN 25/03/2035	USD	64 870	64 018	0.17

## TCW Funds - TCW Income Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
500 000	TRITON BOND TRUST 2022-1 IN RESPECT OF SERIES 1 - E - FRN 11/09/2053	AUD	350 969	313 920	0.84
12 700 000	WASHINGTON MUTUAL MORTGAGE PASS-THROUGH CERTIFICATES WMALT SERIES 2006-2 TRUST - 1A6 - 6% 25/03/2036	USD	407 872	395 521	1.06
480 000	WASHINGTON MUTUAL MORTGAGE PASS-THROUGH CERTIFICATES WMALT SERIES 2007-OA4 TRUST - A1A - FRN 25/04/2047	USD	78 836	69 135	0.19
7 450 000	WELLS FARGO ALTERNATIVE LOAN 2007-PA1 TRUST - A4 - 6% 25/03/2037	USD	317 177	276 312	0.74
31 814 000	WELLS FARGO MORTGAGE BACKED SECURITIES 2007-7 TRUST - A1 - 6% 25/06/2037	USD	414 467	390 767	1.05
2 450 000	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C14 - XA - FRN 15/06/2046	USD	59 165	108	0.00
4 200 000	WFRBS COMMERCIAL MORTGAGE TRUST 2013-C15 - XA - FRN 15/08/2046	USD	62 004	2	0.00
110 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 FRN 10/08/2035	USD	102 300	104 974	0.28
100 000	321 HENDERSON RECEIVABLES VI LLC - 1A B - 9.31% 15/07/2061	USD	22 400	20 154	0.05
<b>Total Mortgages and Asset Backed securities</b>			<b>35 404 588</b>	<b>24 506 315</b>	<b>65.80</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
925 000	UNITED STATES OF AMERICA 4.25% 15/03/2027	USD	920 013	920 917	2.47
1 925 000	USA 4.125% 31/03/2029	USD	1 917 102	1 917 348	5.16
1 645 000	USA 4.5% 31/03/2026	USD	1 641 987	1 641 272	4.41
115 000	WT TREASURY SEC 4% 15/02/2024	USD	112 351	113 140	0.30
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>4 591 453</b>	<b>4 592 677</b>	<b>12.34</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>52 720 987</b>	<b>41 082 446</b>	<b>110.30</b>
<b>Investment Funds</b>					
<b>Open-ended Investment Funds</b>					
4 842.341592	TCW FUNDS - TCW EMERGING MARKETS SUSTAINABLE BOND FUND - OU	USD	741 813	750 492	2.02
<b>Total Open-ended Investment Funds</b>			<b>741 813</b>	<b>750 492</b>	<b>2.02</b>
<b>Total Investment Funds</b>			<b>741 813</b>	<b>750 492</b>	<b>2.02</b>
<b>Total Investments</b>			<b>53 462 800</b>	<b>41 832 938</b>	<b>112.32</b>

## TCW Funds - TCW Income Fund

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Finance and Credit Services	36.49	United States of America	92.83
Governments	30.12	France	4.40
Investment Banking and Brokerage Services	20.87	Luxembourg	3.00
General Industrials	2.57	United Kingdom	2.71
Banks	2.38	Germany	2.18
Investment Fund	2.02	Ireland	1.52
Telecommunications Service Providers	1.60	Australia	1.44
Real Estate Investment Trusts	1.55	Netherlands	1.37
Gas, Water and Multi-utilities	1.45	Spain	1.07
Pharmaceuticals and Biotechnology	1.42	Italy	0.82
Life Insurance	1.33	Canada	0.33
Real Estate Investment and Services	1.10	Switzerland	0.30
Software and Computer Services	1.04	Israel	0.28
Industrial Support Services	0.94	China	0.06
Personal Care, Drug and Grocery Stores	0.81	Hong Kong	0.01
Aerospace and Defense	0.80		
Mortgage Real Estate Investment Trusts	0.56		<b>112.32</b>
Consumer Services	0.54		
Electronic and Electrical Equipment	0.41		
Industrial Transportation	0.40		
Household Goods and Home Construction	0.38		
Travel and Leisure	0.37		
Alternative Energy	0.35		
Health Care Providers	0.35		
Chemicals	0.32		
Leisure Goods	0.32		
Non-life Insurance	0.32		
Media	0.31		
Food Producers	0.28		
Oil, Gas and Coal	0.21		
Industrial Materials	0.19		
Medical Equipment and Services	0.17		
Beverages	0.09		
Precious Metals and Mining	0.09		
Retailers	0.07		
Construction and Materials	0.06		
Telecommunications Equipment	0.04		
	<b>112.32</b>		

## TCW Funds - TCW Global Securitized Fund

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Mortgages and Asset Backed securities</b>					
150 000	ABFC 2004-OPT4 TRUST - M1 - FRN 25/02/2034	USD	24 775	28 809	0.08
510 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2006-OP2 - A1 - FRN 25/08/2036	USD	25 466	25 204	0.07
400 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2007-ASAP1 - A2B - FRN 25/03/2037	USD	90 569	58 577	0.17
3 500 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2007-HE1 - A1 - FRN 25/01/2037	USD	358 140	357 774	1.03
220 000	ADJUSTABLE RATE MORTGAGE TRUST 2005-2 - 6M2 - FRN 25/06/2035	USD	44 833	44 942	0.13
650 000	ALTERNATIVE LOAN TRUST 2004-18CB - 2A8 - 6% 25/09/2034	USD	237 053	237 104	0.69
2 000 000	ALTERNATIVE LOAN TRUST 2005-10CB - 1A8 - 5.5% 25/05/2035	USD	233 021	225 212	0.65
742 000	ALTERNATIVE LOAN TRUST 2005-56 - 4A1 - FRN 25/11/2035	USD	55 330	57 209	0.17
2 600 000	ALTERNATIVE LOAN TRUST 2005-59 - 1A1 - FRN 20/11/2035	USD	164 368	165 113	0.48
460 000	ALTERNATIVE LOAN TRUST 2006-OA22 - A1 - FRN 25/02/2047	USD	40 031	39 335	0.11
350 000	ALTERNATIVE LOAN TRUST 2007-HY8C FRN 25/09/2047	USD	23 839	24 882	0.07
400 000	ALTERNATIVE LOAN TRUST 2007-OA7 FRN 25/05/2047	USD	39 822	38 462	0.11
350 000	ALTERNATIVE LOAN TRUST 2007-OH3 - A1B - FRN 25/09/2047	USD	37 939	38 467	0.11
1 000 000	AMERICAN HOME MORTGAGE INVESTMENT TRUST 2005-4 - 1A1 - FRN 25/11/2045	USD	58 871	58 004	0.17
110 000	AMERIQUEST MORTGAGE SECURITIES INC ASSET BACKED PASS-THROUGH CTFS SER 2005-R11 - M3 - FRN 25/01/2036	USD	90 172	102 029	0.30
690 000	AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH CTF SER 2004-R10 - M1 - FRN 25/11/2034	USD	177 692	180 106	0.52
1 400 000	AMERIQUEST MORTGAGE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SER 2005-R9 - M1 - FRN 25/11/2035	USD	313 118	315 583	0.91
400 000	AMMC CLO 22 LTD - AA - FRN 25/04/2031	USD	269 919	272 293	0.79
250 000	APIDOS CLO XXIX - 29A A2 - FRN 25/07/2030	USD	245 678	250 130	0.72
150 000	ARBOUR CLO II DAC FRN 15/04/2034	EUR	159 895	159 983	0.46
100 000	ARBOUR CLO III DAC FRN 15/07/2034	EUR	106 262	106 618	0.31
400 000	ARGENT SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-W5 - A2D - FRN 25/01/2036	USD	162 413	162 945	0.47
135 000	AURIUM CLO V DESIGNATED ACTIVITY CO FRN 17/04/2034 (ISIN XS2310113407)	EUR	143 155	143 365	0.41
100 000	AVOCA CLO XXIII DAC FRN 15/04/2034	EUR	106 483	106 304	0.31
125 000	AVOCA CLO XXVIII DAC FRN 15/04/2037	EUR	133 413	135 635	0.39
100 000	AVOCA CLO XXX DAC FRN 15/07/2037	EUR	108 160	107 657	0.31
65 000	BAMLL COMMERCIAL MORTGAGE SECURITIES TRUST 2015-200P FRN 14/04/2033	USD	59 625	60 593	0.18
100 000	BAMLL 2015 200P D TV 14/04/2033	USD	94 563	94 651	0.27
271 000	BANC OF AMERICA FUNDING 2005-B TRUST - 3M1 - FRN 20/04/2035	USD	17 278	17 521	0.05
175 000	BARINGS CLO LTD 2018-II FRN 15/04/2030	USD	174 913	174 974	0.51
4 850 000	BB-UBS TRUST 2012-SHOW - XA - FRN 05/11/2036	USD	73 982	10 462	0.03
6 308 000	BB-UBS TRUST 2012-SHOW - XB - FRN 05/11/2036	USD	31 318	4 329	0.01
100 000	BCAP LLC 2014-RR3 TRUST - 4A1 - FRN 26/03/2036	USD	215	235	0.00
100 000	BCRED CLO 2023-1 LLC FRN 20/01/2036	USD	100 000	101 145	0.29
600 000	BEAR STEARNS ALT-A TRUST 2005-4 - 22A2 - FRN 25/05/2035	USD	13 395	12 957	0.04
498 983 196	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES TRUST 2005-PWR8 FRN 11/06/2041	USD	47	13	0.00

## TCW Funds - TCW Global Securitized Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
1 415 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2006-AR2 - 1A1 - FRN 25/09/2046	USD	155 248	154 005	0.45
110 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR3 - 1A1 - FRN 25/03/2037	USD	13 952	14 582	0.04
40 000	BENCHMARK 2019-B10 MORTGAGE TRUST - B10 3CCA - FRN 15/03/2062	USD	35 309	28 582	0.08
100 000	BINOM SECURITIZATION TRUST 2021-INV1 - A1 - FRN 25/06/2056	USD	56 701	54 757	0.16
500 000	BMO SBA COOF TRUST 2019-1 - A - FRN 25/10/2045	USD	28 982	7 760	0.02
275 000	C-BASS MORTGAGE LOAN TRUST 2007-CB3 - A4 - FRN 25/03/2037	USD	77 545	53 318	0.15
260 000	CEDAR FUNDING V CLO LTD - 5AA1R - FRN 17/07/2031	USD	238 591	240 432	0.70
64 000	CENTEX HOME EQUITY LOAN TRUST 2005-D - M5 - FRN 25/10/2035	USD	59 325	60 558	0.18
10 000 000	CHL MORTGAGE PASS-THROUGH TRUST 2004-25 - 1A1 - FRN 25/02/2035	USD	244 528	256 479	0.74
350 517	CHL MORTGAGE PASS-THROUGH TRUST 2004-29 - 2A1 - FRN 25/02/2035	USD	4 556	4 442	0.01
300 000	CIFC FUNDING 2013-III-R LTD - 3RAA1 - FRN 24/04/2031	USD	278 784	280 800	0.81
185 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2014-GC21 - AS - 4.026% 10/05/2047	USD	179 472	177 985	0.51
1 000 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2014-GC25 - XB - FRN 10/10/2047	USD	6 953	755	0.00
1 051 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015-GC35 - XA - FRN 10/11/2048	USD	21 520	6 893	0.02
1 000 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016-P3 - XA - FRN 15/04/2049	USD	41 655	15 668	0.05
72 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2018-C5 FRN 10/06/2051	USD	68 498	68 679	0.20
83 000	CITIGROUP MORTGAGE LOAN TRUST INC - M2 - FRN 25/11/2036	USD	45 014	45 982	0.13
95 000	CITIGROUP MORTGAGE LOAN TRUST INC - WFH3 M1 - FRN 25/06/2037	USD	40 810	42 800	0.12
130 000	CITIGROUP MORTGAGE LOAN TRUST 2006-AR2 - 1A1 - FRN 25/03/2036	USD	5 719	5 309	0.02
200 000	CITIGROUP MORTGAGE LOAN TRUST 2006-AR3 - 1A2A - FRN 25/06/2036	USD	2 321	2 552	0.01
55 000	CLEAR CREEK CLO - 1AAR - FRN 20/10/2030	USD	26 416	26 616	0.08
430 000	COLLEGIATE FUNDING SERVICES EDUCATION LOAN TRUST 2005-A - A4 - FRN 28/03/2035	USD	246 840	248 332	0.72
2 000 000	COMM 2012-CCRE4 MORTGAGE TRUST - XA - FRN 15/10/2045	USD	51 500	30	0.00
1 670 000	COMM 2013-CCRE6 MORTGAGE TRUST - XB - FRN 10/03/2046	USD	25 572	2 581	0.01
235 000	COMM 2014-CCRE18 MORTGAGE TRUST - B - FRN 15/07/2047	USD	225 763	232 020	0.67
1 675 000	COMM 2014-CCRE18 MORTGAGE TRUST - XA - FRN 15/07/2047	USD	37 424	358	0.00
1 349 000	COMM 2014-CCRE19 MORTGAGE TRUST - XC - FRN 10/08/2047	USD	36 254	3 481	0.01
2 670 000	COMM 2014-LC17 MORTGAGE TRUST - XA - FRN 10/10/2047	USD	36 875	1 098	0.00
4 379 000	COMM 2014-UBS6 MORTGAGE TRUST - XA - FRN 10/12/2047	USD	80 405	5 361	0.02
60 000	COMM 2015-CCRE25 MORTGAGE TRUST - A3 - 3.505% 10/08/2048	USD	37 694	38 443	0.11
270 000	COMM 2015-DC1 MORTGAGE TRUST - AM - 3.724% 10/02/2048	USD	258 522	261 657	0.76
48 000	COMM 2016-787S MORTGAGE TRUST FRN 10/02/2036	USD	43 770	44 640	0.13
100 000	CONTEGO CLO V DAC FRN 15/01/2031	EUR	103 598	107 193	0.31
100 000	CONTEGO CLO XI DAC FRN 20/12/2035	EUR	107 577	108 908	0.31
1 150 000	CREDIT SUISSE FIRST BOSTON MORTGAGE SECURITIES CORP - AR20 2A4 - FRN 25/08/2033	USD	5 661	5 941	0.02
915 000	CREDIT-BASED ASSET SERVICING AND SECURITIZATION LLC - CB6 M1 - FRN 25/07/2035	USD	42 836	43 854	0.13
95 000	CSAIL 2015-C4 COMMERCIAL MORTGAGE TRUST FRN 01/11/2048	USD	91 556	91 564	0.26

## TCW Funds - TCW Global Securitized Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
80 000	CSAIL 2018-CX11 COMMERCIAL MORTGAGE TRUST - A3 - 4.0945% 15/04/2051	USD	1 479	1 360	0.00
3 190 000	CSMC 2014-USA OA LLC - X2 - FRN 15/09/2037	USD	16 075	2 708	0.01
100 000	CVC CORDATUS LOAN FUND XXII DAC FRN 15/12/2034	EUR	116 108	106 763	0.31
700 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2004-7 - MF2 - FRN 25/10/2034	USD	404 344	404 108	1.17
85 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2005-1 FRN 25/07/2035	USD	10 127	10 759	0.03
335 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2005-16 - MV2 - FRN 25/05/2036	USD	137 217	140 150	0.41
100 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2005-7 - MV5 - FRN 25/11/2035	USD	87 436	86 754	0.25
120 000	DBCG 2017-BBG MORTGAGE TRUST FRN 15/06/2034	USD	120 075	120 004	0.35
104 000	DBGS 2018-C1 MORTGAGE TRUST FRN 15/10/2051	USD	96 509	96 365	0.28
1 135 000	DBJPM 2016-SFC MORTGAGE TRUST - XA - FRN 10/08/2036	USD	29 483	9 581	0.03
50 000	DBUBS 2017-BRBK MORTGAGE TRUST - A - 3.452% 10/10/2034	USD	52 281	46 112	0.13
60 000	DC OFFICE TRUST 2019-MTC - A - 2.965% 15/09/2045	USD	54 000	51 266	0.15
160 000	ECMC GROUP STUDENT LOAN TRUST 2016-1 - AA - FRN 26/07/2066	USD	65 836	64 551	0.19
44 500	ELEVEN MADISON TRUST 2015-11MD MORTGAGE TRUST - A - FRN 10/09/2035	USD	42 331	41 954	0.12
125 000	FANNIE MAE OR FREDDIE MAC 2.5% 25/03/2043	USD	104 058	103 420	0.30
300 000	FANNIE MAE OR FREDDIE MAC 3% 25/12/2042	USD	259 778	258 309	0.75
625 000	FANNIE MAE OR FREDDIE MAC 4% 31/12/2049	USD	576 604	578 955	1.67
1 060 000	FANNIE MAE OR FREDDIE MAC 4.5% 01/04/2043	USD	1 013 112	1 009 691	2.92
375 000	FANNIE MAE OR FREDDIE MAC 5% 15/04/2034	USD	366 484	366 237	1.06
500 000	FANNIE MAE OR FREDDIE MAC 5.5% 25/03/2043	USD	496 212	497 569	1.44
80 000	FANNIE MAE POOL - AM7912 - 3.6% 01/02/2040	USD	66 530	54 659	0.16
7 500	FANNIE MAE POOL - AN 7630 - 3.16% 01/12/2032	USD	7 613	6 666	0.02
50 000	FANNIE MAE POOL - BL06060 - 2.455% 01/04/2040	USD	49 854	36 093	0.10
425 000	FANNIE MAE POOL - BV9996 - 3.5% 01/06/2052	USD	360 122	346 502	1.00
213 000	FANNIE MAE POOL - CA7737 - 2.5% 01/11/2050	USD	117 124	111 530	0.32
400 000	FANNIE MAE POOL - CB4117 - 3.5% 01/07/2052	USD	347 768	334 037	0.97
275 000	FANNIE MAE POOL - FM6400 - 2% 01/03/2051	USD	180 402	172 490	0.50
60 000	FANNIE MAE POOL - FM9133 - 3% 01/10/2051	USD	40 787	39 443	0.11
125 000	FANNIE MAE POOL - MA700 - 4% 01/08/2052	USD	107 612	106 305	0.31
1 950 000	FANNIE MAE-ACES - M11 X2 - FRN 25/07/2039	USD	40 349	2 224	0.01
3 350 000	FANNIE MAE-ACES - M2X3 - FRN 25/04/2036	USD	49 408	1 274	0.00
30 000	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF1 - M1 - FRN 25/01/2036	USD	5 126	5 559	0.02
375 000	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF15 - A5 - FRN 25/11/2036	USD	21 881	21 900	0.06
250 000	FIRST HORIZON ALTERNATIVE MORTGAGE SECURITIES TRUST 2004-AA4 - A1 - FRN 25/10/2034	USD	2 656	2 815	0.01
35 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - KW01 X3 - FRN 25/03/2029	USD	5 428	2 352	0.01
2 085 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K037 X3 - FRN 25/01/2042	USD	61 612	9	0.00

## TCW Funds - TCW Global Securitized Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
2 610 395	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K039 X1 - FRN 25/07/2024	USD	33 536	1 702	0.00
1 500 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K042 X3 - FRN 25/01/2043	USD	41 953	14 248	0.04
85 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K052 X3 - FRN 25/01/2044	USD	5 611	2 138	0.01
85 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K053 X3 - FRN 25/03/2044	USD	5 761	2 484	0.01
6 600 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K054 X3 - FRN 25/04/2043	USD	290 235	181 151	0.52
40 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K154 A3 - 3.459% 25/11/2032	USD	44 188	36 198	0.10
60 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K157 A3 - FRN 25/08/2033	USD	69 225	56 391	0.16
600 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K728 X3 - FRN 25/11/2045	USD	50 203	5 774	0.02
2 277 227	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES - K729 X1 - FRN 25/10/2024	USD	18 080	1 870	0.01
10 950 000	FREDDIE MAC MULTIFAMILY STRUCTURED PASS THROUGH CERTIFICATES FRN 25/09/2026	USD	71 582	57 969	0.17
525 000	FREDDIE MAC POOL - QC8921 - 2.5% 01/10/2051	USD	354 489	339 634	0.98
225 000	FREDDIE MAC POOL - QD1841 - 2% 01/11/2051	USD	163 105	155 241	0.45
565 000	FREDDIE MAC POOL - QE6385 - 4.5% 01/07/2052	USD	497 792	496 950	1.44
170 000	FREDDIE MAC POOL - RA4201 - 2% 01/12/2050	USD	113 388	106 809	0.31
475 000	FREDDIE MAC POOL - SD1382 - 4% 01/08/2052	USD	404 390	402 003	1.16
300 000	FREDDIE MAC POOL - SD1966 - 4% 01/11/2052	USD	268 788	260 390	0.75
575 000	FREDDIE MAC POOL - SD2027 - 5% 01/08/2052	USD	542 186	532 272	1.54
150 000	FREDDIE MAC POOL - SD8189 - 2.5% 01/01/2052	USD	109 601	107 076	0.31
324 349	FREDDIE MAC POOL - SD8210 - 4% 01/03/2052	USD	221 048	216 255	0.63
21 867 000	FREMF 2017-K66 MORTGAGE TRUST - X2A - 0.1% 25/06/2027	USD	90 570	49 400	0.14
75 000	GILBERT PARK CLO LTD - 1A A - FRN 15/10/2030	USD	50 012	50 361	0.15
1 200 000	GINNIE MAE 3% 01/04/2050	USD	1 061 671	1 059 661	3.06
1 200 000	GINNIE MAE 3.5% 01/04/2052	USD	1 100 437	1 092 507	3.17
1 150 000	GINNIE MAE 4% 01/04/2049	USD	1 080 460	1 077 022	3.11
1 225 000	GINNIE MAE 4.5% 01/04/2049	USD	1 180 114	1 177 372	3.41
400 000	GINNIE MAE 5% 01/04/2049	USD	393 188	393 190	1.14
250 000	GINNIE MAE 5.5% 01/04/2053	USD	248 730	249 824	0.72
190 000	GMACM MORTGAGE LOAN TRUST 2005-AR6 - 1A B - FRN 19/11/2035	USD	12 886	12 685	0.04
80 000	GOLUB CAPITAL PARTNERS CLO 69M FRN 09/11/2036	USD	80 000	80 872	0.23
70 000	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUST 2023-1 - GS A - 5.52% 22/02/2055	USD	64 282	62 321	0.18
150 000	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUST 2023-2 5.7% 20/05/2055	USD	137 791	141 252	0.41
26 635 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - IO - FRN 16/04/2053	USD	10 226	5 198	0.02
600 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 139 IO - FRN 16/02/2053	USD	11 313	882	0.00

## TCW Funds - TCW Global Securitized Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
75 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 15 Z - FRN 16/03/2047	USD	31 333	28 372	0.08
7 703 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 163 IO - FRN 16/02/2046	USD	47 565	7 899	0.02
1 700 000	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION - 52 IO - FRN 16/02/2055	USD	24 151	266	0.00
35 000	GS MORTGAGE SECURITIES CORP TRUST 2017-375H - 375H B - FRN 10/09/2037	USD	36 925	29 995	0.09
40 000	GS MORTGAGE SECURITIES TRUST 2011-GC5 - AS - FRN 10/08/2044	USD	18 739	18 106	0.05
1 700 000	GS MORTGAGE SECURITIES TRUST 2014-GC26 - XA - FRN 10/11/2047	USD	38 852	2 489	0.01
30 000	GS MORTGAGE SECURITIES TRUST 2015-GC28 3.759% 10/02/2048	USD	29 119	29 286	0.08
2 590 000	GS MORTGAGE SECURITIES TRUST 2015-GS1 - XA - FRN 10/11/2048	USD	79 303	22 303	0.06
400 000	GS MORTGAGE SECURITIES TRUST 2016-GS2 - XA - FRN 10/05/2049	USD	22 645	7 182	0.02
70 000	GSAA HOME EQUITY TRUST 2005-9 - M2 - FRN 25/08/2035	USD	53 746	55 470	0.16
1 000 000	GSAA HOME EQUITY TRUST 2007-6 - 3A1A - FRN 25/05/2047	USD	72 062	52 658	0.15
80 000	GSAMP TRUST 2005-HE6 - M2 - FRN 25/11/2035	USD	33 668	35 054	0.10
1 800 000	GSR MORTGAGE LOAN TRUST 2005-AR7 - 2A1 - FRN 25/11/2035	USD	12 282	11 531	0.03
6 155 000	HARBORVIEW MORTGAGE LOAN TRUST 2004-3 - 1A - FRN 19/05/2034	USD	69 790	69 874	0.20
4 770 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-1 - 2A1A - FRN 19/03/2035	USD	83 327	88 997	0.26
1 600 000	HARBORVIEW MORTGAGE LOAN TRUST 2005-9 - 2A1A - FRN 20/06/2035	USD	47 686	46 157	0.13
100 000	HENLEY CLO VI DAC FRN 10/06/2034	EUR	106 084	106 969	0.31
77 563	HOME EQUITY MORTGAGE LOAN ASSET-BACKED TRUST SERIES INABS 2005-C - M2 - FRN 25/10/2035	USD	40 726	40 903	0.12
122 000	HOUSTON GALLERIA MALL TRUST 2015-HGLR 3.08656% 05/03/2037	USD	116 520	118 242	0.34
150 000	HPS LOAN MANAGEMENT 2023-17 LTD - 17 AA - FRN 23/04/2026	USD	150 000	150 758	0.44
20 000	HUDSON YARDS 2019-30HY MORTGAGE TRUST - A - 3.228% 10/07/2039	USD	21 195	17 927	0.05
1 000 000	IMPAC CMB TRUST SERIES 2004-6 - 1A3 - FRN 25/10/2034	USD	3 699	3 853	0.01
630 000	IMPAC CMB TRUST SERIES 2005-1 - 1A1 - FRN 25/04/2035	USD	12 475	14 557	0.04
572 000	IMPAC CMB TRUST SERIES 2005-2 - 1A1 - FRN 25/04/2035	USD	10 909	10 783	0.03
1 150 000	IMPAC CMB TRUST SERIES 2007-A - A - FRN 25/05/2037	USD	62 803	63 868	0.18
250 000	IMPAC SECURED ASSETS CORP SERIES 2004-3 - M2 - FRN 25/11/2034	USD	62 485	64 277	0.19
175 000	INDEPENDENCE PLAZA TRUST 2018-INDP - A - 3.763% 10/07/2035	USD	163 406	167 579	0.48
1 875 000	INDYMAC INDX MORTGAGE LOAN TRUST 2004-AR8 - 2A2A - FRN 25/11/2034	USD	27 273	28 378	0.08
150 000	INVESCO US CLO 2023-2 LTD - AA - FRN 21/04/2036	USD	150 000	150 822	0.44
5 500 000	JP MORGAN ALTERNATIVE LOAN TRUST 2007-S1 - A1 - FRN 25/04/2047	USD	254 659	252 123	0.73
115 000	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2016- NINE FRN 06/10/2038	USD	106 356	107 658	0.31
300 000	JP MORGAN MORTGAGE ACQUISITION CORP 2005-WMC1 - M3 - FRN 25/09/2035	USD	124 199	125 910	0.36
105 000	JP MORGAN MORTGAGE ACQUISITION CORP 2006-FRE1 - M1 - FRN 25/05/2035	USD	28 712	30 290	0.09
100 000	JP MORGAN MORTGAGE ACQUISITION TRUST 2007-CH2 - MV1 - FRN 25/01/2037	USD	7 588	7 735	0.02
1 686 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2013-C17 - XC - FRN 15/01/2047	USD	49 243	6 680	0.02



## TCW Funds - TCW Global Securitized Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
9 500 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2014-C18 - XA - FRN 15/02/2047	USD	117 798	41	0.00
9 231 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2015-C28 - XA - FRN 15/10/2048	USD	114 821	29 484	0.09
600 000	JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST 2016-C4 - XC - FRN 15/12/2049	USD	22 688	9 660	0.03
5 000 000	KGS-ALPHA SBA COOF TRUST 2013-2 - A - FRN 25/03/2039	USD	23 136	9 213	0.03
9 033 916	KGS-ALPHA SBA COOF TRUST 2014-3 - A - FRN 25/05/2039	USD	40 991	18 678	0.05
155 000	LAST MILE SECURITIES PE 2021 DAC - 1X E - FRN 17/08/2031	EUR	152 100	161 408	0.47
100 000	LAST MILE SECURITIES PE 2021 DAC FRN 17/08/2031	EUR	98 173	104 134	0.30
250 000	LCM LOAN INCOME FUND I INCOME NOTE ISSUER LTD - A1 - FRN 16/07/2031	USD	210 365	211 815	0.61
75 000	LCM 40 LTD - B1 - FRN 15/01/2036	USD	74 813	75 698	0.22
125 000	LEHMAN ABS MANUFACTURED HOUSING CONTRACT TRUST 2001-B - M1 - FRN 15/04/2040	USD	33 430	31 807	0.09
600 000	LEHMAN XS TRUST SERIES 2006-10N - AR3 2A1 - FRN 25/07/2046	USD	64 095	63 661	0.18
310 000	LEHMAN XS TRUST SERIES 2006-16N - A321 - FRN 25/11/2046	USD	53 829	59 207	0.17
430 000	LEHMAN XS TRUST SERIES 2007-16N - 2A2 - FRN 25/09/2047	USD	47 997	45 127	0.13
450 000	LEHMAN XS TRUST SERIES 2007-4N - 3A2A - FRN 25/03/2047	USD	60 235	55 272	0.16
1 500 000	LONG BEACH MORTGAGE LOAN TRUST 2006-5 - 2A3 - FRN 25/06/2036	USD	291 568	285 738	0.83
100 000	MASTR ASSET BACKED SECURITIES TRUST 2005-WMC1 - M5 - FRN 25/03/2035	USD	95 919	95 296	0.28
387 000	MASTR ASSET BACKED SECURITIES TRUST 2006-HE4 - A2 - FRN 25/11/2036	USD	72 952	55 575	0.16
306 000	MASTR ASSET BACKED SECURITIES TRUST 2006-HE4 - A3 - FRN 25/11/2036	USD	59 567	43 949	0.13
900 000	MERRILL LYNCH FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-5 - 2A2 - FRN 25/10/2037	USD	152 334	151 810	0.44
3 300 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES MLCC 2004-A - A A1 - FRN 25/04/2029	USD	13 104	13 984	0.04
5 000 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES MLCC 2004-E - A2A - FRN 25/11/2029	USD	15 009	15 819	0.05
285 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES MLMI 2004-A4 - A1 - FRN 25/08/2034	USD	5 648	5 345	0.02
700 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES MLMI 2004-A4 - A2 - FRN 25/08/2034	USD	13 265	13 129	0.04
1 000 000	MERRILL LYNCH MORTGAGE INVESTORS TRUST SERIES 2006-WMC1 - A1A - FRN 25/01/2037	USD	31 833	32 231	0.09
210 000	MILL CITY MORTGAGE LOAN TRUST 2018-1 - A1 - FRN 25/05/2062	USD	24 686	25 502	0.07
170 000	MORGAN STANLEY ABS CAPITAL I INC TRUST 2005-NC2 - M5 - FRN 25/03/2035	USD	157 356	158 915	0.46
1 800 000	MORGAN STANLEY ABS CAPITAL I INC TRUST 2007-HE2 - A2C - FRN 25/01/2037	USD	402 962	378 343	1.09
22 908 509	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2012-C5 - XC - FRN 15/08/2045	USD	49 218	65 596	0.19
5 405 000	MORGAN STANLEY BANK OF AMERICA MERRILL LYNCH TRUST 2014 C19 - XA - FRN 15/12/2047	USD	84 789	4 288	0.01
85 000	MORGAN STANLEY CAPITAL I INC TRUST 2006-HE1 - A4 - FRN 25/01/2036	USD	18 147	18 531	0.05

## TCW Funds - TCW Global Securitized Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
1 020 000	MORGAN STANLEY MORTGAGE LOAN TRUST 2005-2AR - 11 3A6 - FRN 25/04/2035	USD	7 382	7 747	0.02
100 000	MORTGAGE FUNDING 2008-1 PLC FRN 13/03/2046	GBP	124 426	125 843	0.36
1 175 000	MORTGAGEIT TRUST 2005-2 - 1A1 - FRN 25/05/2035	USD	6 985	6 977	0.02
1 160 000	MORTGAGEIT TRUST 2005-4 - A1 - FRN 25/10/2035	USD	22 125	22 679	0.07
3 605 000	MSBAM COMMERCIAL MORTGAGE SECURITIES TRUST 2012-CKSV - XA - FRN 15/10/2030	USD	39 308	31 046	0.09
440 000	NAVIENT STUDENT LOAN TRUST 2014-8 - A3 - FRN 27/05/2031	USD	230 831	238 073	0.69
100 000	NAVIENT STUDENT LOAN TRUST 2015-3 - 3 B - FRN 25/10/2058	USD	79 938	94 134	0.27
185 000	NELNET STUDENT LOAN TRUST 2015-3 - 3A B - FRN 25/06/2054	USD	169 969	173 033	0.50
400 000	NEUBERGER BERMAN LOAN ADVISERS CLO 27 LTD - A A2 - FRN 15/01/2030	USD	394 120	399 980	1.16
100 000	NEUBERGER BERMAN LOAN ADVISERS CLO 47 LTD - A A - FRN 14/04/2035	USD	97 250	100 065	0.29
750 000	NEW CENTURY HOME EQUITY LOAN TRUST 2006-1 - A2B - FRN 25/05/2036	USD	40 421	40 601	0.12
250 000	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2017-5 - A A1 - FRN 25/06/2057	USD	32 659	32 459	0.09
500 000	NEWCASTLE MORTGAGE SECURITIES TRUST 2007-1 - 1A1 - FRN 25/04/2037	USD	53 827	52 990	0.15
43 000	NOVASTAR MORTGAGE FUNDING TRUST SERIES 2005-1 - M5 - FRN 25/06/2035	USD	8 263	8 882	0.03
500 000	NOVASTAR MORTGAGE FUNDING TRUST SERIES 2007-1 - A1A - FRN 25/03/2037	USD	70 344	56 606	0.16
75 000	OCP CLO 2017-14 LTD - 14A A1R2 - FRN 20/11/2030	USD	52 983	53 354	0.15
50 000	OPTION ONE MORTGAGE LOAN TRUST 2005-3 - M3 - FRN 25/08/2035	USD	40 465	40 624	0.12
100 000	PALMER SQUARE EUROPEAN CLO 2021-2 DAC FRN 15/04/2035	EUR	106 841	106 996	0.31
85 000	PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CERTIFICATES SERIES 2005-WCW - M3 - FRN 25/07/2035	USD	82 716	78 166	0.23
115 000	PARK PLACE SECURITIES INC ASSET-BACKED PASS-THROUGH CTFS SER 2004-WHQ2 - M4 - FRN 25/02/2035	USD	53 594	52 095	0.15
70 000	PRET 2022-RN1 LLC - A1 - FRN 25/07/2051	USD	54 418	53 079	0.15
50 000	PROGRESS RESIDENTIAL 2021-SFR7 TRUST - E2 - 2.64% 17/08/2040	USD	41 055	42 297	0.12
125 000	PROVIDUS CLO X DAC FRN 18/11/2038	EUR	135 763	135 014	0.39
55 000	PRPM 2021-5 LLC - 5 A1 - FRN 25/06/2026	USD	35 196	37 208	0.11
50 000	QUEENS CENTER MORTGAGE TRUST 2013-QC - A - 3.275% 11/01/2037	USD	46 688	47 296	0.14
30 000	QUEENS CENTER MORTGAGE TRUST 2013-QC - B - 3.376% 11/01/2037	USD	30 049	27 624	0.08
5 000 000	RALI SERIES 2006-QA6 TRUST - A1 - FRN 25/07/2036	USD	241 836	244 495	0.71
215 000	RALI SERIES 2007-QH9 TRUST - A1 - FRN 25/11/2037	USD	21 376	20 257	0.06
78 442	RAMP SERIES 2005-EFC5 TRUST - M3 - FRN 25/10/2035	USD	22 289	22 227	0.06
88 000	RAMP SERIES 2006-RZ3 TRUST - M1 - FRN 25/08/2036	USD	33 509	34 655	0.10
80 000	RAMP SERIES 2007-RZ1 TRUST - A3 - FRN 25/02/2037	USD	21 033	21 192	0.06
138 000	RESIMAC PREMIER SERIES 2021-1 - A1 - FRN 10/07/2052	USD	24 959	24 992	0.07
75 000	ROCKFORD TOWER CLO 2017-3 LTD - A A - FRN 20/10/2030	USD	56 281	56 759	0.16
100 000	ROCKFORD TOWER EUROPE CLO 2021-2 DAC FRN 24/01/2035	EUR	105 602	106 662	0.31
175 000	RRE 15 LOAN MANAGEMENT DAC - A2A - FRN 15/10/2035	EUR	186 611	190 384	0.55
100 000	RRE 2 LOAN MANAGEMENT DAC FRN 15/07/2035	EUR	105 953	106 272	0.31
200 000	SAXON ASSET SECURITIES TRUST 2005-1 - M2 - FRN 25/05/2035	USD	53 559	52 205	0.15

## TCW Funds - TCW Global Securitized Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
175 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2006-NC2 - A3 - FRN 25/03/2036	USD	14 961	15 696	0.05
700 000	SECURITIZED ASSET BACKED RECEIVABLES LLC TRUST 2007-BR5 - C6 A5B - FRN 25/05/2037	USD	36 774	38 144	0.11
100 000	SEGOVIA EUROPEAN CLO 5-2018 DAC FRN 18/10/2031	EUR	107 439	107 718	0.31
3 500 000	SEQUOIA MORTGAGE TRUST 2003-8 - A1 - FRN 20/01/2034	USD	14 924	16 198	0.05
1 230 397	SEQUOIA MORTGAGE TRUST 2004-3 - 3A - FRN 20/05/2034	USD	1 152	1 230	0.00
95 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE - A1 - FRN 05/01/2043	USD	69 588	71 855	0.21
47 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE - A2A - FRN 05/01/2043	USD	47 646	34 307	0.10
110 000	SFAVE COMMERCIAL MORTGAGE SECURITIES TRUST 2015-5AVE - C - FRN 05/01/2043	USD	88 188	63 848	0.18
1 000 000	SG COMMERCIAL MORTGAGE SECURITIES TRUST 2016-C5 - XA - FRN 10/10/2048	USD	57 879	20 551	0.06
140 000	SLM STUDENT LOAN TRUST 2005-4 - B - FRN 25/07/2055	USD	34 973	38 769	0.11
220 000	SLM STUDENT LOAN TRUST 2008-2 - B - FRN 25/01/2029	USD	174 711	211 369	0.61
110 000	SLM STUDENT LOAN TRUST 2008-5 - SURF B - FRN 25/07/2029	USD	98 158	109 481	0.32
30 000	SLM STUDENT LOAN TRUST 2008-6 - A4 - FRN 25/07/2049	USD	11 372	11 409	0.03
11 000	SOUNDVIEW HOME LOAN TRUST 2006-OPT3 - 2A4 - FRN 25/06/2036	USD	6 681	6 829	0.02
400 000	SOUNDVIEW HOME LOAN TRUST 2007-OPT3 - 1A1 - FRN 25/08/2037	USD	73 580	72 204	0.21
1 800 000	SPECIALTY UNDERWRITING & RESIDENTIAL FINANCE TRUST SERIES 2005-BC2 - M3 - FRN 25/12/2035	USD	195 235	198 375	0.57
100 000	STRUCTURED ASSET INVESTMENT LOAN TRUST 2005-HE3 - M1 - FRN 25/09/2035	USD	7 535	7 874	0.02
7 840 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2004-AR1 - 1A1 - FRN 19/03/2034	USD	51 275	49 434	0.14
4 730 673	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2004-AR7 - A1A - FRN 19/04/2035	USD	32 551	33 975	0.10
2 220 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2005-AR2 - 2A1 - FRN 25/05/2045	USD	74 120	72 740	0.21
700 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2005-AR8 - A1A - FRN 25/02/2036	USD	41 413	42 235	0.12
500 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2005-AR8 - A2 - FRN 25/02/2036	USD	32 612	30 455	0.09
170 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR1 - 3A1 - FRN 25/02/2036	USD	14 042	14 209	0.04
1 200 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR5 - 1A1 - FRN 25/05/2036	USD	39 616	31 267	0.09
1 750 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR7 - A1A - FRN 25/08/2036	USD	130 729	132 090	0.38
860 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2006-AR7 - A1BG - FRN 25/08/2036	USD	68 142	70 288	0.20
2 500 000	STRUCTURED ASSET MORTGAGE INVESTMENTS II TRUST 2007-AR4 - A4A - FRN 25/09/2047	USD	241 132	256 728	0.74
50 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2005-NC2 - M5 - FRN 25/05/2035	USD	19 502	20 220	0.06
53 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006-BC5 - A4 - FRN 25/12/2036	USD	4 101	4 394	0.01

## TCW Funds - TCW Global Securitized Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
704 000	STRUCTURED ASSET SECURITIES CORP MORTGAGE LOAN TRUST 2006- OPT1 - A1 - FRN 25/04/2036	USD	5 407	5 786	0.02
110 000	SUNNOVA HELIOS VII ISSUER LLC - C A - 2.03% 20/10/2048	USD	77 299	81 773	0.24
40 000	TAURUS 2021-5 UK DAC - 5 B - FRN 17/05/2025	GBP	54 976	50 238	0.15
100 000	TOGETHER ASSET BACKED SECURITISATION 2021-CRE1 PLC - A - FRN 20/03/2053	GBP	66 365	60 446	0.17
350 000	TOWD POINT MORTGAGE TRUST 2017-4 - M2 - FRN 25/06/2057	USD	304 281	301 409	0.87
530 000	TOWD POINT MORTGAGE TRUST 2017-5 - A1 - FRN 25/02/2057	USD	25 965	26 689	0.08
150 000	TOWD POINT MORTGAGE TRUST 2017-5 - M2 - FRN 25/02/2057	USD	149 783	153 759	0.44
67 000	TRICON AMERICAN HOMES 2020-SFR1 - D - 2.548% 17/07/2038	USD	61 054	62 285	0.18
87 000	UBSCM 2018 C10 MTGE TV 15/05/2051	USD	79 279	79 079	0.23
100 000	UNITED STATES SMALL BUSINESS ADMINISTRATION - 20A 1 - 3.46% 01/01/2034	USD	22 367	20 256	0.06
100 000	VERUS SECURITIZATION TRUST 2023-7 FRN 01/10/2068	USD	99 500	99 292	0.29
100 000	VITA SCIENTIA 2022-1 DAC - X A - FRN 27/02/2033	EUR	101 776	106 408	0.31
100 000	VITA SCIENTIA 2022-1 DAC FRN 27/02/2033	EUR	97 334	102 719	0.30
300 000	VOYA CLO 2013-2 LTD - A2AR - FRN 25/04/2031	USD	290 550	299 490	0.87
800 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2004-AR6 TRUST - A - FRN 25/05/2044	USD	49	49	0.00
1 900 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR1 TRUST - A1A - FRN 25/01/2045	USD	30 799	30 895	0.09
5 000 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR15 TRUST - A1A1 - FRN 25/11/2045	USD	244 615	260 348	0.75
856 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR17 TRUST - 11 2A1 - FRN 25/12/2045	USD	38 740	35 826	0.10
1 703 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR19 TRUST - A1A1 - FRN 25/12/2045	USD	40 806	40 778	0.12
650 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR19 TRUST - A1B2 - FRN 25/12/2045	USD	46 215	45 377	0.13
2 300 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A1A - FRN 25/01/2045	USD	28 492	28 765	0.08
2 345 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A1B - FRN 25/01/2045	USD	28 763	29 329	0.08
5 553 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR2 TRUST - 2A23 - FRN 25/01/2045	USD	248 557	250 995	0.73
1 245 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR6 TRUST - 1A1A - FRN 25/02/2045	USD	57 064	57 522	0.17
800 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR8 - SD1 A2 - FRN 25/07/2045	USD	11 289	12 662	0.04
1 750 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR8 - 1 A - FRN 25/07/2045	USD	48 393	47 899	0.14
1 360 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR8 - 2AC2 - FRN 25/07/2045	USD	122 215	125 320	0.36
4 275 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2006-AR1 TRUST - 2A1A - FRN 25/01/2046	USD	130 007	132 380	0.38
630 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2006-AR4 TRUST - HLF BFL - FRN 25/05/2046	USD	32 596	30 097	0.09

## TCW Funds - TCW Global Securitized Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
250 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2007-HY1 TRUST - 2 A3 - FRN 25/02/2037	USD	18 046	17 994	0.05
500 000	WELLS FARGO ALTERNATIVE LOAN 2007-PA5 TRUST - 1A1 - 6.25% 25/11/2037	USD	21 146	19 479	0.06
2 149 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015-C26 - XA - FRN 15/02/2048	USD	62 780	7 930	0.02
475 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015-LC20 - XF - FRN 15/04/2050	USD	25 568	9 336	0.03
1 900 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015-LC22 - XA - FRN 15/09/2058	USD	49 572	10 500	0.03
2 645 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015-NXS2 - XA - FRN 15/07/2058	USD	45 529	10 086	0.03
6 000 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2016-C33 - XA - FRN 15/03/2059	USD	147 720	88 449	0.26
110 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2018-C47 FRN 15/09/2061 (ISIN US95002DBR98)	USD	105 823	106 215	0.31
100 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2018-C47 FRN 15/09/2061 (ISIN US95002DBX66)	USD	90 602	92 535	0.27
12 000	WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2005-4 TRUST - 1 M3 - FRN 25/05/2036	USD	1 988	2 059	0.01
230 000	WELLS FARGO HOME EQUITY ASSET-BACKED SECURITIES 2006-3 TRUST - A3 - FRN 25/03/2037	USD	197 656	206 918	0.60
4 400 000	WELLS FARGO HOME EQUITY TRUST MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2004-1 - 1A - FRN 25/04/2034	USD	53 791	53 095	0.15
4 200 000	WELLS FARGO HOME EQUITY TRUST MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2004-1 - 2A1 - FRN 25/04/2034	USD	59 950	63 706	0.18
5 000 000	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C10 - XB - FRN 15/12/2045	USD	60 156	162	0.00
3 083 000	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C21 - XA - FRN 15/08/2047	USD	60 066	1 781	0.01
3 430 000	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C23 - XA - FRN 15/10/2057	USD	50 955	907	0.00
2 246 000	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C24 - XA - FRN 15/11/2047	USD	46 372	3 236	0.01
100 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 FRN 10/08/2035	USD	93 000	95 431	0.28
110 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 FRN 10/08/2035	USD	104 569	104 300	0.30
<b>Total Mortgages and Asset Backed securities</b>			<b>34 782 994</b>	<b>32 747 670</b>	<b>94.70</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
465 000	UNITED STATES OF AMERICA 4.25% 15/03/2027	USD	464 701	462 947	1.34
1 330 000	UNITED STATES TREASURY BILL 0% 18/04/2024	USD	1 321 796	1 326 697	3.84
1 100 000	UNITED STATES TREASURY BILL 0% 25/04/2024	USD	1 078 888	1 096 149	3.17
2 455 000	USA 4.125% 31/03/2029	USD	2 443 155	2 445 241	7.07
85 000	WT TREASURY SEC 4% 15/02/2024	USD	83 273	83 625	0.24
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>5 391 813</b>	<b>5 414 659</b>	<b>15.66</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>40 174 807</b>	<b>38 162 329</b>	<b>110.36</b>
<b>Total Investments</b>			<b>40 174 807</b>	<b>38 162 329</b>	<b>110.36</b>

## TCW Funds - TCW Global Securitized Fund

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>
Finance and Credit Services	65.69
Governments	35.87
Investment Banking and Brokerage Services	7.11
Banks	0.72
General Industrials	0.59
Pharmaceuticals and Biotechnology	0.31
Life Insurance	0.07
	<b>110.36</b>

<b>Geographical classification</b>	<b>%</b>
United States of America	103.87
France	3.25
Ireland	1.79
United Kingdom	1.38
Australia	0.07
	<b>110.36</b>

## TCW Funds - TCW High Yield Sustainable Bond Fund

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
125 000	ACRISURE LLC / ACRISURE FINANCE INC - 144A - 4.25% 15/02/2029	USD	120 609	113 000	0.41
131 000	ACRISURE LLC / ACRISURE FINANCE INC - 144A - 6% 01/08/2029	USD	111 813	120 520	0.44
259 000	ADTALEM GLOBAL EDUCATION INC - 144A - 5.5% 01/03/2028	USD	247 356	248 288	0.90
116 000	ALLIANT HOLDINGS INTERMEDIATE LLC / ALLIANT HOLDINGS CO-ISSUER - 144A - 4.25% 15/10/2027	USD	100 678	109 393	0.40
108 000	ALLISON TRANSMISSION INC - 144A - 5.875% 01/06/2029	USD	104 688	107 040	0.39
90 000	ALTICE FRANCE HOLDING SA - 144A - 10.5% 15/05/2027	USD	43 425	34 313	0.12
162 000	ALTICE FRANCE SA/FRANCE - 144A - 5.125% 15/01/2029	USD	138 098	112 590	0.41
120 000	ALTICE FRANCE SA/FRANCE - 144A - 5.5% 15/10/2029	USD	119 685	80 926	0.29
90 000	ALTICE FRANCE SA/FRANCE - 144A - 8.125% 01/02/2027	USD	88 875	70 875	0.26
252 000	AMERICAN ASSETS TRUST LP 3.375% 01/02/2031	USD	245 509	206 040	0.75
190 000	AMERICAN EXPRESS CO FRN PERPETUAL	USD	173 375	176 344	0.64
45 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 4.125% 15/08/2026	USD	41 119	40 874	0.15
229 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 5.25% 15/08/2027 (ISIN US03969AAP57)	USD	176 586	144 516	0.53
155 000	ARTERA SERVICES LLC 8.5% 15/02/2031	USD	155 000	159 026	0.58
129 000	ATI INC 5.125% 01/10/2031	USD	110 890	120 293	0.44
150 000	AXALTA COATING SYSTEMS LLC - 144A - 3.375% 15/02/2029	USD	126 876	134 501	0.49
555 000	BALL CORP 3.125% 15/09/2031	USD	522 269	473 320	1.72
225 000	BALL CORP 4.875% 15/03/2026	USD	222 188	222 609	0.81
200 000	BANIJAY ENTERTAINMENT SASU - 144A - 8.125% 01/05/2029	USD	200 000	206 438	0.75
168 000	BANK OF AMERICA CORP FRN PERPETUAL	USD	160 230	158 340	0.58
218 000	BANK OF NEW YORK MELLON CORP FRN PERPETUAL	USD	198 925	200 833	0.73
31 000	BAUSCH HEALTH COS INC - 144A - 14% 15/10/2030	USD	18 135	17 989	0.07
160 000	BERRY GLOBAL INC - 144A - 4.875% 15/07/2026	USD	157 002	156 917	0.57
170 000	BERRY GLOBAL INC 5.65% 15/01/2034	USD	169 514	169 269	0.62
70 000	B&G FOODS INC 5.25% 01/04/2025	USD	65 437	70 000	0.25
110 000	BLOCK INC 3.5% 01/06/2031	USD	87 099	96 250	0.35
39 000	BLOOMIN' BRANDS INC / OSI RESTAURANT PARTNERS LLC - 144A - 5.125% 15/04/2029	USD	34 392	36 368	0.13
250 000	CABLE ONE INC - 144A - 4% 15/11/2030	USD	226 072	195 625	0.71
118 000	CANO HEALTH LLC - 144A - 0% 01/10/2028 DEFAULTTED	USD	111 164	103	0.00
400 000	CATALENT PHARMA SOLUTIONS INC - 144A - 5% 15/07/2027	USD	395 032	394 220	1.43
195 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5.125% 01/05/2027	USD	185 738	186 328	0.68
588 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 5.5% 01/05/2026	USD	574 701	582 120	2.12
80 000	CENTENE CORP 2.625% 01/08/2031	USD	64 680	65 950	0.24
723 000	CENTENE CORP 4.25% 15/12/2027	USD	701 637	689 907	2.52
30 000	CENTRAL GARDEN & PET CO - 144A - 4.125% 30/04/2031	USD	25 215	26 471	0.10
77 000	CENTRAL GARDEN & PET CO 4.125% 15/10/2030	USD	64 873	69 148	0.25
90 000	CENTRAL PARENT INC / CDK GLOBAL INC - 144A - 7.25% 15/06/2029	USD	90 050	91 976	0.33
215 000	CHARLES SCHWAB CORP FRN PERPETUAL	USD	215 000	206 090	0.75
119 000	CHOBANI LLC / CHOBANI FINANCE CORP INC - 144A - 4.625% 15/11/2028	USD	103 058	111 108	0.40

## TCW Funds - TCW High Yield Sustainable Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
220 000	CLEARWATER PAPER CORP - 144A - 4.75% 15/08/2028	USD	215 027	204 827	0.75
172 000	CLYDESDALE ACQUISITION HOLDINGS INC - 144A - 6.625% 15/04/2029	USD	166 111	172 038	0.63
88 000	COGENT COMMUNICATIONS GROUP INC - 144A - 7% 15/06/2027	USD	84 884	87 676	0.32
220 000	COHERENT CORP - 144A - 5% 15/12/2029	USD	201 220	207 390	0.75
54 000	COMMSCOPE INC - 144A - 4.75% 01/09/2029	USD	46 433	38 880	0.14
66 000	CONSOLIDATED COMMUNICATIONS INC - 144A - 6.5% 01/10/2028	USD	47 657	57 817	0.21
92 000	CROWN AMERICAS LLC 5.25% 01/04/2030	USD	91 540	88 841	0.32
440 000	CSC HOLDINGS LLC - 144A - 6.5% 01/02/2029	USD	387 420	373 189	1.36
280 000	CSC HOLDINGS LLC - 144A - 7.5% 01/04/2028	USD	215 350	188 971	0.69
80 000	CUSHMAN & WAKEFIELD US BORROWER LLC - 144A - 8.875% 01/09/2031	USD	77 542	84 897	0.31
77 000	EMBECTA CORP - 144A - 6.75% 15/02/2030	USD	75 753	67 368	0.25
76 000	ENERGIZER HOLDINGS INC - 144A - 4.375% 31/03/2029	USD	62 663	68 495	0.25
75 000	EVERARC ESCROW SARL - 144A - 5% 30/10/2029	USD	74 545	66 929	0.24
18 000	FIRSTENERGY CORP FRN 15/07/2047	USD	20 824	15 867	0.06
146 000	FORD MOTOR CREDIT CO LLC 2.9% 16/02/2028	USD	145 410	132 039	0.48
513 000	FORD MOTOR CREDIT CO LLC 3.664% 08/09/2024	USD	500 754	509 254	1.85
408 000	FORD MOTOR CREDIT CO LLC 4.063% 01/11/2024	USD	398 212	404 002	1.47
358 000	FRONT RANGE BIDCO INC - 144A - 4% 01/03/2027	USD	323 965	295 002	1.07
124 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 6.75% 01/05/2029	USD	98 580	110 643	0.40
100 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 8.625% 15/03/2031	USD	97 201	102 199	0.37
201 000	GARTNER INC - 144A - 3.75% 01/10/2030	USD	196 605	180 484	0.66
193 000	GARTNER INC - 144A - 4.5% 01/07/2028	USD	192 602	184 078	0.67
75 000	GGAM FINANCE LTD - 144A - 8% 15/06/2028	USD	78 022	78 281	0.28
440 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 3.5% 15/03/2028	USD	430 943	406 683	1.48
75 000	GRAY ESCROW II INC - 144A - 5.375% 15/11/2031	USD	74 464	49 277	0.18
268 000	GRIFOLS SA - 144A - 4.75% 15/10/2028	USD	229 168	221 947	0.81
100 000	HEALTHQUITY INC - 144A - 4.5% 01/10/2029	USD	97 260	92 536	0.34
60 000	HEARTLAND DENTAL LLC / HEARTLAND DENTAL FINANCE CORP - 144A - 10.5% 30/04/2028	USD	60 900	63 815	0.23
110 000	HERENS HOLDCO SARL - 144A - 4.75% 15/05/2028	USD	109 840	96 306	0.35
133 000	H-FOOD HOLDINGS LLC / HEARTHSIDE FINANCE CO INC - 144A - 8.5% 01/06/2026	USD	87 590	9 975	0.04
101 000	HUDSON PACIFIC PROPERTIES LP 3.25% 15/01/2030	USD	67 266	77 951	0.28
60 000	HUDSON PACIFIC PROPERTIES LP 4.65% 01/04/2029	USD	44 250	51 175	0.19
145 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 2.3% 01/11/2030	USD	112 556	120 518	0.44
303 000	IQVIA INC - 144A - 5% 15/05/2027	USD	310 889	296 334	1.08
140 000	IRON MOUNTAIN INC - 144A - 5.25% 15/07/2030	USD	126 966	132 825	0.48
150 000	JANE STREET GROUP / JSG FINANCE INC - 144A - 4.5% 15/11/2029	USD	149 233	139 170	0.51
157 000	JAZZ SECURITIES DAC - 144A - 4.375% 15/01/2029	USD	146 873	146 514	0.53
173 000	JPMORGAN CHASE & CO FRN PERPETUAL	USD	153 906	164 737	0.60
154 000	KEDRION SPA - 144A - 6.5% 01/09/2029	USD	130 460	140 513	0.51
100 000	LAMB WESTON HOLDINGS INC - 144A - 4.125% 31/01/2030	USD	89 250	91 375	0.33
158 000	LCM INVESTMENTS HOLDINGS II LLC - 144A - 8.25% 01/08/2031	USD	157 384	165 110	0.60
90 000	LITHIA MOTORS INC - 144A - 4.375% 15/01/2031	USD	80 626	80 693	0.29
244 000	MAGIC MERGECO INC - 144A - 7.875% 01/05/2029	USD	250 176	183 291	0.67



## TCW Funds - TCW High Yield Sustainable Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
90 000	MIDCONTINENT COMMUNICATIONS / MIDCONTINENT FINANCE CORP - 144A - 5.375% 15/08/2027	USD	92 529	85 728	0.31
24 450	MILEAGE PLUS HOLDINGS LLC / MILEAGE PLUS INTELLECTUAL PROPERTY ASSETS LTD - 144A - 6.5% 20/06/2027	USD	16 089	16 017	0.06
120 000	MODIVCARE - 144A - 5.875% 15/11/2025	USD	116 100	116 973	0.43
180 000	MODIVCARE ESCROW ISSUER INC - 144A - 5% 01/10/2029	USD	147 139	130 745	0.48
328 000	MOLINA HEALTHCARE INC - 144A - 3.875% 15/05/2032	USD	274 968	286 105	1.04
410 000	MSCI INC - 144A - 3.625% 01/09/2030	USD	373 395	364 201	1.32
203 000	MSCI INC - 144A - 3.625% 01/11/2031	USD	165 595	176 375	0.64
13 000	NATHAN'S FAMOUS INC - 144A - 6.625% 01/11/2025	USD	13 000	13 049	0.05
238 000	NCR CORP - 144A - 5.25% 01/10/2030	USD	213 218	215 569	0.78
125 000	NEPTUNE BIDCO US INC - 144A - 9.29% 15/04/2029	USD	116 725	118 429	0.43
300 000	NEWELL BRANDS INC 4.875% 01/06/2025	USD	305 276	296 250	1.08
111 000	NEWELL BRANDS INC 6% 01/04/2046	USD	88 468	89 751	0.33
106 000	NEXSTAR MEDIA INC - 144A - 4.75% 01/11/2028	USD	89 835	96 731	0.35
106 000	NORTHWEST FIBER LLC / NORTHWEST FIBER FINANCE SUB INC - 144A - 4.75% 30/04/2027	USD	102 105	108 650	0.40
125 000	NORTHWEST FIBER LLC / NORTHWEST FIBER FINANCE SUB INC 6% 15/02/2028	USD	114 063	128 750	0.47
161 000	OPEN TEXT CORP - 144A - 6.9% 01/12/2027	USD	161 667	166 216	0.60
185 000	OPTION CARE HEALTH INC - 144A - 4.375% 31/10/2029	USD	165 402	170 078	0.62
200 000	OT MERGER CORP - 144A - 7.875% 15/10/2029	USD	151 655	144 284	0.52
100 000	PAPA JOHN'S INTERNATIONAL INC - 144A - 3.875% 15/09/2029	USD	88 560	88 844	0.32
30 000	PIEDMONT OPERATING PARTNERSHIP LP 2.75% 01/04/2032	USD	21 300	21 709	0.08
80 000	PIKE CORP 8.625% 31/01/2031	USD	80 000	85 124	0.31
95 000	PILGRIM'S PRIDE CORP 3.5% 01/03/2032	USD	75 730	80 639	0.29
230 000	PILGRIM'S PRIDE CORP 6.25% 01/07/2033	USD	228 418	235 656	0.86
115 000	POST HOLDINGS INC - 144A - 5.625% 15/01/2028	USD	113 563	113 078	0.41
155 000	POST HOLDINGS INC 6.25% 15/02/2032	USD	155 000	156 252	0.57
107 000	PRESTIGE BRANDS INC - 144A - 3.75% 01/04/2031	USD	88 676	93 256	0.34
130 000	PRIME HEALTHCARE SERVICES INC - 144A - 7.25% 01/11/2025	USD	132 638	130 325	0.47
232 000	PRIME SECURITY SERVICES BORROWER LLC / PRIME FINANCE INC - 144A - 5.75% 15/04/2026	USD	231 628	231 482	0.84
231 000	PRIMO WATER HOLDINGS INC - 144A - 4.375% 30/04/2029	USD	223 030	212 644	0.77
123 000	QWEST CORP 7.25% 15/09/2025	USD	137 995	121 616	0.44
110 000	RAISING CANE'S RESTAURANTS LLC 9.375% 01/05/2029	USD	110 000	119 076	0.43
275 000	SBA COMMUNICATIONS CORP 3.125% 01/02/2029	USD	240 225	242 000	0.88
76 000	SCIH SALT HOLDINGS INC - 144A - 4.875% 01/05/2028	USD	66 249	71 155	0.26
33 000	SCRIPPS ESCROW INC - 144A - 5.875% 15/07/2027	USD	30 113	27 720	0.10
200 000	SEALED AIR CORP - 144A - 4% 01/12/2027	USD	193 727	187 500	0.68
160 000	SENSATA TECHNOLOGIES INC - 144A - 4.375% 15/02/2030	USD	147 541	145 827	0.53
143 000	SERVICE CORP INTERNATIONAL/US 4.625% 15/12/2027	USD	142 119	138 297	0.50
167 000	SES GLOBAL AMERICAS HOLDINGS INC - 144A - 5.3% 25/03/2044	USD	170 022	127 897	0.47
259 000	SIMMONS FOODS INC/SIMMONS PREPARED FOODS INC/SIMMONS PET FOOD INC/SIMMONS FEED - 144A - 4.625% 01/03/2029	USD	215 406	229 378	0.83

## TCW Funds - TCW High Yield Sustainable Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
129 000	SINCLAIR TELEVISION GROUP INC - 144A - 4.125% 01/12/2030	USD	126 577	94 064	0.34
185 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/09/2031	USD	153 846	154 381	0.56
171 000	SMITHFIELD FOODS INC - 144A - 5.2% 01/04/2029	USD	179 029	164 798	0.60
110 000	SPECTRUM BRANDS INC - 144A - 3.875% 15/03/2031	USD	99 057	106 256	0.39
50 000	SPECTRUM BRANDS INC - 144A - 5% 01/10/2029	USD	44 379	49 250	0.18
140 000	STAR PARENT INC - 144A - 9% 01/10/2030	USD	140 000	148 467	0.54
200 000	TELEFLEX INC - 144A - 4.25% 01/06/2028	USD	193 257	187 837	0.68
150 000	TENET HEALTHCARE CORP 4.625% 15/06/2028	USD	143 063	143 037	0.52
550 000	TENET HEALTHCARE CORP 5.125% 01/11/2027	USD	539 875	538 384	1.96
251 000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 8.125% 15/09/2031	USD	251 880	275 272	1.00
165 000	TITAN ACQUISITION LTD / TITAN CO-BORROWER LLC - 144A - 7.75% 15/04/2026	USD	159 543	165 083	0.60
235 000	TRANSDIGM INC - 144A - 6.75% 15/08/2028	USD	235 000	238 628	0.87
458 000	TRANSDIGM INC 6.375% 01/03/2029	USD	458 000	459 521	1.67
75 000	TRITON WATER HOLDINGS INC - 144A - 6.25% 01/04/2029	USD	65 623	68 477	0.25
61 000	TRIVIUM PACKAGING FINANCE BV - 144A - 5.5% 15/08/2026	USD	59 707	60 199	0.22
270 000	UBER TECHNOLOGIES INC 7.5% 15/09/2027	USD	275 063	276 769	1.01
127 000	UPBOUND GROUP INC - 144A - 6.375% 15/02/2029	USD	122 427	123 508	0.45
325 000	US BANCORP FRN PERPETUAL	USD	283 063	281 622	1.02
150 000	VALVOLINE INC - 144A - 3.625% 15/06/2031	USD	127 679	129 432	0.47
65 000	VT TOPCO INC - 144A - 8.5% 15/08/2030	USD	65 037	68 660	0.25
325 000	VZ SECURED FINANCING BV - 144A - 5% 15/01/2032	USD	277 573	279 289	1.02
443 000	WARNERMEDIA HOLDINGS INC 5.141% 15/03/2052	USD	443 000	368 253	1.34
140 000	WASH MULTIFAMILY ACQUISITION INC - 144A - 5.75% 15/04/2026	USD	130 602	136 905	0.50
289 000	WASTE PRO USA INC - 144A - 5.5% 15/02/2026	USD	286 634	284 878	1.04
155 000	WMG ACQUISITION CORP - 144A - 3.75% 01/12/2029	USD	137 950	139 306	0.51
100 000	WR GRACE HOLDINGS LLC - 144A - 5.625% 15/08/2029	USD	85 232	89 593	0.33
200 000	WYNDHAM HOTELS & RESORTS INC - 144A - 4.375% 15/08/2028	USD	178 692	186 030	0.68
190 000	ZOOMINFO TECHNOLOGIES LLC/ZOOMINFO FINANCE CORP - 144A - 3.875% 01/02/2029	USD	159 850	171 475	0.62
252 000	1375209 BC LTD - 144A - 9% 30/01/2028	USD	248 815	247 234	0.90
326 000	180 MEDICAL INC - 144A - 3.875% 15/10/2029	USD	318 850	295 441	1.07
<b>Total Bonds</b>			<b>24 993 785</b>	<b>24 371 255</b>	<b>88.66</b>
<b>Shares</b>					
21 583	HOMER CITY GENERATION	USD	1 071 629	-	0.00
6 319	INTELSAT SA/LUXEMBOURG	USD	211 213	169 823	0.62
<b>Total Shares</b>			<b>1 282 842</b>	<b>169 823</b>	<b>0.62</b>

## TCW Funds - TCW High Yield Sustainable Bond Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Warrants</b>					
1	INTELSAT SA / INTELSAT SA/LUXEMBOURG - 17/02/2027	USD	3	1	0.00
<b>Total Warrants</b>			<b>3</b>	<b>1</b>	<b>0.00</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>26 276 630</b>	<b>24 541 079</b>	<b>89.28</b>
<b>Total Investments</b>			<b>26 276 630</b>	<b>24 541 079</b>	<b>89.28</b>

## TCW Funds - TCW High Yield Sustainable Bond Fund

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Investment Banking and Brokerage Services	27.29	United States of America	78.22
Health Care Providers	9.34	Canada	2.88
Telecommunications Service Providers	8.00	France	1.71
General Industrials	7.92	Luxembourg	1.56
Pharmaceuticals and Biotechnology	3.65	Netherlands	1.24
Consumer Services	3.43	United Kingdom	1.07
Food Producers	3.32	Israel	1.00
Aerospace and Defense	2.98	Spain	0.81
Industrial Support Services	2.32	Italy	0.51
Banks	2.20	Ireland	0.28
Real Estate Investment Trusts	2.11		
Finance and Credit Services	1.97		<b>89.28</b>
Household Goods and Home Construction	1.75		
Software and Computer Services	1.71		
Chemicals	1.19		
Travel and Leisure	1.18		
Media	0.93		
Medical Equipment and Services	0.93		
Non-life Insurance	0.85		
Personal Care, Drug and Grocery Stores	0.84		
Real Estate Investment and Services	0.78		
Industrial Materials	0.75		
Technology Hardware and Equipment	0.75		
Electronic and Electrical Equipment	0.53		
Oil, Gas and Coal	0.47		
Precious Metals and Mining	0.47		
Beverages	0.43		
Industrial Transportation	0.39		
Leisure Goods	0.31		
Retailers	0.29		
Telecommunications Equipment	0.14		
Electricity	0.06		
	<b>89.28</b>		

## TCW Funds - TCW Emerging Markets Sustainable Income Fund

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
420 000	ABU DHABI NATIONAL ENERGY CO PJSC - REGS - 4.696% 24/04/2033	USD	420 354	410 844	0.49
200 000	AEGEA FINANCE SARL - REGS - 9% 20/01/2031	USD	199 824	211 980	0.25
260 000	AES ANDES SA FRN 07/10/2079	USD	227 500	255 788	0.30
260 000	AES ANDES SA 6.3% 15/03/2029	USD	259 758	262 678	0.31
350 000	BANK HAPOALIM BM FRN 21/01/2032	USD	300 213	314 650	0.37
750 000	BBVA BANCOMER SA/TEXAS - REGS - FRN 18/01/2033	USD	647 670	697 492	0.83
340 000	CENTRAL AMERICAN BOTTLING CORP / CBC BOTTLING HOLDCO SL / BELIV HOLDCO SL - REGS - 5.25% 27/04/2029	USD	297 500	324 020	0.38
1 030 000	CIA DE MINAS BUENAVENTURA SAA - REGS - 5.5% 26/07/2026	USD	996 525	994 344	1.18
1 800 000	CORP GEO SAB DE CV - REGS - 0% 27/03/2022 DEFAULTED	USD	1 642 500	-	0.00
320 000	CORP NACIONAL DEL COBRE DE CHILE - REGS - 4.25% 17/07/2042	USD	249 600	254 016	0.30
400 000	CORP NACIONAL DEL COBRE DE CHILE - REGS - 5.125% 02/02/2033	USD	368 992	380 560	0.45
250 000	CORP NACIONAL DEL COBRE DE CHILE - REGS - 6.3% 08/09/2053	USD	245 250	248 625	0.29
535 000	C&W SENIOR FINANCING DAC - REGS - 6.875% 15/09/2027	USD	503 438	506 217	0.60
830 000	DP WORLD SALAAM FRN PERPETUAL	USD	809 351	829 834	0.98
2 654 000	GREENKO POWER II LTD - REGS - 4.3% 13/12/2028	USD	2 005 173	2 194 929	2.59
500 000	GRUPO ENERGIA BOGOTA SA ESP 7.85% 09/11/2033	USD	499 660	553 594	0.66
1 067 000	HAZINE MUSTESARLIGI VARL 8.5091% SUKUK 14/01/2029	USD	1 097 673	1 130 487	1.34
2 492 000	INDIA GREEN POWER HOLDINGS - REGS - 4% 22/02/2027	USD	1 923 135	2 165 537	2.57
200 000	INDIABULLS HOUSING FIN 9.7% 03/07/2027	USD	199 836	199 950	0.24
400 000	INVERSIONES CMPC SA - REGS - 6.125% 23/06/2033	USD	399 940	406 124	0.48
425 000	INVERSIONES CMPC SA 6.125% 26/02/2034	USD	423 496	432 299	0.51
935 000	KRUNG THAI BANK PCL/CAYMAN ISLANDS FRN PERPETUAL	USD	840 877	888 250	1.05
710 000	MVM ENERGETIKA ZRT 7.5% 09/06/2028	USD	715 904	739 252	0.88
1 450 000	OTP BANK NYRT FRN 15/05/2033	USD	1 450 059	1 507 855	1.79
2 199 000	PERUSAHAAN PENERBIT SBSN INDONESIA III - REGS - 4.7% 06/06/2032	USD	2 234 981	2 160 518	2.56
1 060 000	PERUSAHAAN PENERT SBSN 5.6% SUKUK 15/11/2033	USD	1 089 322	1 109 608	1.32
910 000	PROSUS NV - REGS - 3.832% 08/02/2051	USD	565 110	563 563	0.67
400 000	RAIFFEISEN BANK SA FRN 12/10/2027	EUR	433 050	451 224	0.53
930 000	SAMARCO MINERACAO SA 9.5% 30/06/2031	USD	774 044	839 927	1.00
400 000	SOCIEDAD QUIMICA Y MINERA DE CHILE SA 6.5% 07/11/2033	USD	397 684	418 860	0.50
310 000	STILLWATER MINING CO - REGS - 4.5% 16/11/2029	USD	243 350	245 578	0.29
2 000 000	TAV HAVALIMANLARI HOLDING AS 8.5% 07/12/2028	USD	2 045 000	2 065 400	2.45
<b>Total Bonds</b>			<b>24 506 769</b>	<b>23 764 003</b>	<b>28.16</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
1 050 000	ANGOLAN GOVERNMENT INTERNATIONAL BOND - REGS - 9.125% 26/11/2049	USD	843 975	892 828	1.06
1 083 692	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND FRN 09/01/2038	USD	416 549	504 777	0.60
2 210 646	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND FRN 09/07/2030	USD	918 271	1 152 989	1.37
674 584	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND FRN 09/07/2035	USD	203 159	281 360	0.33

## TCW Funds - TCW Emerging Markets Sustainable Income Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>					
656 005	ARGENTINE REPUBLIC GOVERNMENT INTERNATIONAL BOND FRN 09/07/2041	USD	230 583	266 010	0.32
520 000	BAHAMAS GOVERNMENT INTERNATIONAL BOND - REGS - 6.95% 20/11/2029	USD	454 140	464 620	0.55
412 000	BAHAMAS GOVERNMENT INTERNATIONAL BOND 8.95% 15/10/2032	USD	375 448	400 799	0.48
300 000	BENIN GOVERNMENT INTERNATIONAL BOND 7.96% 13/02/2038	USD	290 262	293 156	0.35
425 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5% 27/01/2045	USD	332 775	340 808	0.40
923 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 5.625% 07/01/2041	USD	765 825	836 792	0.99
1 180 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6% 20/10/2033	USD	1 163 637	1 170 914	1.39
250 000	BRAZILIAN GOVERNMENT INTERNATIONAL BOND 6.125% 15/03/2034	USD	245 808	247 675	0.29
678 000	CHILE GOVERNMENT INTERNATIONAL BOND 4.34% 07/03/2042	USD	612 234	593 063	0.70
775 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 3.875% 25/04/2027	USD	697 195	730 825	0.87
512 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 4.125% 22/02/2042	USD	336 274	348 288	0.41
1 200 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 5% 15/06/2045	USD	870 000	872 700	1.03
600 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 7.375% 18/09/2037	USD	561 450	599 340	0.71
310 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 7.5% 02/02/2034	USD	308 891	316 634	0.38
250 000	COLOMBIA GOVERNMENT INTERNATIONAL BOND 8% 14/11/2035	USD	244 370	263 275	0.31
1 220 000	COSTA RICA GOVERNMENT INTERNATIONAL BOND - REGS - 6.55% 03/04/2034	USD	1 223 232	1 264 164	1.50
200 000	COSTA RICA GOVERNMENT INTERNATIONAL BOND 7.3% 13/11/2054	USD	189 576	212 765	0.25
1 434 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 4.5% 30/01/2030	USD	1 258 827	1 308 525	1.55
1 355 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 5.5% 22/02/2029	USD	1 250 295	1 318 764	1.56
670 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 6.4% 05/06/2049	USD	625 613	631 026	0.75
725 000	DOMINICAN REPUBLIC INTERNATIONAL BOND - REGS - 6.85% 27/01/2045	USD	658 746	720 288	0.85
759 933	ECUADOR GOVERNMENT INTERNATIONAL BOND - REGS - FRN 31/07/2030	USD	533 627	517 134	0.61
100 000	ECUADOR GOVERNMENT INTERNATIONAL BOND - REGS - FRN 31/07/2035	USD	47 750	52 750	0.06
803 022	ECUADOR GOVERNMENT INTERNATIONAL BOND - REGS - FRN 31/07/2040	USD	260 982	390 991	0.46
190 000	ECUADOR GOVERNMENT INTERNATIONAL BOND - REGS - 0% 31/07/2030	USD	84 313	93 328	0.11
1 102 590	ECUADOR GOVERNMENT INTERNATIONAL BOND - 144A - FRN 31/07/2035	USD	423 288	581 616	0.69
840 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 5.875% 16/02/2031	USD	480 240	674 100	0.80
320 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 7.0529% 15/01/2032	USD	202 623	266 700	0.32
300 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 7.3% 30/09/2033	USD	180 986	246 720	0.29
864 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 7.5% 16/02/2061	USD	484 745	622 944	0.74
435 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 7.6003% 01/03/2029	USD	376 362	402 201	0.48
400 000	EGYPT GOVERNMENT INTERNATIONAL BOND - REGS - 8.5% 31/01/2047	USD	222 150	318 344	0.38
590 000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND - REGS - 8.25% 10/04/2032	USD	500 851	491 175	0.58
200 000	EL SALVADOR GOVERNMENT INTERNATIONAL BOND 9.5% 15/07/2052	USD	169 580	166 573	0.20
250 000	EMIRATE OF SHARJAH 6.125% 06/03/2036	USD	247 723	252 497	0.30
240 000	ETHIOPIA INTERNATIONAL BOND - REGS - 0% 11/12/2024	USD	168 000	176 568	0.21
1 435 000	FINANCE DEPARTMENT GOVERNMENT OF SHARJAH - REGS - 4% 28/07/2050	USD	925 018	949 683	1.13
495 000	FINANCE DEPARTMENT GOVERNMENT OF SHARJAH - REGS - 6.5% 23/11/2032	USD	495 439	514 850	0.61
640 000	GABON GOVERNMENT INTERNATIONAL BOND - REGS - 6.625% 06/02/2031	USD	594 092	547 520	0.65

## TCW Funds - TCW Emerging Markets Sustainable Income Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>					
200 000	GABON GOVERNMENT INTERNATIONAL BOND - REGS - 6.95% 16/06/2025	USD	180 100	196 550	0.23
235 000	GHANA GOVERNMENT INTERNATIONAL BOND - REGS - 0% 07/04/2029	USD	97 802	122 934	0.15
617 000	GHANA GOVERNMENT INTERNATIONAL BOND - REGS - 0% 11/02/2027	USD	270 812	318 989	0.38
546 000	GHANA GOVERNMENT INTERNATIONAL BOND - REGS - 0% 16/05/2029	USD	237 745	282 337	0.33
436 000	GHANA GOVERNMENT INTERNATIONAL BOND - REGS - 0% 26/03/2032	USD	189 921	225 935	0.27
200 000	GHANA GOVERNMENT INTERNATIONAL BOND 8.875% 07/05/2042	USD	87 167	102 560	0.12
400 000	GUATEMALA GOVERNMENT BOND - REGS - 3.7% 07/10/2033	USD	392 303	331 350	0.39
620 000	GUATEMALA GOVERNMENT BOND - REGS - 5.375% 24/04/2032	USD	592 425	596 885	0.71
240 000	GUATEMALA GOVERNMENT BOND 5.25% 10/08/2029	USD	236 760	232 843	0.28
325 000	HUNGARY GOVERNMENT INTERNATIONAL BOND - REGS - 5.5% 16/06/2034	USD	326 138	320 016	0.38
1 093 000	HUNGARY GOVERNMENT INTERNATIONAL BOND 6.75% 25/09/2052	USD	1 100 943	1 175 513	1.39
778 000	INDONESIA GOVERNMENT INTERNATIONAL BOND 5.65% 11/01/2053	USD	812 152	813 253	0.96
270 000	ISTANBUL METROPOLITAN MUNICIPALITY 10.5% 06/12/2028	USD	270 000	288 563	0.34
240 000	IVORY COAST GOVERNMENT INTERNATIONAL BOND - REGS - 6.125% 15/06/2033	USD	220 200	217 032	0.26
230 000	IVORY COAST GOVERNMENT INTERNATIONAL BOND - 144A - 4.875% 30/01/2032	EUR	186 520	214 729	0.25
500 000	IVORY COAST GOVERNMENT INTERNATIONAL BOND 7.625% 30/01/2033	USD	492 365	497 018	0.59
559 000	JAMAICA GOVERNMENT INTERNATIONAL BOND 6.75% 28/04/2028	USD	591 674	577 140	0.68
329 000	JAMAICA GOVERNMENT INTERNATIONAL BOND 7.875% 28/07/2045	USD	404 272	388 187	0.46
600 000	JORDAN GOVERNMENT INTERNATIONAL BOND 7.375% 10/10/2047	USD	509 250	531 270	0.63
930 000	JORDAN GOVERNMENT INTERNATIONAL BOND 7.75% 15/01/2028	USD	905 968	945 159	1.12
612 000	KAZAKHSTAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.5% 21/07/2045	USD	640 317	687 922	0.82
1 137 000	MEXICO GOVERNMENT INTERNATIONAL BOND 4.875% 19/05/2033	USD	1 062 659	1 079 354	1.28
1 505 000	MEXICO GOVERNMENT INTERNATIONAL BOND 6.338% 04/05/2053	USD	1 441 847	1 488 591	1.76
200 000	MONGOLIA GOVERNMENT INTERNATIONAL BOND 7.875% 05/06/2029	USD	198 034	206 860	0.25
200 000	MONTENEGRO GOVERNMENT INTERNATIONAL BOND 7.25% 12/03/2031	USD	200 000	203 771	0.24
615 000	MOROCCO GOVERNMENT INTERNATIONAL BOND 5.5% 11/12/2042	USD	560 666	542 396	0.64
350 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 6.125% 28/09/2028	USD	291 550	317 603	0.38
490 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 8.25% 28/09/2051	USD	402 698	403 178	0.48
490 000	NIGERIA GOVERNMENT INTERNATIONAL BOND - REGS - 8.375% 24/03/2029	USD	441 947	479 323	0.57
995 000	PANAMA GOVERNMENT INTERNATIONAL BOND 2.252% 29/09/2032	USD	905 741	712 870	0.84
705 000	PANAMA GOVERNMENT INTERNATIONAL BOND 4.5% 16/04/2050	USD	455 552	474 818	0.56
261 000	PANAMA GOVERNMENT INTERNATIONAL BOND 6.4% 14/02/2035	USD	247 402	247 122	0.29
225 000	PANAMA GOVERNMENT INTERNATIONAL BOND 7.5% 01/03/2031	USD	224 998	233 235	0.28
1 075 000	PANAMA GOVERNMENT INTERNATIONAL BOND 7.875% 01/03/2057	USD	1 090 122	1 086 503	1.29
200 000	PANAMA GOVERNMENT INTERNATIONAL BOND 8% 01/03/2038	USD	199 998	210 022	0.25
200 000	PARAGUAY GOVERNMENT INTERNATIONAL BOND - REGS - 4.95% 28/04/2031	USD	183 400	193 260	0.23
500 000	PARAGUAY GOVERNMENT INTERNATIONAL BOND - REGS - 5.6% 13/03/2048	USD	459 500	454 997	0.54
260 000	PARAGUAY GOVERNMENT INTERNATIONAL BOND 6% 09/02/2036	USD	260 000	264 469	0.31
800 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 3% 15/01/2034	USD	658 733	656 400	0.78

## TCW Funds - TCW Emerging Markets Sustainable Income Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>					
392 000	PERUVIAN GOVERNMENT INTERNATIONAL BOND 5.625% 18/11/2050	USD	363 624	391 451	0.46
1 155 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 2.457% 05/05/2030	USD	996 188	1 004 273	1.19
350 000	PHILIPPINE GOVERNMENT INTERNATIONAL BOND 5% 17/07/2033	USD	338 625	350 455	0.42
595 000	POLAND GOVERNMENT INTERNATIONAL BOND 5.5% 16/11/2027	USD	606 376	608 566	0.72
324 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 3.75% 16/04/2030	USD	303 966	311 396	0.37
1 417 000	QATAR GOVERNMENT INTERNATIONAL BOND - REGS - 4.817% 14/03/2049	USD	1 386 480	1 331 129	1.58
850 000	REPUBLIC OF KENYA GOVERNMENT INTERNATIONAL BOND - REGS - 7% 22/05/2027	USD	770 450	830 620	0.98
311 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 4.625% 18/03/2029	USD	308 646	308 593	0.37
1 149 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 4.875% 04/10/2033	USD	1 149 978	1 133 144	1.34
413 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 5.5% 04/04/2053	USD	417 976	412 504	0.49
389 000	REPUBLIC OF POLAND GOVERNMENT INTERNATIONAL BOND 5.5% 18/03/2054	USD	384 491	386 680	0.46
200 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.85% 30/09/2029	USD	180 240	179 741	0.21
200 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5% 12/10/2046	USD	130 000	135 414	0.16
490 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.65% 27/09/2047	USD	356 929	356 818	0.42
680 000	REPUBLIC OF SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 5.875% 22/06/2030	USD	627 075	631 584	0.75
325 000	REPUBLIC OF UZBEKISTAN INTERNATIONAL BOND 3.7% 25/11/2030	USD	267 313	272 188	0.32
200 000	REPUBLIC OF UZBEKISTAN INTERNATIONAL BOND 5.375% 20/02/2029	USD	187 250	188 780	0.22
462 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 6.625% 17/02/2028	USD	472 142	477 015	0.57
900 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 7.125% 17/01/2033	USD	917 496	964 227	1.14
660 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND - REGS - 7.625% 17/01/2053	USD	673 420	733 260	0.87
370 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 5.875% 30/01/2029	USD	370 729	370 601	0.44
330 000	ROMANIAN GOVERNMENT INTERNATIONAL BOND 6.375% 30/01/2034	USD	332 456	335 229	0.40
550 000	SENEGAL GOVERNMENT INTERNATIONAL BOND - REGS - 6.25% 23/05/2033	USD	474 125	470 250	0.56
200 000	SENEGAL GOVERNMENT INTERNATIONAL BOND - REGS - 6.75% 13/03/2048	USD	147 750	148 927	0.18
515 000	SERBIA INTERNATIONAL BOND - REGS - 6.25% 26/05/2028	USD	516 421	526 597	0.62
530 000	SOUTH AFRICA GOVERNMENT INTERNATIONAL BOND 4.3% 12/10/2028	USD	478 020	476 947	0.57
415 000	SRI LANKA GOVERNMENT INTERNATIONAL BOND - REGS - 0% 18/04/2028	USD	211 304	245 850	0.29
790 000	SRI LANKA GOVERNMENT INTERNATIONAL BOND - REGS - 0% 28/03/2030	USD	425 795	465 389	0.55
284 000	UAE INTERNATIONAL GOVERNMENT BOND - REGS - 4.05% 07/07/2032	USD	280 977	273 791	0.32
325 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - FRN 01/08/2041	USD	156 758	181 188	0.21
850 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - 0% 01/09/2027	USD	256 075	287 215	0.34
250 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - 0% 01/09/2028	USD	76 875	82 675	0.10
350 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - 0% 01/09/2029	USD	104 063	114 835	0.14



## TCW Funds - TCW Emerging Markets Sustainable Income Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)</b>					
1 800 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - 0% 15/03/2035	USD	504 450	528 480	0.63
300 000	UKRAINE GOVERNMENT INTERNATIONAL BOND - REGS - 0% 21/05/2031	USD	80 250	88 620	0.11
296 978	URUGUAY GOVERNMENT INTERNATIONAL BOND 5.75% 28/10/2034	USD	299 675	313 906	0.37
700 000	ZAMBIA GOVERNMENT INTERNATIONAL BOND - REGS - 0% 20/09/2022	USD	374 375	466 830	0.55
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>55 433 348</b>	<b>58 004 204</b>	<b>68.75</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>79 940 117</b>	<b>81 768 207</b>	<b>96.91</b>
<b>Total Investments</b>			<b>79 940 117</b>	<b>81 768 207</b>	<b>96.91</b>

## TCW Funds - TCW Emerging Markets Sustainable Income Fund

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	68.74	India	5.40
Investment Banking and Brokerage Services	6.02	Indonesia	4.84
Finance and Credit Services	5.45	Dominican Republic	4.72
Banks	4.57	Hungary	4.44
Industrial Transportation	3.43	Colombia	4.37
Precious Metals and Mining	1.47	Brazil	4.32
Electricity	1.27	Turkey	4.13
Oil, Gas and Coal	1.05	Romania	3.95
Industrial Metals and Mining	1.00	Mexico	3.87
Industrial Materials	0.99	Chile	3.85
Electronic and Electrical Equipment	0.88	United Arab Emirates	3.83
Software and Computer Services	0.67	Panama	3.51
Chemicals	0.50	Poland	3.38
Gas, Water and Multi-utilities	0.49	Egypt	3.00
Beverages	0.38	Argentina	2.61
	<b>96.91</b>	Peru	2.42
		South Africa	2.40
		Qatar	1.95
		Ecuador	1.94
		Guatemala	1.76
		Costa Rica	1.75
		Jordan	1.75
		Philippines	1.61
		Ukraine	1.52
		Nigeria	1.42
		Ghana	1.25
		Jamaica	1.14
		Ivory Coast	1.10
		Paraguay	1.08
		Angola	1.06
		Thailand	1.05
		Bahamas	1.03
		Kenya	0.98
		Gabon	0.88
		Sri Lanka	0.84
		Kazakhstan	0.82
		El Salvador	0.78
		Senegal	0.73
		China	0.67
		Morocco	0.64
		Serbia	0.62
		Serbia	0.62
		Puerto Rico	0.61
		Uzbekistan	0.55
		Zambia	0.55
		Israel	0.37
		Uruguay	0.37
		Benin	0.35
		Mongolia	0.25

## TCW Funds - TCW Emerging Markets Sustainable Income Fund

### Economic and Geographical Classification of Investments (continued)

<b>Geographical classification</b>	<b>%</b>
Montenegro	0.24
Ethiopia	0.21
	<b>96.91</b>

## TCW Funds - TCW Select Sustainable Equities Fund

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
233	ADOBE INC	USD	72 342	117 572	2.35
2 148	ALPHABET INC	USD	180 549	327 054	6.54
1 995	AMAZON.COM INC	USD	200 692	359 858	7.19
623	AMERICAN TOWER CORP	USD	118 406	123 099	2.46
162	ASML HOLDING NV	USD	72 508	157 216	3.14
2 328	BOSTON SCIENTIFIC CORP	USD	93 156	159 445	3.19
1 170	CHARLES SCHWAB CORP	USD	66 874	84 638	1.69
529	CROWDSTRIKE HOLDINGS INC - A	USD	90 459	169 592	3.39
1 004	DEXCOM INC	USD	97 734	139 255	2.78
253	GARTNER INC	USD	89 052	120 598	2.41
321	HOME DEPOT INC	USD	84 734	123 136	2.46
335	INTUITIVE SURGICAL INC	USD	86 977	133 695	2.67
478	MASTERCARD INC	USD	127 861	230 190	4.60
1 168	MICROSOFT CORP	USD	320 732	491 400	9.81
757	NIKE INC - B	USD	105 306	71 143	1.42
519	NVIDIA CORP	USD	75 260	468 947	9.37
94	O'REILLY AUTOMOTIVE INC	USD	91 925	106 115	2.12
381	PALO ALTO NETWORKS INC	USD	85 659	108 254	2.16
543	SALESFORCE INC	USD	81 820	163 541	3.27
436	SERVICENOW INC	USD	136 108	332 406	6.64
349	SNOWFLAKE INC - A	USD	75 405	56 398	1.13
369	S&P GLOBAL INC	USD	107 768	156 991	3.14
181	ULTA BEAUTY INC	USD	57 795	94 641	1.89
271	UNITEDHEALTH GROUP INC	USD	132 272	134 064	2.68
810	VISA INC	USD	124 245	226 055	4.52
824	ZOETIS INC	USD	113 969	139 429	2.79
<b>Total Shares</b>			<b>2 889 608</b>	<b>4 794 732</b>	<b>95.81</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>2 889 608</b>	<b>4 794 732</b>	<b>95.81</b>
<b>Total Investments</b>			<b>2 889 608</b>	<b>4 794 732</b>	<b>95.81</b>

## TCW Funds - TCW Select Sustainable Equities Fund

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>
Software and Computer Services	35.30
Retailers	13.66
Technology Hardware and Equipment	12.51
Medical Equipment and Services	8.64
Finance and Credit Services	7.65
Industrial Support Services	7.01
Pharmaceuticals and Biotechnology	2.79
Health Care Providers	2.68
Real Estate Investment Trusts	2.46
Investment Banking and Brokerage Services	1.69
Personal Goods	1.42
	<b>95.81</b>

<b>Geographical classification</b>	<b>%</b>
United States of America	92.67
Netherlands	3.14
	<b>95.81</b>

## TCW Funds - TCW Relative Value Sustainable U.S. Equities Fund

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
36	ABBVIE INC	USD	4 501	6 556	2.99
16	AKAMAI TECHNOLOGIES INC	USD	1 603	1 740	0.79
20	AMERIPRISE FINANCIAL INC	USD	5 421	8 769	4.00
18	AMGEN INC	USD	4 603	5 118	2.34
44	ANGLO AMERICAN PLC	USD	872	547	0.25
62	APOLLO GLOBAL MANAGEMENT INC	USD	4 099	6 972	3.18
86	BANK OF NEW YORK MELLON CORP	USD	4 419	4 955	2.26
6	BROADCOM INC	USD	3 027	7 952	3.63
84	CENTENE CORP	USD	6 081	6 592	3.01
167	COMCAST CORP	USD	8 957	7 239	3.30
49	COTY INC - A	USD	635	586	0.27
31	DARDEN RESTAURANTS INC	USD	4 553	5 182	2.37
29	DICK'S SPORTING GOODS INC	USD	3 314	6 521	2.98
47	DUPONT DE NEMOURS INC	USD	3 433	3 603	1.65
58	FISERV INC	USD	6 304	9 270	4.23
285	FLEX LTD	USD	4 302	8 154	3.72
41	GE HEALTHCARE TECHNOLOGIES INC	USD	2 893	3 727	1.70
50	GENERAL ELECTRIC CO	USD	4 300	8 777	4.01
78	GENERAL MOTORS CO	USD	3 005	3 537	1.61
64	GILEAD SCIENCES INC	USD	4 645	4 688	2.14
53	INTERCONTINENTAL EXCHANGE INC	USD	6 272	7 284	3.33
35	INTERNATIONAL BUSINESS MACHINES CORP	USD	4 932	6 684	3.05
63	JOHNSON CONTROLS INTERNATIONAL PLC	USD	4 364	4 115	1.88
29	JONES LANG LASALLE INC	USD	5 568	5 658	2.58
47	JPMORGAN CHASE & CO	USD	7 116	9 413	4.29
91	KENVUE INC	USD	2 019	1 953	0.89
55	LENNAR CORP	USD	5 584	9 458	4.31
17	MCKESSON CORP	USD	3 446	9 126	4.17
13	MERCK & CO INC	USD	1 601	1 715	0.78
78	METLIFE INC	USD	4 820	5 781	2.64
10	MOLINA HEALTHCARE INC	USD	2 701	4 108	1.88
54	MORGAN STANLEY	USD	4 972	5 085	2.32
30	ON SEMICONDUCTOR CORP	USD	1 299	2 207	1.01
27	PEPSICO INC	USD	4 122	4 725	2.16
20	SALESFORCE INC	USD	3 589	6 024	2.75
29	SIMON PROPERTY GROUP INC	USD	3 287	4 538	2.07
21	TAPESTRY INC	USD	989	997	0.46
13	TARGET CORP	USD	2 034	2 304	1.05
30	UNITED PARCEL SERVICE INC - B	USD	6 069	4 459	2.04
35	WALT DISNEY CO	USD	4 019	4 283	1.96
102	WEYERHAEUSER CO	USD	3 568	3 663	1.67

## TCW Funds - TCW Relative Value Sustainable U.S. Equities Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
17	XYLEM INC/NY	USD	1 965	2 197	1.00
<b>Total Shares</b>			<b>165 303</b>	<b>216 262</b>	<b>98.72</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>165 303</b>	<b>216 262</b>	<b>98.72</b>
<b>Total Investments</b>			<b>165 303</b>	<b>216 262</b>	<b>98.72</b>

## TCW Funds - TCW Relative Value Sustainable U.S. Equities Fund

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Investment Banking and Brokerage Services	15.08	United States of America	98.47
Technology Hardware and Equipment	8.36	South Africa	0.25
Pharmaceuticals and Biotechnology	8.25		
Software and Computer Services	6.60		
Personal Care, Drug and Grocery Stores	5.06		
Health Care Providers	4.88		
Household Goods and Home Construction	4.32		
Banks	4.30		
General Industrials	4.26		
Industrial Support Services	4.23		
Retailers	4.03		
Real Estate Investment Trusts	3.74		
Telecommunications Service Providers	3.30		
Life Insurance	2.64		
Real Estate Investment and Services	2.58		
Travel and Leisure	2.37		
Beverages	2.16		
Industrial Transportation	2.04		
Media	1.96		
Electronic and Electrical Equipment	1.88		
Medical Equipment and Services	1.70		
Chemicals	1.65		
Automobiles and Parts	1.61		
Industrial Engineering	1.00		
Personal Goods	0.72		
	<b>98.72</b>		<b>98.72</b>



## TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
1 340	ACCENTURE PLC - A	USD	398 847	464 457	1.73
1 829	ADVANCED MICRO DEVICES INC	USD	316 832	330 116	1.23
7 275	ALPHABET CLASS - A	USD	859 910	1 098 016	4.10
6 017	AMAZON.COM INC	USD	803 846	1 085 346	4.05
3 594	APPLE INC	USD	565 555	616 299	2.30
5 208	ARISTA NETWORKS INC	USD	789 398	1 510 216	5.63
968	ASML HOLDING NV	USD	587 122	939 415	3.51
10 912	COGNEX CORP	USD	460 423	462 887	1.73
4 378	CROWDSTRIKE HOLDINGS INC - A	USD	903 241	1 403 543	5.24
3 011	CYBERARK SOFTWARE LTD	USD	519 276	799 812	2.98
4 641	DATADOG INC	USD	552 902	573 628	2.14
1 040	DEERE & CO	USD	393 665	427 170	1.59
1 751	EATON CORP PLC	USD	322 759	547 503	2.04
7 660	INFINEON TECHNOLOGIES AG - REG	EUR	232 067	259 807	0.97
1 437	INTERNATIONAL BUSINESS MACHINES CORP	USD	264 684	274 410	1.02
871	LAM RESEARCH CORP	USD	495 053	846 237	3.16
7 139	MARVELL TECHNOLOGY INC	USD	358 543	506 012	1.89
1 406	MASTERCARD INC	USD	524 974	677 087	2.53
1 374	META PLATFORMS INC	USD	635 501	667 187	2.49
4 338	MICRON TECHNOLOGY INC	USD	340 367	511 407	1.91
2 989	MICROSOFT CORP	USD	902 403	1 257 532	4.69
11 021	MOBILEYE GLOBAL INC	USD	360 569	354 325	1.32
2 082	MOTOROLA SOLUTIONS INC	USD	561 160	739 068	2.76
2 126	NVIDIA CORP	USD	655 128	1 920 970	7.16
3 738	PALO ALTO NETWORKS INC	USD	750 289	1 062 078	3.96
16 912	PINTEREST INC - A	USD	477 614	586 339	2.19
3 407	QUALCOMM INC	USD	435 299	576 805	2.15
221	SAMSUNG ELECTRONICS CO LTD - GDR	USD	268 663	328 627	1.23
1 309	SERVICENOW INC	USD	738 737	997 982	3.72
2 140	SNOWFLAKE INC - A	USD	451 322	345 824	1.29
5 126	STMICROELECTRONICS NV	USD	211 671	221 648	0.83
272	SUPER MICRO COMPUTER INC	USD	179 806	274 728	1.03
9 332	SYMBOTIC INC	USD	360 383	419 940	1.57
4 020	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD - ADR	USD	387 220	546 921	2.04
4 037	TESLA INC	USD	911 386	709 664	2.65
6 865	TRADE DESK INC - A	USD	420 825	600 138	2.24
6 234	VERTIV HOLDINGS CO	USD	383 102	509 131	1.90
<b>Total Shares</b>			<b>18 780 542</b>	<b>25 452 275</b>	<b>94.97</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>18 780 542</b>	<b>25 452 275</b>	<b>94.97</b>
<b>Total Investments</b>			<b>18 780 542</b>	<b>25 452 275</b>	<b>94.97</b>

## TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	35.21	United States of America	85.07
Technology Hardware and Equipment	30.07	Netherlands	3.51
Telecommunications Equipment	8.39	Taiwan	2.04
Industrial Support Services	6.30	Israel	1.32
Retailers	4.05	South Korea	1.23
Industrial Engineering	3.16	Germany	0.97
Electronic and Electrical Equipment	2.95	Singapore	0.83
Automobiles and Parts	2.65		
General Industrials	2.19		
	<b>94.97</b>		<b>94.97</b>

## TCW Funds - TCW Global Premier Sustainable Equities Fund

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Shares</b>					
225	BROADCOM INC	USD	105 030	298 217	7.22
299	CINTAS CORP	USD	115 121	205 422	4.97
128	CONSTELLATION SOFTWARE INC/CANADA	CAD	164 407	348 082	8.43
258	DANAHER CORP	USD	47 868	64 428	1.56
367	FACTSET RESEARCH SYSTEMS INC	USD	163 504	166 761	4.04
142	FAIR ISAAC CORP	USD	122 532	177 445	4.30
1 376	FISERV INC	USD	144 431	219 912	5.32
855	GENERAL ELECTRIC CO	USD	145 337	150 078	3.63
970	HEICO CORP	USD	125 893	185 270	4.49
676	HILTON WORLDWIDE HOLDINGS INC	USD	85 695	144 198	3.49
605	MICROSOFT CORP	USD	129 506	254 536	6.16
326	MSCI INC	USD	152 392	182 707	4.42
693	NESTLE SA	CHF	84 524	73 671	1.78
1 094	NOVO NORDISK A/S	DKK	115 350	139 600	3.38
2 019	OTIS WORLDWIDE CORP	USD	169 060	200 426	4.85
507	PEPSICO INC	USD	87 688	88 730	2.15
325	ROPER TECHNOLOGIES INC	USD	142 399	182 273	4.41
402	S&P GLOBAL INC	USD	139 587	171 031	4.14
627	TOPICUS.COM INC	CAD	32 406	56 221	1.36
244	TRANSDIGM GROUP INC	USD	184 100	300 510	7.28
550	WASTE CONNECTIONS INC	USD	76 316	94 606	2.29
1 362	WOLTERS KLUWER NV	EUR	132 923	213 583	5.17
<b>Total Shares</b>			<b>2 666 069</b>	<b>3 917 707</b>	<b>94.84</b>
<b>Warrants</b>					
120	CONSTELLATION SOFTWARE / CONSTELLATION SOFTWARE INC/CANADA - 22/08/2028	CAD	-	-	0.00
<b>Total Warrants</b>			<b>-</b>	<b>-</b>	<b>0.00</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>2 666 069</b>	<b>3 917 707</b>	<b>94.84</b>
<b>Investment Funds</b>					
<b>Open-ended Investment Funds</b>					
1 775	ISHARES CORE MSCI WORLD UCITS ETF	GBP	150 988	175 208	4.24
<b>Total Open-ended Investment Funds</b>			<b>150 988</b>	<b>175 208</b>	<b>4.24</b>
<b>Total Investment Funds</b>			<b>150 988</b>	<b>175 208</b>	<b>4.24</b>
<b>Total Investments</b>			<b>2 817 057</b>	<b>4 092 915</b>	<b>99.08</b>

## TCW Funds - TCW Global Premier Sustainable Equities Fund

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Software and Computer Services	20.37	United States of America	80.74
Industrial Support Services	14.59	Canada	8.43
Finance and Credit Services	12.60	Netherlands	6.53
Aerospace and Defense	11.76	Denmark	3.38
Technology Hardware and Equipment	7.22		
Media	5.17		
Industrial Engineering	4.85		
Investment Fund	4.24		
General Industrials	3.63		
Travel and Leisure	3.49		
Pharmaceuticals and Biotechnology	3.38		
Waste and Disposal Services	2.29		
Beverages	2.15		
Food Producers	1.78		
Medical Equipment and Services	1.56		
	<b>99.08</b>		<b>99.08</b>

## TCW Funds - TCW Global Multi Asset Opportunities Fund

### Schedule of Investments

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>					
<b>Bonds</b>					
17 000	ACRISURE LLC / ACRISURE FINANCE INC - 144A - 4.25% 15/02/2029	USD	14 227	15 368	0.02
17 000	ACRISURE LLC / ACRISURE FINANCE INC - 144A - 6% 01/08/2029	USD	14 107	15 640	0.02
32 000	ADTALEM GLOBAL EDUCATION INC - 144A - 5.5% 01/03/2028	USD	29 751	30 676	0.05
60 000	AERCAP IRELAND CAPITAL DAC / AERCAP GLOBAL AVIATION TRUST 3.3% 30/01/2032	USD	46 842	51 433	0.08
75 000	AIR LEASE CORP 3% 01/02/2030	USD	60 871	66 382	0.10
55 000	ALLIANT ENERGY FINANCE LLC - 144A - 3.6% 01/03/2032	USD	45 167	48 739	0.07
32 000	ALLIANT HOLDINGS INTERMEDIATE LLC / ALLIANT HOLDINGS CO-ISSUER - 144A - 6.75% 15/10/2027	USD	29 719	31 600	0.05
200 000	AMAZON COM INC 2.73% 13/04/2024	USD	197 296	199 856	0.30
20 000	AMERICAN ASSETS TRUST LP 3.375% 01/02/2031	USD	14 681	16 352	0.02
30 000	AMERICAN HOMES 4 RENT 3.625% 15/04/2032	USD	24 215	26 412	0.04
75 000	AMERICAN TOWER CORP 2.3% 15/09/2031	USD	55 557	61 257	0.09
70 000	AMGEN INC 5.65% 02/03/2053	USD	63 164	71 394	0.11
32 000	ARCHROCK PARTNERS LP / ARCHROCK PARTNERS FINANCE CORP - 144A - 6.25% 01/04/2028	USD	30 253	31 822	0.05
10 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 4.125% 15/08/2026	USD	8 480	9 083	0.01
38 000	ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA INC - 144A - 5.25% 15/08/2027 (ISIN US03969AAP57)	USD	29 896	23 981	0.04
20 000	ARTERA SERVICES LLC 8.5% 15/02/2031	USD	20 000	20 519	0.03
115 000	ATHENE GLOBAL FUNDING - 144A - 1.985% 19/08/2028	USD	93 326	99 625	0.15
30 000	ATI INC 7.25% 15/08/2030	USD	29 591	31 134	0.05
75 000	AVOLON HOLDINGS FUNDING LTD - 144A - 2.528% 18/11/2027	USD	62 964	66 744	0.10
25 000	BACARDI LTD MARTIN BV 5.4% 15/06/2033	USD	22 866	24 808	0.04
200 000	BANCA MONTE DEI PASCHI DI SIENA SPA FRN 02/03/2026	EUR	207 825	219 268	0.32
100 000	BANCO COMERCIAL PORTUGUES SA FRN 27/03/2030	EUR	98 189	106 155	0.16
8 000	BANIJAY ENTERTAINMENT SASU - 144A - 8.125% 01/05/2029	USD	7 844	8 258	0.01
70 000	BANK OF AMERICA CORP FRN 06/12/2025	USD	67 465	68 046	0.10
115 000	BANK OF AMERICA CORP FRN 19/06/2026	USD	108 434	109 315	0.16
135 000	BANK OF AMERICA CORP FRN 20/10/2032	USD	101 079	111 866	0.17
5 000	BANK OF AMERICA CORP FRN 21/07/2032	USD	3 747	4 096	0.01
75 000	BANK OF AMERICA CORP FRN 24/10/2031	USD	60 819	61 257	0.09
200 000	BANK OF CHINA LTD/LUXEMBOURG 0% 28/04/2024	EUR	206 095	215 298	0.32
50 000	BAT CAPITAL CORP 3.734% 25/09/2040	USD	32 059	37 167	0.06
85 000	BAT CAPITAL CORP 4.54% 15/08/2047	USD	56 783	65 685	0.10
30 000	BAT CAPITAL CORP 4.758% 06/09/2049	USD	20 192	23 902	0.04
55 000	BAYER US FINANCE II LLC - 144A - 4.625% 25/06/2038	USD	44 820	45 819	0.07
25 000	BAYER US FINANCE II LLC - 144A - 4.875% 25/06/2048	USD	19 019	20 109	0.03
50 000	BERRY GLOBAL INC 1.65% 15/01/2027	USD	42 944	45 422	0.07
30 000	BERRY GLOBAL INC 5.65% 15/01/2034	USD	29 914	29 871	0.04
40 000	BLACK HILLS CORP 6.15% 15/05/2034	USD	37 910	41 299	0.06
35 000	BOEING CO 5.805% 01/05/2050	USD	32 491	33 147	0.05
15 000	BOSTON GAS CO 3.757% 16/03/2032	USD	12 323	13 229	0.02
39 000	CABLE ONE INC - 144A - 4% 15/11/2030	USD	29 999	30 518	0.05

## TCW Funds - TCW Global Multi Asset Opportunities Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
18 000	CATALENT PHARMA SOLUTIONS INC - 144A - 3.5% 01/04/2030	USD	14 707	17 159	0.03
18 000	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL CORP - 144A - 4.5% 01/06/2033	USD	13 793	14 126	0.02
100 000	CELLNEX FINANCE CO SA 2.25% 12/04/2026	EUR	104 355	104 985	0.16
16 000	CENTRAL GARDEN & PET CO 4.125% 15/10/2030	USD	13 450	14 368	0.02
42 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 3.7% 01/04/2051	USD	26 352	26 085	0.04
50 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.25% 01/04/2053	USD	35 977	39 642	0.06
65 000	CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COMMUNICATIONS OPERATING CAPITAL 5.75% 01/04/2048	USD	51 175	54 778	0.08
8 000	CINEMARK USA INC - 144A - 5.25% 15/07/2028	USD	7 035	7 590	0.01
120 000	CITIGROUP INC FRN 01/05/2025	USD	118 224	119 477	0.18
50 000	CITIGROUP INC FRN 25/01/2033	USD	39 047	42 505	0.06
34 000	CLEARWATER PAPER CORP - 144A - 4.75% 15/08/2028	USD	29 936	31 655	0.05
200 000	COMMERZBANK AG FRN PERPETUAL	EUR	210 707	213 587	0.32
16 000	COMMSCOPE INC - 144A - 4.75% 01/09/2029	USD	11 416	11 520	0.02
200 000	CPI PROPERTY GROUP SA FRN PERPETUAL	EUR	71 737	130 146	0.19
200 000	CREDIT AGRICOLE SA FRN 07/03/2025	EUR	211 328	216 534	0.32
100 000	CROWN CASTLE INC 2.1% 01/04/2031	USD	74 440	81 023	0.12
52 000	CSC HOLDINGS LLC - 144A - 6.5% 01/02/2029	USD	42 957	44 104	0.07
20 000	CSC HOLDINGS LLC - 144A - 7.5% 01/04/2028	USD	13 551	13 498	0.02
9 000	CSC HOLDINGS LLC 11.75% 31/01/2029	USD	9 085	9 011	0.01
100 000	DEUTSCHE BANK AG FRN 17/02/2027	EUR	97 459	101 739	0.15
16 000	DIRECTV HOLDINGS LLC / DIRECTV FINANCING CO INC - 144A - 5.875% 15/08/2027	USD	13 934	15 149	0.02
25 000	DISCOVER BANK/GREENWOOD DE 3.45% 27/07/2026	USD	22 666	23 816	0.04
50 000	DOMINION ENERGY INC FRN 01/10/2054	USD	47 469	49 939	0.07
20 000	DUKE ENERGY CAR 5.35% 15/01/2053	USD	17 478	19 785	0.03
30 000	DUKE ENERGY PROGRESS LLC 5.10% 15/03/2034	USD	29 903	30 018	0.04
10 000	EMBECTA CORP - 144A - 5% 15/02/2030	USD	7 709	8 171	0.01
100 000	ENEL FINANCE INTERNATIONAL NV 0.25% 17/11/2025	EUR	97 588	102 369	0.15
35 000	ENERGIZER HOLDINGS INC - 144A - 4.375% 31/03/2029	USD	29 388	31 544	0.05
55 000	ENERGY TRANSFER LP 6.25% 15/04/2049	USD	49 656	56 531	0.08
38 000	EVERARC ESCROW SARL - 144A - 5% 30/10/2029	USD	29 673	33 911	0.05
34 000	EVERI HOLDINGS INC - 144A - 5% 15/07/2029	USD	29 601	33 745	0.05
35 000	FARMERS INSURANCE EXCHANGE - 144A - FRN 01/11/2057	USD	24 617	25 984	0.04
33 000	FERRELLGAS LP / FERRELLGAS FINANCE CORP 5.875% 01/04/2029	USD	29 554	31 484	0.05
16 000	FERTITTA ENTERTAINMENT LLC / FERTITTA ENTERTAINMENT FINANCE CO INC - 144A - 6.75% 15/07/2030	USD	12 817	14 440	0.02
32 000	FIRSTCASH INC - 144A - 5.625% 01/01/2030	USD	29 514	30 473	0.05
55 000	FIRSTENERGY TRANSMISSION LLC - 144A - 2.866% 15/09/2028	USD	47 460	50 184	0.08
250 000	FORD MOTOR CREDIT CO LLC 3.25% 15/09/2025	EUR	261 299	267 274	0.39
39 000	FRONT RANGE BIDCO INC - 144A - 4% 01/03/2027	USD	30 038	32 137	0.05
27 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 5% 01/05/2028	USD	23 318	25 117	0.04

## TCW Funds - TCW Global Multi Asset Opportunities Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
27 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 6.75% 01/05/2029	USD	22 416	24 092	0.04
20 000	FRONTIER COMMUNICATIONS HOLDINGS LLC - 144A - 8.625% 15/03/2031	USD	19 157	20 440	0.03
30 000	GGAM FINANCE LTD - 144A - 8% 15/06/2028	USD	30 203	31 313	0.05
15 000	GGAM FINANCE LTD 8% 15/02/2027	USD	15 150	15 497	0.02
47 000	GLOB PART 8.25% 15/01/2032	USD	47 000	48 849	0.07
50 000	GLP CAPITAL LP / GLP FINANCING II INC 3.25% 15/01/2032	USD	38 092	42 387	0.06
50 000	GLP CAPITAL LP / GLP FINANCING II INC 5.3% 15/01/2029	USD	46 086	49 400	0.07
310 000	GOLDMAN SACHS GROUP INC FRN 09/12/2026	USD	286 994	287 923	0.42
14 000	GRAPHIC PACKAGING INTERNATIONAL LLC - 144A - 4.75% 15/07/2027	USD	13 082	13 615	0.02
15 000	GREYSTAR REAL ESTATE PARTNERS LLC 7.75% 01/09/2030	USD	15 002	15 600	0.02
52 000	GRIFOLS SA - 144A - 4.75% 15/10/2028	USD	44 146	43 064	0.06
10 000	HCA INC 5.25% 15/06/2049	USD	7 949	9 134	0.01
62 000	HEALTHCARE REALTY HOLDINGS LP 2% 15/03/2031	USD	46 263	49 340	0.07
34 000	HEALTHEQUITY INC - 144A - 4.5% 01/10/2029	USD	29 583	31 462	0.05
200 000	HEIMSTADEN BOSTAD TREASURY BV 0.25% 13/10/2024	EUR	196 632	208 185	0.31
29 000	HERTZ CORP - 144A - 5% 01/12/2029	USD	22 030	22 475	0.03
56 000	H-FOOD HOLDINGS LLC / HEARTHSIDE FINANCE CO INC - 144A - 8.5% 01/06/2026	USD	13 830	4 200	0.01
75 000	HSBC HOLDINGS PLC FRN 04/06/2026	USD	71 589	71 953	0.11
5 000	HSBC HOLDINGS PLC FRN 17/08/2029	USD	4 103	4 385	0.01
55 000	HUDSON PACIFIC PROPERTIES LP 4.65% 01/04/2029	USD	45 238	46 910	0.07
33 000	ICAHN ENTERPRISES LP / ICAHN ENTERPRISES FINANCE CORP 5.25% 15/05/2027	USD	29 570	30 690	0.05
20 000	ICAHN ENTERPRISES LP / ICAHN ENTERPRISES FINANCE CORP 9.75% 15/01/2029	USD	20 000	20 875	0.03
25 000	IMPERIAL BRANDS FINANCE PLC 4.25% 21/07/2025	USD	24 099	24 564	0.04
8 000	INTELSAT JACKSON HOLDINGS SA - 144A - 6.5% 15/03/2030	USD	7 075	7 460	0.01
100 000	INTERNATIONAL BUSINESS MACHINES CORP 3.375% 06/02/2027	EUR	106 112	108 428	0.16
75 000	INTERNATIONAL FLAVORS & FRAGRANCES INC - 144A - 2.3% 01/11/2030	USD	55 103	62 337	0.09
35 000	INTERNATIONAL FLAVORS & FRAGRANCES INC 1.832% 15/10/2027	USD	30 761	31 065	0.05
40 000	INTERNATIONAL FLAVORS & FRAGRANCES INC 4.375% 01/06/2047	USD	26 571	31 014	0.05
30 000	INTERSTATE POWER AND LIGHT 5.7% 15/10/2033	USD	28 813	30 767	0.05
200 000	INTESA SANPAOLO SPA FRN 17/03/2025	EUR	211 364	216 806	0.32
102 000	INVITATION HOMES OPERATING PARTNERSHIP LP 5.5% 15/08/2033	USD	94 711	101 661	0.15
34 000	JANE STREET GROUP / JSG FINANCE INC - 144A - 4.5% 15/11/2029	USD	28 974	31 545	0.05
30 000	JBS USA LUX SA / JBS USA FOOD CO / JBS LUXEMBOURG SARL 6.75% 15/03/2034	USD	27 981	31 551	0.05
95 000	JBS USA LUX SA / JBS USA FOOD CO / JBS USA FINANCE INC 5.75% 01/04/2033	USD	85 797	93 710	0.14
25 000	JERSEY CENTRAL POWER & LIGHT CO - 144A - 2.75% 01/03/2032	USD	19 182	20 896	0.03
40 000	JERSEY CENTRAL POWER & LIGHT CO - 144A - 4.3% 15/01/2026	USD	39 034	39 112	0.06
265 000	JPMORGAN CHASE & CO FRN 10/12/2025	USD	255 706	257 683	0.38
150 000	JPMORGAN CHASE & CO FRN 25/01/2033	USD	116 849	128 204	0.19
200 000	JPMORGAN CHASE & CO FRN 26/04/2026	USD	194 164	196 966	0.29
44 000	KEDRION SPA - 144A - 6.5% 01/09/2029	USD	37 394	40 147	0.06

## TCW Funds - TCW Global Multi Asset Opportunities Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
50 000	KEYSPAN GAS EAST CORP - 144A - 5.994% 06/03/2033	USD	47 047	50 773	0.08
31 000	LCM INVESTMENTS HOLDINGS II LLC - 144A - 8.25% 01/08/2031	USD	30 337	32 395	0.05
17 000	LITHIA MOTORS INC - 144A - 3.875% 01/06/2029	USD	14 546	15 372	0.02
45 000	LLOYDS BANKING GROUP PLC FRN 07/11/2028	USD	40 037	42 219	0.06
100 000	LVMH MOET HENNESSY LOUIS VUITTON SE 3.25% 07/09/2029	EUR	102 893	109 285	0.16
10 000	LXP INDUSTRIAL TRUST 6.75% 15/11/2028	USD	9 942	10 440	0.02
55 000	MAGIC MERGECO INC - 144A - 7.875% 01/05/2029	USD	32 328	41 316	0.06
200 000	METROPOLITAN LIFE GLOBAL FUNDING I 1.75% 25/05/2025	EUR	209 697	211 219	0.32
14 000	MODIVCARE - 144A - 5.875% 15/11/2025	USD	13 467	13 647	0.02
45 000	MODIVCARE ESCROW ISSUER INC - 144A - 5% 01/10/2029	USD	33 449	32 686	0.05
25 000	MOLINA HEALTHCARE INC - 144A - 4.375% 15/06/2028	USD	22 297	23 520	0.04
75 000	MORGAN STANLEY FRN 21/07/2032	USD	55 672	61 245	0.09
60 000	MORGAN STANLEY FRN 21/10/2025	USD	57 966	58 440	0.09
70 000	MORGAN STANLEY FRN 28/04/2026	USD	67 163	67 554	0.10
16 000	MOZART DEBT MERGER SUB INC - 144A - 3.875% 01/04/2029	USD	13 587	14 640	0.02
8 000	NCR CORP - 144A - 5.125% 15/04/2029	USD	7 065	7 426	0.01
7 000	NCR CORP - 144A - 5.25% 01/10/2030	USD	6 001	6 340	0.01
10 000	NGL ENERGY PARTNERS LP 8.375% 15/02/2032	USD	10 000	10 263	0.02
50 000	NNN REIT INC 5.6% 15/10/2033	USD	47 151	50 676	0.08
30 000	NORTHWEST FIBER LLC / NORTHWEST FIBER FINANCE SUB INC - 144A - 4.75% 30/04/2027	USD	27 209	30 750	0.05
200 000	NOVO BANCO SA 3.25% 01/03/2027	EUR	215 464	216 069	0.32
30 000	ONTARIO GAMING GTA LP 8% 01/08/2030	USD	29 980	31 007	0.05
90 000	OPEN TEXT CORP - 144A - 6.9% 01/12/2027	USD	93 150	92 916	0.14
16 000	OPTION CARE HEALTH INC - 144A - 4.375% 31/10/2029	USD	13 746	14 709	0.02
65 000	ORACLE CORP 6.5% 15/04/2038	USD	64 621	70 703	0.11
10 000	ORGANON & CO / ORGANON FOREIGN DEBT CO-ISSUER BV - 144A - 5.125% 30/04/2031	USD	7 871	8 913	0.01
49 000	OT MERGER CORP - 144A - 7.875% 15/10/2029	USD	29 857	35 350	0.05
16 000	PENN ENTERTAINMENT INC - 144A - 4.125% 01/07/2029	USD	12 854	13 880	0.02
55 000	PIEDMONT NATURAL GAS CO INC 3.5% 01/06/2029	USD	48 445	51 273	0.08
16 000	PIKE CORP - 144A - 5.5% 01/09/2028	USD	13 834	15 331	0.02
55 000	PILGRIM'S PRIDE CORP 6.25% 01/07/2033	USD	50 803	56 352	0.08
30 000	PNC FINANCIAL SERVICES GROUP INC FRN 28/10/2033	USD	28 787	31 049	0.05
35 000	PNC FINANCIAL SERVICES GROUP INC/THE FRN 20/10/2034	USD	34 987	38 353	0.06
5 000	PNC FINANCIAL SERVICES VAR 22/01/2035	USD	5 000	5 052	0.01
200 000	POWSZECHNA KASA OSZCZEDNOSCI BANK POLSKI SA FRN 01/02/2026	EUR	215 765	217 830	0.33
37 000	PRESTIGE BRANDS INC - 144A - 3.75% 01/04/2031	USD	30 109	32 247	0.05
16 000	PRIME HEALTHCARE SERVICES INC - 144A - 7.25% 01/11/2025	USD	14 967	16 040	0.02
17 000	PRIMO WATER HOLDINGS INC - 144A - 4.375% 30/04/2029	USD	15 163	15 649	0.02
35 000	PUBLIC SERVICE CO OF NEW MEXICO 3.85% 01/08/2025	USD	33 453	34 216	0.05
15 000	RAISING CANE'S RESTAURANTS LLC 9.375% 01/05/2029	USD	15 320	16 238	0.02
17 000	ROCKIES EXPRESS PIPELINE LLC - 144A - 4.95% 15/07/2029	USD	14 865	15 923	0.02
100 000	ROSSINI SARL - REGS - 6.75% 30/10/2025	EUR	105 484	108 259	0.16
50 000	SANTANDER UK GROUP HOLDINGS PLC FRN 14/06/2027	USD	43 667	45 772	0.07



## TCW Funds - TCW Global Multi Asset Opportunities Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Bonds (continued)</b>					
10 000	SCRIPPS ESCROW INC - 144A - 5.875% 15/07/2027	USD	7 709	8 400	0.01
200 000	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 2.25% 10/03/2025	EUR	207 968	213 466	0.32
35 000	SIMMONS FOODS INC/SIMMONS PREPARED FOODS INC/SIMMONS PET FOOD INC/SIMMONS FEED - 144A - 4.625% 01/03/2029	USD	28 322	30 997	0.05
20 000	SIRIUS XM RADIO INC - 144A - 3.875% 01/09/2031	USD	15 069	16 690	0.02
150 000	SOFTBANK GROUP CORP 2.125% 06/07/2024	EUR	154 032	160 735	0.24
45 000	SOUTHERN CO GAS CAPITAL 5.75% 15/09/2033	USD	43 121	46 708	0.07
25 000	SOUTHWESTERN ELEC POWER 4.1% 15/09/2028	USD	23 058	23 986	0.04
75 000	SOUTHWESTERN ELEC POWER 5.30% 01/04/2033	USD	69 191	74 126	0.11
20 000	SPECTRUM BRANDS INC - 144A - 3.875% 15/03/2031	USD	18 222	19 319	0.03
255 000	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM CO II LLC / SPRINT SPECTRUM CO III LLC - 144A - 5.152% 20/03/2028	USD	204 278	203 575	0.30
35 000	TENET HEALTHCARE CORP 4.25% 01/06/2029	USD	30 101	32 550	0.05
30 000	TEVA PHARMACEUTICAL FINANCE NETHERLANDS III BV 8.125% 15/09/2031	USD	30 642	32 901	0.05
48 000	TIME WARNER CABLE LLC 5.5% 01/09/2041	USD	40 190	39 998	0.06
25 000	TRANSCANADA PIPELINES LTD 4.625% 01/03/2034	USD	21 165	23 640	0.04
44 000	TRANSDIGM INC - 144A - 6.75% 15/08/2028	USD	43 319	44 679	0.07
17 000	TRANSMONTAIGNE PARTNERS LP / TLP FINANCE CORP 6.125% 15/02/2026	USD	14 893	16 256	0.02
33 000	TRITON WATER HOLDINGS INC - 144A - 6.25% 01/04/2029	USD	27 456	30 130	0.05
32 000	TRIVIUM PACKAGING FINANCE BV - 144A - 5.5% 15/08/2026	USD	29 969	31 580	0.05
170 000	UNILEVER FINANCE NETHERLANDS BV 1.25% 25/03/2025	EUR	179 878	179 500	0.27
34 000	UPBOUND GROUP INC - 144A - 6.375% 15/02/2029	USD	30 033	33 065	0.05
70 000	US BANCORP FRN 12/06/2034	USD	65 038	71 423	0.11
10 000	US BANCORP VAR 23/01/2035	USD	10 000	10 106	0.02
35 000	USA COM PART USA COM FIN 7.125% 15/03/2029	USD	35 000	35 414	0.05
39 000	VALVOLINE INC - 144A - 3.625% 15/06/2031	USD	30 510	33 652	0.05
29 000	VENTURE GLOBAL LNG INC 9.5% 01/02/2029	USD	29 000	31 284	0.05
65 000	VICI PROPERTIES LP / VICI NOTE CO INC - 144A - 4.125% 15/08/2030	USD	54 605	59 137	0.09
5 000	VICI PROPERTIES LP 4.95% 15/02/2030	USD	4 611	4 835	0.01
200 000	VOLKSBANK WIEN AG FRN 06/10/2027	EUR	205 366	217 184	0.33
57 000	VZ SECURED FINANCING BV - 144A - 5% 15/01/2032	USD	43 044	48 983	0.07
75 000	WARNERMEDIA HOLDINGS INC 5.05% 15/03/2042	USD	57 170	64 460	0.10
110 000	WARNERMEDIA HOLDINGS INC 5.141% 15/03/2052	USD	79 181	91 440	0.14
32 000	WASH MULTIFAMILY ACQUISITION INC - 144A - 5.75% 15/04/2026	USD	29 729	31 292	0.05
20 000	WASTE PRO USA INC - 144A - 5.5% 15/02/2026	USD	18 642	19 715	0.03
45 000	WELLS FARGO & CO FRN 02/03/2033	USD	35 476	39 035	0.06
105 000	WELLS FARGO & CO FRN 11/02/2026	USD	101 273	101 880	0.15
140 000	WELLS FARGO & CO FRN 11/02/2031	USD	120 539	120 707	0.18
100 000	WINTERSHALL DEA FINANCE 2 BV FRN PERPETUAL	EUR	97 538	100 073	0.15
30 000	1375209 BC LTD - 144A - 9% 30/01/2028	USD	29 219	29 433	0.04
35 000	180 MEDICAL INC - 144A - 3.875% 15/10/2029	USD	29 920	31 719	0.05
<b>Total Bonds</b>			<b>10 877 665</b>	<b>11 431 270</b>	<b>17.11</b>

## TCW Funds - TCW Global Multi Asset Opportunities Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares</b>					
903	ABBVIE INC	USD	136 922	164 436	0.25
225	ADOBE INC	USD	120 257	113 535	0.17
74	ADVANCED MICRO DEVICES INC	USD	12 918	13 356	0.02
56	ADYEN NV	EUR	42 161	94 833	0.14
5 122	AES CORP	USD	78 062	91 837	0.14
512	AKAMAI TECHNOLOGIES INC	USD	56 115	55 685	0.08
1 961	AKER BP ASA	NOK	56 830	48 769	0.07
3 291	ALIMENTATION COUCHE-TARD INC	CAD	177 224	188 013	0.28
289	ALPHABET CLASS - A	USD	39 274	43 619	0.07
2 127	ALPHABET INC	USD	292 216	323 857	0.48
2 039	AMAZON.COM INC	USD	270 249	367 795	0.55
1 519	AMERICAN TOWER CORP	USD	277 582	300 139	0.45
441	AMERIPRISE FINANCIAL INC	USD	154 934	193 352	0.29
1 041	AMETEK INC	USD	154 892	190 399	0.28
515	AMGEN INC	USD	143 290	146 425	0.22
1 892	APOLLO GLOBAL MANAGEMENT INC	USD	177 316	212 755	0.32
141	APPLE INC	USD	24 800	24 179	0.04
207	ARISTA NETWORKS INC	USD	39 843	60 026	0.09
1 290	ASHTREAD GROUP PLC	GBP	77 577	91 908	0.14
117	ASML HOLDING NV	EUR	70 309	112 738	0.17
194	ASML HOLDING NV	USD	114 660	188 271	0.28
4 104	ATLAS COPCO AB	SEK	56 359	69 394	0.10
7 307	AUTO TRADER GROUP PLC	GBP	56 656	64 632	0.10
4 104	BAKER HUGHES CO	USD	137 932	137 484	0.21
1 836	BANK OF NEW YORK MELLON CORP	USD	88 119	105 790	0.16
1 817	BOSTON SCIENTIFIC CORP	USD	93 605	124 446	0.19
1 698	BRIXMOR PROPERTY GROUP INC	USD	36 898	39 818	0.06
499	BROADCOM INC	USD	442 006	661 380	0.99
2 317	BSR REAL ESTATE INVESTMENT TRUST	CAD	26 349	18 920	0.03
25 100	CAPITALAND INVESTMENT LTD/SINGAPORE	SGD	52 850	49 844	0.07
3 056	CELLNEX TELECOM SAU	EUR	109 253	108 157	0.16
2 658	CENTENE CORP	USD	193 367	208 600	0.31
1 070	CHARLES SCHWAB CORP	USD	57 293	77 404	0.12
399	COGNEX CORP	USD	16 281	16 926	0.03
549	COLOPLAST A/S	DKK	56 079	74 117	0.11
4 881	COMCAST CORP	USD	212 563	211 591	0.32
345	CONSTELLATION SOFTWARE INC/CANADA	CAD	712 825	938 192	1.40
229	COSTCO WHOLESALE CORP	USD	130 936	167 772	0.25
2 213	COTY INC - A	USD	28 325	26 467	0.04
683	CROWDSTRIKE HOLDINGS INC - A	USD	124 787	218 963	0.33
118	CYBERARK SOFTWARE LTD	USD	19 612	31 344	0.05
549	DANAHER CORP	USD	116 352	137 096	0.21
842	DARDEN RESTAURANTS INC	USD	126 782	140 740	0.21
1 126	DASSAULT SYSTEMES SE	EUR	42 391	49 908	0.07

## TCW Funds - TCW Global Multi Asset Opportunities Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
184	DATADOG INC	USD	17 316	22 742	0.03
41	DEERE & CO	USD	15 595	16 840	0.03
820	DEXCOM INC	USD	71 404	113 734	0.17
811	DICK'S SPORTING GOODS INC	USD	103 741	182 361	0.27
1 488	DUPONT DE NEMOURS INC	USD	108 988	114 085	0.17
73	EATON CORP PLC	USD	15 320	22 826	0.03
1 348	ELISA OYJ	EUR	63 523	60 199	0.09
62	EMS-CHEMIE HOLDING AG	CHF	46 192	47 634	0.07
2 615	EPIROC AB - A	SEK	49 607	49 181	0.07
122	EQUINIX INC	USD	101 224	100 690	0.15
1 650	EQUINOR ASA	NOK	56 827	43 559	0.07
419	EVOLUTION AB	SEK	55 027	52 141	0.08
1 272	EXPERIAN PLC	GBP	42 680	55 500	0.08
1 552	EXXON MOBIL CORP	USD	171 152	180 404	0.27
198	FACTSET RESEARCH SYSTEMS INC	USD	87 462	89 969	0.13
210	FAIR ISAAC CORP	USD	192 138	262 418	0.39
128	FERRARI NV	EUR	55 167	55 849	0.08
3 289	FISERV INC	USD	383 143	525 648	0.79
6 578	FLEX LTD	USD	151 473	188 197	0.28
2 483	FREEPORT-MCMORAN INC - B	USD	91 495	116 751	0.17
2 312	GAMING AND LEISURE PROPERTIES INC	USD	106 587	106 514	0.16
217	GARTNER INC	USD	75 469	103 437	0.15
1 271	GE HEALTHCARE TECHNOLOGIES INC	USD	94 848	115 547	0.17
1 560	GENERAL ELECTRIC CO	USD	190 716	273 827	0.41
2 654	GENERAL MOTORS CO	USD	95 143	120 359	0.18
220	GENMAB A/S	DKK	70 934	66 384	0.10
1 364	GILEAD SCIENCES INC	USD	103 469	99 913	0.15
8 763	GOODMAN GROUP	AUD	152 749	193 288	0.29
4 252	GSK PLC	GBP	77 700	91 773	0.14
1 530	HEICO CORP	USD	250 356	292 230	0.44
21	HERMES INTERNATIONAL SCA	EUR	54 102	53 661	0.08
2 228	HIKMA PHARMACEUTICALS PLC	GBP	54 952	53 996	0.08
311	HOME DEPOT INC	USD	92 817	119 300	0.18
6 925	HOWDEN JOINERY GROUP PLC	GBP	55 184	79 326	0.12
2 999	IMI PLC	GBP	56 450	68 760	0.10
3 342	IMPERIAL BRANDS PLC	GBP	70 481	74 724	0.11
2 731	INDEPENDENCE REALTY TRUST INC	USD	40 575	44 051	0.07
1 944	INDUSTRIA DE DISENO TEXTIL SA	EUR	70 323	97 985	0.15
2 407	INPOST SA	EUR	37 014	37 135	0.06
1 558	INTERCONTINENTAL EXCHANGE INC	USD	183 887	214 116	0.32
1 127	INTERNATIONAL BUSINESS MACHINES CORP	USD	178 666	215 212	0.32
1 264	INTERTEK GROUP PLC	GBP	63 763	79 597	0.12
305	INTUITIVE SURGICAL INC	USD	86 048	121 722	0.18
2 691	INVITATION HOMES INC REITS	USD	90 908	95 827	0.14

## TCW Funds - TCW Global Multi Asset Opportunities Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
456	IPSEN SA	EUR	56 992	54 321	0.08
39 067	JD SPORTS FASHION PLC	GBP	55 245	66 377	0.10
1 963	JOHNSON CONTROLS INTERNATIONAL PLC	USD	106 416	128 223	0.19
575	JONES LANG LASALLE INC	USD	89 814	112 177	0.17
1 471	JPMORGAN CHASE & CO	USD	229 522	294 641	0.44
1 615	KENVUE INC	USD	33 029	34 658	0.05
1 736	KEYWORDS STUDIOS PLC	GBP	28 047	28 552	0.04
9 224	KILLAM APARTMENT REAL ESTATE INVESTMENT TRUST	CAD	124 102	126 646	0.19
2 674	KITE REALTY GROUP TRUST	USD	56 565	57 972	0.09
1 332	LA FRANCAISE DES JEUX SAEM	EUR	42 119	54 349	0.08
34	LAM RESEARCH CORP	USD	21 813	33 033	0.05
1 668	LENNAR CORP	USD	204 718	286 863	0.43
468	LINDE PLC	USD	177 520	217 302	0.33
614	LOGITECH INTERNATIONAL SA - REG	CHF	54 214	55 054	0.08
115	L'OREAL SA	EUR	54 622	54 480	0.08
80	LVMH MOET HENNESSY LOUIS VUITTON SE	EUR	55 735	72 032	0.11
7 707	LXP INDUSTRIAL TRUST	USD	67 315	69 517	0.10
248	MARVELL TECHNOLOGY INC	USD	13 329	17 578	0.03
372	MASTERCARD INC	USD	148 058	179 144	0.27
515	MCKESSON CORP	USD	242 944	276 478	0.41
385	MERCK & CO INC	USD	47 899	50 801	0.08
451	META PLATFORMS INC	USD	215 383	218 997	0.33
2 344	METLIFE INC	USD	150 099	173 714	0.26
431	MICRON TECHNOLOGY INC	USD	44 491	50 811	0.08
2 226	MICROSOFT CORP	USD	737 689	936 523	1.40
904	MID-AMERICA APARTMENT COMMUNITIES INC	USD	116 177	118 948	0.18
10 035	MINTO APARTMENT REAL ESTATE INVESTMENT TRUST	CAD	113 957	117 536	0.18
5 600	MINITUBISHI ESTATE CO LTD	JPY	83 020	101 569	0.15
7 500	MITSUI FUDOSAN CO LTD	JPY	63 614	80 454	0.12
399	MOBILEYE GLOBAL INC	USD	15 523	12 828	0.02
310	MOLINA HEALTHCARE INC	USD	110 837	127 357	0.19
1 272	MONCLER SPA	EUR	71 042	95 037	0.14
1 601	MORGAN STANLEY	USD	133 632	150 750	0.23
83	MOTOROLA SOLUTIONS INC	USD	24 011	29 463	0.04
279	MSCI INC	USD	142 596	156 366	0.23
586	NEMETSCHEK SE	EUR	54 822	57 959	0.09
3 504	NET LEASE OFFICE PROPERTIES	USD	78 221	83 395	0.12
2 011	NEXPOINT RESIDENTIAL TRUST INC	USD	63 224	64 734	0.10
601	NEXT PLC	GBP	64 523	70 090	0.10
547	NIKE INC - B	USD	53 732	51 407	0.08
22	NIPPON PROLOGIS REIT INC	JPY	38 665	39 190	0.06
3 305	NISOURCE INC	USD	82 813	91 416	0.14
655	NOVARTIS AG - REG	CHF	63 482	63 537	0.10
905	NOVO NORDISK A/S	DKK	92 150	115 482	0.17

## TCW Funds - TCW Global Multi Asset Opportunities Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
735	NVIDIA CORP	USD	333 324	664 117	0.99
1 233	ON SEMICONDUCTOR CORP	USD	106 901	90 687	0.14
76	O'REILLY AUTOMOTIVE INC	USD	73 895	85 795	0.13
530	PALO ALTO NETWORKS INC	USD	131 444	150 589	0.23
546	PANDORA A/S	DKK	63 519	88 108	0.13
838	PEPSICO INC	USD	138 918	146 658	0.22
607	PINTEREST INC - A	USD	16 631	21 045	0.03
764	PROLOGIS INC	USD	93 883	99 488	0.15
422	PUBLIC STORAGE	USD	116 879	122 405	0.18
6 856	QINETIQ GROUP PLC	GBP	28 308	31 629	0.05
130	QUALCOMM INC	USD	14 441	22 009	0.03
993	RECORDATI INDUSTRIA CHIMICA E FARMACEUTICA SPA	EUR	55 165	54 952	0.08
1 803	RELX PLC	GBP	63 761	77 985	0.12
7 944	RIGHTMOVE PLC	GBP	56 530	55 153	0.08
672	RIO TINTO PLC	GBP	42 128	42 589	0.06
276	ROCHE HOLDING AG	CHF	77 366	70 387	0.11
395	ROPER TECHNOLOGIES INC	USD	194 780	221 532	0.33
13 095	ROTORK PLC	GBP	49 693	54 390	0.08
1 025	SALESFORCE INC	USD	231 396	308 710	0.46
1 144	SALMAR ASA	NOK	56 410	75 440	0.11
15	SAMSUNG ELECTRONICS CO LTD - GDR	USD	22 395	22 305	0.03
7 649	SEGRO PLC	GBP	76 682	87 329	0.13
470	SERVICENOW INC	USD	259 791	358 328	0.54
1 059	SIMON PROPERTY GROUP INC	USD	130 372	165 723	0.25
344	SNOWFLAKE INC - A	USD	53 783	55 590	0.08
792	S&P GLOBAL INC	USD	290 764	336 956	0.50
1 309	STMICROELECTRONICS NV	EUR	56 515	56 436	0.08
324	STRAUMANN HOLDING AG	CHF	42 146	51 800	0.08
2 026	STROEER MEDIA SE	EUR	105 271	123 298	0.18
344	SUN COMMUNITIES INC	USD	44 837	44 232	0.07
12	SUPER MICRO COMPUTER INC	USD	8 227	12 120	0.02
373	SYMBOTIC INC	USD	14 506	16 785	0.03
160	TAIWAN SEMICONDUCTOR MANUFACTURING CO LTD - ADR	USD	17 506	21 768	0.03
648	TAPESTRY INC	USD	30 512	30 767	0.05
404	TARGET CORP	USD	62 991	71 593	0.11
2 848	TAYLOR MORRISON HOME CORP	USD	144 447	177 060	0.26
147	TESLA INC	USD	36 921	25 841	0.04
2 085	TEXTRON INC	USD	169 444	200 014	0.30
6 174	TPG RE FINANCE TRUST INC	USD	44 954	47 663	0.07
2 834	TRADE DESK INC - A	USD	225 293	247 748	0.37
220	TRANSDIGM GROUP INC	USD	222 414	270 952	0.41
1 598	TRAVEL + LEISURE CO	USD	65 042	78 238	0.12
161	ULTA BEAUTY INC	USD	63 698	84 184	0.13
947	UNITED PARCEL SERVICE INC - B	USD	145 613	140 753	0.21

## TCW Funds - TCW Global Multi Asset Opportunities Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Shares (continued)</b>					
254	UNITEDHEALTH GROUP INC	USD	133 320	125 654	0.19
2 705	UNIVERSAL MUSIC GROUP NV	EUR	71 044	81 449	0.12
2 141	VENTAS INC	USD	92 872	93 219	0.14
250	VERTIV HOLDINGS CO	USD	15 367	20 418	0.03
3 590	VICI PROPERTIES INC	USD	105 452	106 946	0.16
1 451	VISA INC	USD	341 203	404 945	0.61
1 087	WALT DISNEY CO	USD	125 101	133 005	0.20
4 412	WASHINGTON REAL ESTATE INVESTMENT TRUST	USD	59 516	61 415	0.09
2 269	WASTE CONNECTIONS INC	USD	315 719	390 291	0.58
2 287	WEYERHAEUSER CO	USD	71 792	82 126	0.12
2 159	WOLTERS KLUWER NV	EUR	270 243	338 566	0.51
1 075	WYNDHAM HOTELS & RESORTS INC	USD	78 286	82 506	0.12
383	XYLEM INC/NY	USD	45 880	49 499	0.07
691	ZOETIS INC	USD	119 953	116 924	0.17
<b>Total Shares</b>			<b>20 336 631</b>	<b>24 400 199</b>	<b>36.51</b>
<b>Mortgages and Asset Backed securities</b>					
2 000 000	ACE SECURITIES CORP HOME EQUITY LOAN TRUST SERIES 2007-ASAP1 FRN 25/03/2037	USD	191 350	194 894	0.29
1 000 000	ACE 2007-ASP1 A2C LIBOR+26 25/03/2037	USD	152 007	165 271	0.25
100 000	AURIUM CLO V DESIGNATED ACTIVITY CO FRN 17/04/2034 (ISIN XS2310112854)	EUR	107 242	106 655	0.16
100 000	BCRED CLO 2023-1 LLC FRN 20/01/2036	USD	100 000	101 145	0.15
1 500 000	BEAR STEARNS MORTGAGE FUNDING TRUST 2007-AR5 FRN 25/06/2047	USD	141 472	142 638	0.21
90 000	BLUEMOUNTAIN CLO XXIII LTD FRN 20/10/2031	USD	88 763	90 047	0.13
150 000	BXP TRUST 2017-GM 3.379% 13/06/2039	USD	136 869	140 613	0.21
350 000	C-BASS 2007-CB5 TRUST - A3 - FRN 25/04/2037	USD	72 263	72 242	0.11
70 000	CITIGROUP COMMERCIAL MORTGAGE TRUST 2018-C5 FRN 10/06/2051	USD	66 596	66 771	0.10
130 000	COMM 2014-CCRE17 MORTGAGE TRUST 4.174% 10/05/2047	USD	122 545	125 665	0.19
50 000	COMM 2014-CCRE18 MORTGAGE TRUST - B - FRN 15/07/2047	USD	48 922	49 366	0.07
160 000	COMM 2016-DC2 MORTGAGE TRUST 4.243% 10/02/2049	USD	146 300	152 821	0.23
100 000	COMM 2016-787S MORTGAGE TRUST FRN 10/02/2036	USD	89 750	93 001	0.14
140 000	COMM 2017-PANW MORTGAGE TRUST FRN 10/10/2029	USD	123 200	124 764	0.19
100 000	CONTEGO CLO VI DAC FRN 15/04/2034	EUR	105 257	106 634	0.16
160 000	CSAIL 2015-C1 COMMERCIAL MORTGAGE TRUST 3.791% 15/04/2050	USD	153 525	155 662	0.23
100 000	CVC CORDATUS LOAN FUND VIII DAC FRN 15/07/2034	EUR	103 585	105 292	0.16
575 000	CWABS ASSET-BACKED CERTIFICATES TRUST 2005-4 FRN 25/10/2035	USD	152 687	153 937	0.23
110 000	DBCG 2017-BBG MORTGAGE TRUST FRN 15/06/2034	USD	110 069	110 004	0.16
165 000	DOMINO'S PIZZA MASTER ISSUER LLC 4.116% 25/07/2048	USD	150 499	152 212	0.23
300 000	FANNIE MAE OR FREDDIE MAC 0% 01/04/2051	USD	238 780	237 625	0.36
375 000	FANNIE MAE OR FREDDIE MAC 2.5% 25/03/2043	USD	311 953	310 260	0.46
375 000	FANNIE MAE OR FREDDIE MAC 3% 25/12/2042	USD	324 719	322 887	0.48
550 000	FANNIE MAE OR FREDDIE MAC 4% 31/12/2049	USD	509 489	509 480	0.76
700 000	FANNIE MAE OR FREDDIE MAC 4.5% 01/04/2043	USD	668 796	666 778	0.99

## TCW Funds - TCW Global Multi Asset Opportunities Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
600 000	FANNIE MAE OR FREDDIE MAC 5% 15/04/2034	USD	586 358	585 979	0.87
350 000	FANNIE MAE OR FREDDIE MAC 5.5% 25/03/2043	USD	347 327	348 298	0.52
245 000	FANNIE MAE POOL 2% 01/02/2052 (ISIN US3140MGLD11)	USD	176 096	174 077	0.26
300 000	FANNIE MAE POOL 2% 01/06/2052	USD	225 442	221 093	0.33
425 000	FANNIE MAE POOL 2.5% 01/01/2051	USD	252 455	251 072	0.38
50 000	FANNIE MAE POOL 2.5% 01/01/2052	USD	35 681	35 874	0.05
275 000	FANNIE MAE POOL 3% 01/04/2052	USD	222 628	222 306	0.33
50 000	FANNIE MAE POOL 3% 01/05/2052	USD	38 880	39 044	0.06
150 000	FANNIE MAE POOL 4% 01/09/2052	USD	127 833	127 941	0.19
325 000	FANNIE MAE POOL 4.5% 01/12/2052 (ISIN US31418ELW83)	USD	290 371	288 780	0.43
80 000	FANNIE MAE TF 01/08/2052	USD	64 315	64 081	0.10
1 600 000	FIRST FRANKLIN MORTGAGE LOAN TRUST SERIES 2007-FF2 FRN 25/03/2037	USD	154 616	158 391	0.24
175 000	FIRST FRANKLIN MORTGAGE LOAN TRUST 2006-FF5 FRN 25/04/2036	USD	154 000	158 892	0.24
175 000	FN MA4917 MTGE TF 01/02/2053	USD	158 463	158 548	0.24
475 000	FR RA4528 TF 01/02/2051	USD	286 513	286 073	0.43
275 000	FR SD8244 MTGE TF 01/09/2052	USD	238 671	236 078	0.35
240 000	FR SD8256 MTGE FT 01/10/2052	USD	208 959	206 727	0.31
200 000	FR SD8257 MTGE TF 01/10/2052	USD	174 789	174 229	0.26
230 000	FREDDIE MAC POOL 2% 01/05/2052	USD	170 663	167 451	0.25
100 000	FREDDIE MAC POOL 3% 01/04/2052	USD	77 922	77 304	0.12
355 000	FREDDIE MAC POOL 4% 01/11/2052	USD	311 757	308 410	0.46
165 000	FREDDIE MAC POOL 4.5% 01/08/2053	USD	152 536	152 871	0.23
550 000	GINNIE MAE 4.5% 01/04/2049	USD	530 674	528 617	0.79
400 000	GINNIE MAE 5% 01/04/2049	USD	391 743	393 190	0.59
225 000	GINNIE MAE 5.5% 01/04/2053	USD	223 857	224 841	0.34
1 000 000	GREENPOINT MORTGAGE FUNDING TRUST SERIES 2007-AR1 - 2A1A - FRN 25/03/2047	USD	121 950	132 164	0.20
2 164 000	GS MORTGAGE SECURITIES TRUST 2017-GS8 FRN 10/11/2050	USD	56 703	49 927	0.07
100 000	HILTON USA TRUST 2016 IO TV 05/11/2038	USD	90 219	94 313	0.14
115 000	HOUSTON GALLERIA MALL TRUST 2015-HGLR 3.08656% 05/03/2037	USD	109 834	111 457	0.17
1 170 000	HSI ASSET SECURITIZATION CORP TRUST 2007-OPT1 - 1A - FRN 25/12/2036	USD	120 980	128 246	0.19
100 000	INDEPENDENCE PLAZA TRUST 2018-INDP - A - 3.763% 10/07/2035	USD	93 563	95 759	0.14
200 000	J.G. WENTWORTH XLI LLC 4.7% 15/10/2074	USD	146 888	157 085	0.24
115 000	J.P. MORGAN CHASE COMMERCIAL MORTGAGE SECURITIES TRUST 2016-NINE FRN 06/10/2038	USD	106 356	107 658	0.16
123 000	JPMCC 2016-NINE B MTGE TV IO 06/09/2038	USD	106 731	112 874	0.17
600 000	MORGAN STANLEY ABS CAPITAL I INC TRUST 2006-HE6 - A2C - FRN 25/09/2036	USD	136 638	136 422	0.20
160 000	NATIONSTAR HOME EQUITY LOAN TRUST 2007-A FRN 25/03/2037	USD	144 001	146 845	0.22
600 000	NELNET STUDENT LOAN TRUST 2004-3 FRN 25/10/2040	USD	126 286	130 686	0.20
90 000	OCTAGON INVESTMENT PARTNERS XVII LTD FRN 25/01/2031	USD	88 111	90 085	0.13
200 000	OOMLT 2006-1 M1 TV 25/01/2036	USD	174 750	177 243	0.27
400 000	OPTEUM MORTGAGE ACCEPTANCE TV 25/04/2035	USD	40 320	40 704	0.06

## TCW Funds - TCW Global Multi Asset Opportunities Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market (continued)</b>					
<b>Mortgages and Asset Backed securities (continued)</b>					
1 350 000	RALI SERIES 2007-QO1 TRUST FRN 25/02/2047	USD	133 074	137 114	0.21
3 000 000	RALI 2006 6% 25/04/36	USD	128 872	130 500	0.20
100 000	RRE 2 LOAN MANAGEMENT DAC FRN 15/07/2035	EUR	103 475	106 272	0.16
2 500 000	SASC 2006-BC6 A1 TV 25/01/2037	USD	164 710	165 118	0.25
900 000	SOUNDVIEW HOME LOAN TRUST 2007-OPT1 FRN 25/06/2037	USD	148 284	150 462	0.23
120 000	TACO BELL FUNDING LLC 4.97% 25/05/2046	USD	110 549	110 935	0.17
80 000	TOWD POINT MORTGAGE TRUST 2016-5 FRN 25/10/2056	USD	70 550	73 279	0.11
100 000	TOWD POINT MORTGAGE TRUST 2017-4 - M2 - FRN 25/06/2057	USD	84 531	85 447	0.13
170 000	TOWD POINT MORTGAGE TRUST 2018-2 FRN 25/03/2058 (ISIN US89175VAC72)	USD	154 727	155 327	0.23
83 000	UBSCM 2018 C10 MTGE TV 15/05/2051	USD	75 634	75 443	0.11
150 000	VOYA CLO 2022-3 LTD FRN 20/10/2036	USD	149 625	151 095	0.23
3 900 000	WAMU MORTGAGE PASS-THROUGH CERTIFICATES SERIES 2005-AR19 TRUST - A1A1 - FRN 25/12/2045	USD	89 745	93 384	0.14
180 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2015-LC20 3.467% 15/04/2050	USD	172 238	172 128	0.26
105 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2018-C47 FRN 15/09/2061 (ISIN US95002DBR98)	USD	101 013	101 387	0.15
100 000	WELLS FARGO COMMERCIAL MORTGAGE TRUST 2018-C47 FRN 15/09/2061 (ISIN US95002DBX66)	USD	90 602	92 535	0.14
145 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 - A1A2 - 3.9005% 10/08/2035	USD	137 303	139 778	0.21
100 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 FRN 10/08/2035	USD	93 000	95 431	0.14
100 000	1211 AVENUE OF THE AMERICAS TRUST 2015-1211 3.9005% 10/08/2035	USD	95 781	96 185	0.14
<b>Total Mortgages and Asset Backed securities</b>			<b>13 786 230</b>	<b>13 890 119</b>	<b>20.79</b>
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>					
200 000	BUNDESSCHATZANWEISUNGEN 2.8% 12/06/2025	EUR	209 452	214 955	0.32
200 000	FRANCE GOVERNMENT BOND OAT 0.5% 25/05/2025	EUR	201 725	209 287	0.31
150 000	FRENCH REPUBLIC GOVERNMENT BOND OAT 0.5% 25/05/2026	EUR	155 649	154 164	0.23
100 000	ITALY BUONI POLIENNALI DEL TESORO 1.6% 01/06/2026	EUR	105 553	104 501	0.16
320 000	ITALY BUONI POLIENNALI DEL TESORO 3.4% 28/03/2025	EUR	336 862	345 192	0.52
500 000	ITALY CERTIFICATI DI CREDITO DEL TESORO/ CCTS-EU FRN 15/04/2025	EUR	540 512	545 173	0.82
100 000	SPAIN GOVERNMENT BOND 1.6% 30/04/2025	EUR	106 216	106 030	0.16
545 000	UNITED STATES OF AMERICA 4.25% 15/03/2027	USD	544 650	542 594	0.81
1 500 000	UNITED STATES TREASURY BILL 0% 18/04/2024	USD	1 466 401	1 496 275	2.24
200 000	UNITED STATES TREASURY INFLATION INDEXED BONDS FRN 15/04/2026	USD	219 942	225 144	0.34
200 000	UNITED STATES TREASURY NOTE/BOND 4.75% 30/06/2025	USD	198 633	199 305	0.30
300 000	UNITED STATES TREASURY NOTE/BOND 5% 31/08/2025	USD	299 426	300 656	0.45
1 170 000	USA 4.125% 31/03/2029	USD	1 165 186	1 165 349	1.74
6 705 000	USA 4.5% 31/03/2026	USD	6 692 722	6 689 807	10.00
578 000	WT TREASURY SEC 4% 15/02/2024	USD	567 377	568 652	0.85
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			<b>12 810 306</b>	<b>12 867 084</b>	<b>19.25</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing or dealt in on another regulated market</b>			<b>57 810 832</b>	<b>62 588 672</b>	<b>93.66</b>



## TCW Funds - TCW Global Multi Asset Opportunities Fund

### Schedule of Investments (continued)

Nominal value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets
<b>Investment Funds</b>					
<b>Open-ended Investment Funds</b>					
4 567.595866	TCW FUNDS - TCW EMERGING MARKETS SUSTAINABLE BOND FUND - OU	USD	622 444	707 910	1.06
<b>Total Open-ended Investment Funds</b>			<b>622 444</b>	<b>707 910</b>	<b>1.06</b>
<b>Total Investment Funds</b>			<b>622 444</b>	<b>707 910</b>	<b>1.06</b>
<b>Total Investments</b>			<b>58 433 276</b>	<b>63 296 582</b>	<b>94.72</b>

## TCW Funds - TCW Global Multi Asset Opportunities Fund

### Economic and Geographical Classification of Investments

<b>Economic classification</b>	<b>%</b>	<b>Geographical classification</b>	<b>%</b>
Governments	28.49	United States of America	75.22
Finance and Credit Services	11.88	Netherlands	2.71
Investment Banking and Brokerage Services	8.71	Italy	2.43
Software and Computer Services	7.53	Canada	2.36
Banks	5.93	United Kingdom	2.20
Real Estate Investment Trusts	3.76	France	1.87
Technology Hardware and Equipment	3.46	Luxembourg	1.81
Retailers	2.57	Germany	1.16
Industrial Support Services	2.14	Spain	0.69
Pharmaceuticals and Biotechnology	2.01	Japan	0.57
Media	1.32	Denmark	0.51
Aerospace and Defense	1.31	Portugal	0.48
Medical Equipment and Services	1.12	Switzerland	0.43
Real Estate Investment and Services	1.07	Ireland	0.40
Investment Fund	1.06	Austria	0.33
Health Care Providers	0.95	Poland	0.33
General Industrials	0.89	Australia	0.29
Personal Goods	0.87	Sweden	0.26
Oil, Gas and Coal	0.86	Norway	0.25
Telecommunications Service Providers	0.81	Finland	0.09
Chemicals	0.75	Jersey	0.08
Electronic and Electrical Equipment	0.72	Singapore	0.08
Household Goods and Home Construction	0.72	Israel	0.07
Travel and Leisure	0.61	Bermuda	0.04
Waste and Disposal Services	0.58	South Korea	0.03
Personal Care, Drug and Grocery Stores	0.56	Taiwan	0.03
Industrial Transportation	0.54		
Electricity	0.52		<b>94.72</b>
Industrial Engineering	0.49		
Gas, Water and Multi-utilities	0.40		
Automobiles and Parts	0.30		
Life Insurance	0.30		
Beverages	0.24		
Industrial Metals and Mining	0.24		
Food Producers	0.20		
Telecommunications Equipment	0.15		
Tobacco	0.15		
Leisure Goods	0.14		
Alternative Energy	0.10		
Consumer Services	0.08		
Mortgage Real Estate Investment Trusts	0.07		
Industrial Materials	0.05		
Non-life Insurance	0.05		
Construction and Materials	0.02		
	<b>94.72</b>		

## Notes to the financial statements

### 1 - General

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

At March 31, 2024, eleven Sub-Funds are available to shareholders:

TCW Funds - TCW Core Plus Bond Fund

TCW Funds - TCW Unconstrained Bond Fund

TCW Funds - TCW Income Fund

TCW Funds - TCW Global Securitized Fund

TCW Funds - TCW High Yield Sustainable Bond Fund

TCW Funds - TCW Emerging Markets Sustainable Income Fund

TCW Funds - TCW Select Sustainable Equities Fund

TCW Funds - TCW Relative Value Sustainable U.S. Equities Fund

TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund

TCW Funds - TCW Global Premier Sustainable Equities Fund

TCW Funds - TCW Global Multi Asset Opportunities Fund

### 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 combined information on the Fund.

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

#### 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.

A Shareholder 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.

## Notes to the financial statements (continued)

### 2.3 Valuation

The value of transferable equity securities which are quoted or dealt on a regulated stock exchange is based on their last reported sales prices, or if no sales are reported, based on quotes obtained from independent pricing vendors or broker dealers.

The value of transferable fixed income securities, money market instruments and any financial liquid assets and instrument for which market quotations are readily available are valued at prices as provided by independent pricing vendors or broker quotes.

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.

The London Interbank Offered Rate ("LIBOR") was a leading benchmark or reference rate for various commercial and financial contracts, including corporate and municipal bonds, bank loans, asset-backed and mortgage-related securities, interest rate swaps and other derivatives. In July 2017, the United Kingdom's Financial Conduct Authority (FCA), which regulates LIBOR, announced the gradual phase out of the LIBOR rate, with nearly all LIBOR rate publications having ceased as of June 30, 2023 (some LIBOR rates continue to be published, but only on a temporary and synthetic basis). Alternatives to LIBOR have been established and others may be developed. The U.S. Federal Reserve, in conjunction with the Alternative Reference Rates Committee, a steering committee comprised of large U.S. financial institutions, has identified the Secured Overnight Financial Rate (SOFR) as the preferred alternative rate to LIBOR. SOFR is a relatively new index calculated by short-term repurchase agreements, backed by Treasury securities. There remains uncertainty surrounding the nature of any replacement rates. The transition to a new reference rate may result in (i) increased volatility or illiquidity in markets for instruments or contracts that previously relied on or still rely on LIBOR, (ii) a reduction in the value of certain instruments or contracts held by a Fund, (iii) reduced effectiveness of related Fund transactions, such as hedging, (iv) additional tax, accounting and regulatory risks, or (v) costs incurred in connection with closing out positions and entering into new trades. Any pricing adjustments to a Fund's investments resulting from a substitute reference rate may also adversely affect a Fund's performance and/or NAV. There is no assurance that the composition or characteristics of any such alternative reference rate will be similar to or produce the same value or economic equivalence as LIBOR or that instruments or contracts using an alternative rate will have the same volume or liquidity.

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)

### 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.

### 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". Dividends are credited to income on the date upon which the relevant securities are first listed as "ex-dividend". Bank interest 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".

At March 31, 2024, 4 Sub-Funds had unsettled TBA commitments. The current Market value are as follows:

TCW Funds - TCW Core Plus Bond Fund = USD 37 780 990

TCW Funds - TCW Unconstrained Bond Fund = USD 76 209 771

TCW Funds - TCW Income Fund = USD 6 117 178

TCW Funds - TCW Global Securitized Fund = USD 7 863 762

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

### 2.7 Swing Pricing

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

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

With Swing Pricing, a Sub-Fund's Net Asset Value per class is adjusted to account for trading costs incurred where shareholders' subscriptions or redemptions activity exceeds a Sub-Fund's predetermined threshold. Swing Pricing is a mechanism of valuation which adjusts (swings) a Sub-Fund's Net Asset Value per class to account for these trading costs.

The aim is to protect the interests of non-dealing shareholders by ensuring the shareholders making significant subscriptions or redemptions contribute to the cost of their transactions.

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

The Swing Factor may not exceed 2% of Net Asset Value as outlined in the prospectus.

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

TCW Funds - TCW Core Plus Bond Fund

TCW Funds - TCW Unconstrained Bond Fund

TCW Funds - TCW Income Fund

TCW Funds - TCW Emerging Markets Sustainable Income Fund

No Net Asset Values are swung as at March 31, 2024.

## Notes to the financial statements (continued)

### 3 - Management, performance and service fees

a) The Investment Manager is entitled to receive, as remuneration for its service, a management fee and a service fee which are calculated as a percentage (as specified below) of the average of the Net Asset Value of each Class of Shares over the period.

The both fees are calculated and accrued on each Valuation Day and payable monthly in arrears to the Investment Manager. The Investment Management and Service fees annual rates applicable at March 31, 2024 are as follows :

	Class of shares	Management fees p.a.	Service fees p.a.
TCW Funds - TCW Core Plus Bond Fund	Class ACHC	0.80%	0.20%
	Class AE	0.80%	0.20%
	Class AEHE	0.80%	0.20%
	Class AU	0.80%	0.20%
	Class EEHE	0.80%	0.20%
	Class EU	0.80%	0.20%
	Class IEHE	0.40%	0.10%
	Class IGHG-QD	0.40%	0.10%
	Class IU	0.40%	0.10%
	Class IU-YD	0.40%	0.10%
	Class REHE	0.40%	0.10%
	Class RGHG	0.40%	0.10%
	Class RGHG-QD	0.40%	0.10%
	Class RU	0.40%	0.10%
Class XU	- (*)	- (*)	
TCW Funds - TCW Unconstrained Bond Fund	Class ACHC	1.40%	0.20%
	Class AEHE	1.40%	0.20%
	Class AEHE-QD	1.40%	0.20%
	Class AU	1.40%	0.20%
	Class EEHE	1.40%	0.20%
	Class EU	1.40%	0.20%
	Class FU	0.70%	0.10%
	Class FU-QD	0.70%	0.10%
	Class ICHC	0.70%	0.10%
	Class IEHE	0.70%	0.10%
	Class IEHE-QD	0.70%	0.10%
	Class IGHG-QD	0.70%	0.10%
	Class IU	0.70%	0.10%
	Class IU-YD	0.70%	0.10%
	Class OU	0.00%	0.10%
	Class REHE	0.70%	0.10%
	Class RGHG-QD	0.70%	0.10%
	Class RU	0.70%	0.10%
	Class XAHA-QD	- (*)	- (*)
	Class XEHE-QD	- (*)	- (*)
	Class XGHG-QD	- (*)	- (*)
	Class XJ	- (*)	- (*)
	Class XJHJ	- (*)	- (*)
	Class XU	- (*)	- (*)
	Class XU-YD	- (*)	- (*)
	Class XXEHE	- (*)	- (*)
	Class XXEHE-QD	- (*)	- (*)
Class XXGHG-QD	- (*)	- (*)	
Class XXU	- (*)	- (*)	
Class XXU-QD	- (*)	- (*)	

(\*)Footnote available at page 124.

Notes to the financial statements (continued)

	Class of shares	Management fees p.a.	Service fees p.a.
TCW Funds - TCW Income Fund	Class ACHC	1.50%	0.20%
	Class AEHE	1.50%	0.20%
	Class AEHE-QD	1.50%	0.20%
	Class AU	1.50%	0.20%
	Class AU-QD	1.50%	0.20%
	Class EEHE	1.50%	0.20%
	Class ICHC	0.54%	0.10%
	Class IEHE	0.54%	0.10%
	Class IEHE-QD	0.54%	0.10%
	Class IGHG-QD	0.54%	0.10%
	Class IGHG-YD	0.54%	0.10%
	Class IU	0.54%	0.10%
	Class IU-QD	0.54%	0.10%
	Class RU	0.54%	0.10%
	Class XEHE	- (*)	- (*)
TCW Funds - TCW Global Securitized Fund	Class AEHE	1.20%	0.20%
	Class AU	1.20%	0.20%
	Class IEHE	0.60%	0.10%
	Class IU	0.60%	0.10%
	Class OU	0.00%	0.10%
	Class OU-QD	0.00%	0.10%
TCW Funds - TCW High Yield Sustainable Bond Fund	Class AEHE	1.50%	0.20%
	Class AU	1.50%	0.20%
	Class EEHE	1.50%	0.20%
	Class IEHE	0.50%	0.10%
	Class IEHE-QD	0.50%	0.10%
	Class IGHG-QD	0.50%	0.10%
	Class IU	0.50%	0.10%
	Class OU	0.00%	0.10%
	Class XJ	- (*)	- (*)
TCW Funds - TCW Emerging Markets Sustainable Income Fund	Class AE	1.50%	0.30%
	Class AEHE	1.50%	0.30%
	Class AU	1.50%	0.30%
	Class EU	1.50%	0.20%
	Class IEHE	0.50%	0.20%
	Class IGHG-QD	0.50%	0.20%
	Class IU	0.50%	0.20%
	Class OU	0.00%	0.15%
TCW Funds - TCW Select Sustainable Equities Fund	Class AU	1.80%	0.20%
	Class IU	0.75%	0.10%
TCW Funds - TCW Relative Value Sustainable U.S. Equities Fund	Class AEHE	1.80%	0.20%
	Class AU	1.80%	0.20%
	Class IU	0.70%	0.10%
	Class OU	0.00%	0.10%
	Class REHE	0.70%	0.10%

(\*)Footnote available at page 124.

## Notes to the financial statements (continued)

	Class of shares	Management fees p.a.	Service fees p.a.
TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund	Class AEHE	2.00%	0.20%
	Class AU	2.00%	0.20%
	Class EEHE	2.00%	0.20%
	Class IEHE	0.80%	0.10%
	Class IGHG-QD	0.80%	0.10%
	Class IU	0.80%	0.10%
	Class OU	0.00%	0.10%
TCW Funds - TCW Global Premier Sustainable Equities Fund	Class AEHE	1.80%	0.20%
	Class AU	1.80%	0.20%
	Class EEHE	1.80%	0.20%
	Class IEHE	0.80%	0.10%
	Class IGHG-QD	0.80%	0.10%
	Class IU	0.80%	0.10%
TCW Funds - TCW Global Multi Asset Opportunities Fund	Class AEHE	1.60%	0.20%
	Class AU	1.60%	0.20%
	Class EEHE	1.60%	0.20%
	Class IEHE	0.80%	0.10%
	Class IU	0.80%	0.10%
	Class OU	0.00%	0.10%
	Class XXU	- (*)	- (*)

This Service Fee may be used by the Investment Manager to pay fees of other service providers such as:

- i. Administrative Agent, Domiciliary Agent and Registrar Agent;
- ii. Depository Bank, including transaction fees;
- iii. *Réviseur d'entreprises agréé*, legal advisers and local representatives;
- iv. Creation and distribution of shareholders' materials;
- v. Governmental agencies and jurisdictional applicable fees.

For the avoidance of doubt, the Fund will not pay any fees directly to the Depository Bank, 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 shareholders with an immediate understanding of the servicing cost charged to the Fund.

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

### Basis Points Fee based on net asset values

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

### Minimum Fee

A minimum fee of €100,000 per annum applies from the date of appointment of the Company as Management Company.

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

(\*) Footnote available at page 124.



## Notes to the financial statements (continued)

### 4 - 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.

### 5 - Cross Sub-Fund investments

As at March 31, 2024, the Sub-Funds TCW Funds - TCW Unconstrained Bond Fund and TCW Funds - TCW Income Fund invested in the Sub-Fund TCW Funds - TCW Emerging Markets Sustainable Income Fund as described below:

Sub-Fund	Description	Currency	Quantity	Market value	% of combined total net assets
TCW Funds - TCW Unconstrained Bond Fund	TCW Funds - TCW Emerging Markets Sustainable Income Fund (OU)	USD	29 331.83	4 546 002	0.46
TCW Funds - TCW Income Fund	TCW Funds - TCW Emerging Markets Sustainable Income Fund (OU)	USD	4 842.34	750 492	0.08

This amount of USD 5 296 494 is not excluded of the caption "Securities portfolio at market value" in the combined statement of net assets.

The total Combined Net Assets at period-end without cross Sub-Fund investments would amount to USD 992 617 902.

### 6 - 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 Shareholders' interests.

As per the prospectus in force as at March 31, 2024, 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.

Notes to the financial statements (continued)

Name of the Sub-Fund	Sub-Fund Base Currency	Class NAV Currency	Class	Management fee p.a.	Service fee p.a.	Maximum Distribution Fee p.a.	Subscription Tax p.a.	Total Expense Ratio p.a.
TCW Funds - TCW Core Plus Bond Fund	USD	CHF	ACHC	0.80%	0.20%	/	0.05%	1.05%
		EUR	AE	0.80%	0.20%	/	0.05%	1.05%
		EUR	AEHE	0.80%	0.20%	/	0.05%	1.05%
		USD	AU	0.80%	0.20%	/	0.05%	1.05%
		EUR	EEHE	0.80%	0.20%	0.25%	0.05%	1.30%
		USD	EU	0.80%	0.20%	0.25%	0.05%	1.30%
		EUR	IEHE	0.40%	0.10%	/	0.01%	0.51%
		GBP	IGHG-QD	0.40%	0.10%	/	0.01%	0.51%
		USD	IU	0.40%	0.10%	/	0.01%	0.51%
		USD	IU-YD	0.40%	0.10%	/	0.01%	0.51%
		EUR	REHE	0.40%	0.10%	/	0.05%	0.55%
		GBP	RGHG	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	- (*)	- (*)	/	0.01%	- (*)		
TCW Funds - TCW Unconstrained Bond Fund	USD	CHF	ACHC	1.40%	0.20%	/	0.05%	1.65%
		EUR	AEHE	1.40%	0.20%	/	0.05%	1.65%
		EUR	AEHE-QD	1.40%	0.20%	/	0.05%	1.65%
		USD	AU	1.40%	0.20%	/	0.05%	1.65%
		EUR	EEHE	1.40%	0.20%	0.25%	0.05%	1.90%
		USD	EU	1.40%	0.20%	0.25%	0.05%	1.90%
		USD	FU	0.70%	0.10%	/	0.05%	0.85%
		USD	FU-QD	0.70%	0.10%	/	0.05%	0.85%
		CHF	ICHC	0.70%	0.10%	/	0.01%	0.81%
		EUR	IEHE	0.70%	0.10%	/	0.01%	0.81%
		EUR	IEHE-QD	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%
		EUR	REHE	0.70%	0.10%	/	0.05%	0.85%
		GBP	RGHG-QD	0.70%	0.10%	/	0.05%	0.85%
		USD	RU	0.70%	0.10%	/	0.05%	0.85%
		AUD	XAHA-QD	- (*)	- (*)	/	0.01%	- (*)
		EUR	XEHE-QD	- (*)	- (*)	/	0.01%	- (*)
		GBP	XGHG-QD	- (*)	- (*)	/	0.01%	- (*)
		JPY	XJ	- (*)	- (*)	/	0.01%	- (*)
		JPY	XJHJ	- (*)	- (*)	/	0.01%	- (*)
		USD	XU	- (*)	- (*)	/	0.01%	- (*)
		USD	XU-YD	- (*)	- (*)	/	0.01%	- (*)
		EUR	XXEHE	- (*)	- (*)	/	0.01%	- (*)
		EUR	XXEHE-QD	- (*)	- (*)	/	0.01%	- (*)
		GBP	XXGHG-QD	- (*)	- (*)	/	0.01%	- (*)
USD	XXU	- (*)	- (*)	/	0.01%	- (*)		
USD	XXU-QD	- (*)	- (*)	/	0.01%	- (*)		

(\*)Footnote available at page 124.

Notes to the financial statements (continued)

Name of the Sub-Fund	Sub-Fund Base Currency	Class NAV Currency	Class	Management fee p.a.	Service fee p.a.	Maximum Distribution Fee p.a.	Subscription Tax p.a.	Total Expense Ratio p.a.
TCW Funds - TCW Income Fund	USD	CHF	ACHC	1.50%	0.20%	/	0.05%	1.75%
		EUR	AEHE	1.50%	0.20%	/	0.05%	1.75%
		EUR	AEHE-QD	1.50%	0.20%	/	0.05%	1.75%
		USD	AU	1.50%	0.20%	/	0.05%	1.75%
		USD	AU-QD	1.50%	0.20%	/	0.05%	1.75%
		EUR	EEHE	1.50%	0.20%	0.25%	0.05%	2.00%
		CHF	ICHC	0.54%	0.10%	/	0.01%	0.65%
		EUR	IEHE	0.54%	0.10%	/	0.01%	0.65%
		EUR	IEHE-QD	0.54%	0.10%	/	0.01%	0.65%
		GBP	IGHG-QD	0.54%	0.10%	/	0.01%	0.65%
		GBP	IGHG-YD	0.54%	0.10%	/	0.01%	0.65%
		USD	IU	0.54%	0.10%	/	0.01%	0.65%
		USD	IU-QD	0.54%	0.10%	/	0.01%	0.65%
		USD	RU	0.54%	0.10%	/	0.05%	0.69%
EUR	XEHE	- (*)	- (*)	/	0.01%	- (*)		
TCW Funds - TCW Global Securitized Fund	USD	EUR	AEHE	1.20%	0.20%	/	0.05%	1.45%
		USD	AU	1.20%	0.20%	/	0.05%	1.45%
		EUR	IEHE	0.60%	0.10%	/	0.01%	0.71%
		USD	IU	0.60%	0.10%	/	0.01%	0.71%
		USD	OU	0.00%	0.10%	/	0.01%	0.11%
		USD	OU-QD	0.00%	0.10%	/	0.01%	0.11%
TCW Funds - TCW High Yield Sustainable Bond Fund	USD	EUR	AEHE	1.50%	0.20%	/	0.05%	1.75%
		USD	AU	1.50%	0.20%	/	0.05%	1.75%
		EUR	EEHE	1.50%	0.20%	0.25%	0.05%	2.00%
		EUR	IEHE	0.50%	0.10%	/	0.01%	0.61%
		EUR	IEHE-QD	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	- (*)	- (*)	/	0.01%	- (*)		
TCW Funds - TCW Emerging Markets Sustainable Income Fund	USD	EUR	AE	1.50%	0.30%	/	0.05%	1.85%
		EUR	AEHE	1.50%	0.30%	/	0.05%	1.85%
		USD	AU	1.50%	0.30%	/	0.05%	1.85%
		USD	EU	1.50%	0.20%	0.25%	0.05%	2.00%
		EUR	IEHE	0.50%	0.20%	/	0.01%	0.71%
		GBP	IGHG-QD	0.50%	0.20%	/	0.01%	0.71%
		USD	IU	0.50%	0.20%	/	0.01%	0.71%
		USD	OU	0.00%	0.15%	/	0.01%	0.16%
TCW Funds - TCW Select Sustainable Equities Fund	USD	USD	AU	1.80%	0.20%	/	0.05%	2.05%
		USD	IU	0.75%	0.10%	/	0.01%	0.86%

(\*) Footnote available at page 124.

Notes to the financial statements (continued)

Name of the Sub-Fund	Sub-Fund Base Currency	Class NAV Currency	Class	Management fee p.a.	Service fee p.a.	Maximum Distribution Fee p.a.	Subscription Tax p.a.	Total Expense Ratio p.a.
TCW Funds - TCW Relative Value Sustainable US Equities Fund	USD	EUR	AEHE	1.80%	0.20%	/	0.05%	2.05%
		USD	AU	1.80%	0.20%	/	0.05%	2.05%
		USD	IU	0.70%	0.10%	/	0.01%	0.81%
		USD	OU	0.00%	0.10%	/	0.01%	0.11%
		EUR	REHE	0.70%	0.10%	/	0.05%	0.85%
TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund	USD	EUR	AEHE	2.00%	0.20%	/	0.05%	2.25%
		USD	AU	2.00%	0.20%	/	0.05%	2.25%
		EUR	EEHE	2.00%	0.20%	0.50%	0.05%	2.75%
		EUR	IEHE	0.80%	0.10%	/	0.01%	0.91%
		GBP	IGHG-QD	0.80%	0.10%	/	0.01%	0.91%
		USD	IU	0.80%	0.10%	/	0.01%	0.91%
		USD	OU	0.00%	0.10%	/	0.01%	0.11%
TCW Funds - TCW Global Premier Sustainable Equities Fund	USD	EUR	AEHE	1.80%	0.20%	/	0.05%	2.05%
		USD	AU	1.80%	0.20%	/	0.05%	2.05%
		EUR	EEHE	1.80%	0.20%	0.50%	0.05%	2.55%
		EUR	IEHE	0.80%	0.10%	/	0.01%	0.91%
		GBP	IGHG-QD	0.80%	0.10%	/	0.01%	0.91%
		USD	IU	0.80%	0.10%	/	0.01%	0.91%
TCW Funds - TCW Global Multi Asset Opportunities Fund	USD	EUR	AEHE	1.60%	0.20%	/	0.05%	1.85%
		USD	AU	1.60%	0.20%	/	0.05%	1.85%
		EUR	EEHE	1.60%	0.20%	0.30%	0.05%	2.15%
		EUR	IEHE	0.80%	0.10%	/	0.01%	0.91%
		USD	IU	0.80%	0.10%	/	0.01%	0.91%
		USD	OU	0.00%	0.10%	/	0.01%	0.11%
		USD	XXU	- (*)	- (*)	/	0.01%	- (*)

The Investment Manager has capped the total expense ratio for each Sub-Fund and any costs and expenses in excess shall be borne by the Investment Manager (excluding costs associated with increases in taxation).

(\*) Class "X" Shares :

The Shares as holdings in Class X Shares are subject to specific management 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.

## Notes to the financial statements (continued)

### 7 - 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 shareholders 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.

### 8 - Exchange rates

The following exchange rates have been used for the preparation of these financial statements as of March 31, 2024:

1 USD =	1.53282	AUD	1 USD =	5.00555	BRL
1 USD =	1.35324	CAD	1 USD =	0.90069	CHF
1 USD =	6.90648	DKK	1 USD =	0.92593	EUR
1 USD =	0.79162	GBP	1 USD =	7.82644	HKD
1 USD =	83.40249	INR	1 USD =	151.34500	JPY
1 USD =	16.62175	MXN	1 USD =	10.84861	NOK
1 USD =	3.98773	PLN	1 USD =	92.57504	RUB
1 USD =	10.69259	SEK	1 USD =	1.34958	SGD

Notes to the financial statements (continued)

9 - Forward foreign exchange contracts

As at March 31, 2024, the Fund holds the following open forward foreign exchange contracts:

TCW Funds - TCW Core Plus Bond Fund

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
AUD 500 000	USD 326 668	04-Apr-24	(464)
EUR 135 000	USD 146 013	12-Apr-24	(162)
EUR 108 000	USD 118 321	12-Apr-24	(1 641)
EUR 103 000	USD 111 649	12-Apr-24	(370)
EUR 99 000	USD 108 098	12-Apr-24	(1 141)
EUR 96 000	USD 104 147	12-Apr-24	(431)
EUR 80 000	USD 86 861	12-Apr-24	(431)
GBP 371 000	USD 469 220	12-Apr-24	(540)
USD 326 741	AUD 500 000	12-Apr-24	464
USD 287 302	AUD 427 000	12-Apr-24	8 662
USD 8 194 051	EUR 7 442 000	12-Apr-24	153 880
USD 537 838	EUR 493 000	12-Apr-24	5 212
USD 364 626	EUR 332 000	12-Apr-24	5 940
USD 117 484	EUR 107 000	12-Apr-24	1 883
USD 116 576	EUR 106 000	12-Apr-24	2 056
USD 111 585	EUR 103 000	12-Apr-24	306
USD 111 987	EUR 103 000	12-Apr-24	708
USD 108 938	EUR 99 000	12-Apr-24	1 980
USD 11 942	EUR 11 000	12-Apr-24	58
USD 2 032 100	GBP 1 592 000	12-Apr-24	20 944
CHF 592 210	USD 693 378	30-Apr-24	(33 905)
CHF 117 532	USD 135 381	30-Apr-24	(4 500)
CHF 27 984	USD 32 012	30-Apr-24	(850)
CHF 18 337	USD 20 994	30-Apr-24	(574)
EUR 29 226 189	USD 31 722 251	30-Apr-24	(123 822)
EUR 2 637 768	USD 2 863 046	30-Apr-24	(11 176)
EUR 777 363	USD 849 798	30-Apr-24	(9 337)
EUR 617 854	USD 677 631	30-Apr-24	(9 627)
EUR 428 757	USD 465 375	30-Apr-24	(1 817)
EUR 267 024	USD 289 829	30-Apr-24	(1 131)
EUR 185 721	USD 199 534	30-Apr-24	1 263
EUR 168 255	USD 181 822	30-Apr-24	90
EUR 122 539	USD 132 403	30-Apr-24	83
EUR 85 951	USD 92 838	30-Apr-24	89
EUR 47 328	USD 51 806	30-Apr-24	(636)
EUR 26 513	USD 28 839	30-Apr-24	(174)
EUR 19 421	USD 21 100	30-Apr-24	(103)
EUR 17 600	USD 19 252	30-Apr-24	(223)
EUR 15 725	USD 17 094	30-Apr-24	(92)
GBP 1 214 237	USD 1 542 898	30-Apr-24	(8 812)
GBP 509 368	USD 638 193	30-Apr-24	5 350
GBP 127 502	USD 162 013	30-Apr-24	(925)
GBP 11 528	USD 14 648	30-Apr-24	(84)
USD 23 782	CHF 20 677	30-Apr-24	756
USD 2 078 897	EUR 1 911 243	30-Apr-24	12 522
USD 979 101	EUR 895 423	30-Apr-24	10 997
USD 79 484	EUR 72 581	30-Apr-24	1 012
USD 76 164	EUR 70 186	30-Apr-24	281
USD 45 708	EUR 41 738	30-Apr-24	582

Notes to the financial statements (continued)

TCW Funds - TCW Core Plus Bond Fund (continued)

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation USD
USD	5 733	EUR	5 325	30-Apr-24	(24)
					22 126

TCW Funds - TCW Unconstrained Bond Fund

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation USD
EUR	1 009 000	USD	1 093 445	12-Apr-24	(3 344)
EUR	378 000	USD	410 787	12-Apr-24	(2 404)
EUR	348 000	USD	378 072	12-Apr-24	(2 101)
EUR	274 000	USD	297 008	12-Apr-24	(984)
EUR	271 000	USD	293 680	12-Apr-24	(898)
EUR	270 000	USD	292 913	12-Apr-24	(1 211)
EUR	217 000	USD	236 143	12-Apr-24	(1 701)
EUR	212 000	USD	231 060	12-Apr-24	(2 020)
EUR	183 000	USD	197 929	12-Apr-24	(219)
EUR	180 000	USD	195 438	12-Apr-24	(970)
EUR	165 000	USD	180 163	12-Apr-24	(1 901)
EUR	123 000	USD	132 318	12-Apr-24	569
EUR	108 000	USD	118 321	12-Apr-24	(1 641)
EUR	108 000	USD	117 675	12-Apr-24	(994)
EUR	77 000	USD	83 604	12-Apr-24	(415)
EUR	37 000	USD	40 173	12-Apr-24	(199)
GBP	1 896 000	USD	2 397 955	12-Apr-24	(2 758)
USD	2 302 452	AUD	3 422 000	12-Apr-24	69 417
USD	33 216 627	EUR	30 168 000	12-Apr-24	623 791
USD	1 613 515	EUR	1 479 000	12-Apr-24	15 636
USD	333 748	EUR	308 000	12-Apr-24	992
USD	217 986	EUR	200 000	12-Apr-24	1 911
USD	196 141	EUR	180 000	12-Apr-24	1 673
USD	193 241	EUR	177 000	12-Apr-24	2 014
USD	164 697	EUR	150 000	12-Apr-24	2 640
USD	121 702	EUR	113 000	12-Apr-24	(381)
USD	111 587	EUR	103 000	12-Apr-24	308
USD	111 585	EUR	103 000	12-Apr-24	306
USD	84 729	EUR	77 000	12-Apr-24	1 540
USD	22 799	EUR	21 000	12-Apr-24	111
USD	12 562 772	GBP	9 842 000	12-Apr-24	129 476
AUD	176 557 599	USD	116 863 298	30-Apr-24	(1 589 882)
CHF	4 117 473	USD	4 820 866	30-Apr-24	(235 737)
CHF	485 761	USD	568 744	30-Apr-24	(27 811)
CHF	338 576	USD	391 968	30-Apr-24	(14 937)
CHF	196 285	USD	224 464	30-Apr-24	(5 886)
CHF	155 955	USD	178 399	30-Apr-24	(4 731)
CHF	46 925	USD	53 936	30-Apr-24	(1 681)
EUR	54 006 213	USD	58 618 613	30-Apr-24	(228 810)
EUR	52 526 495	USD	57 012 521	30-Apr-24	(222 541)
EUR	2 189 629	USD	2 376 634	30-Apr-24	(9 277)
EUR	195 411	USD	212 100	30-Apr-24	(828)
EUR	68 864	USD	74 746	30-Apr-24	(292)
EUR	46 734	USD	51 089	30-Apr-24	(561)

Notes to the financial statements (continued)

TCW Funds - TCW Unconstrained Bond Fund (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 46 199	USD 50 612	30-Apr-24	(663)
EUR 19 058	USD 20 669	30-Apr-24	(63)
EUR 1 770	USD 1 921	30-Apr-24	(8)
EUR 1 628	USD 1 767	30-Apr-24	(7)
EUR 1 037	USD 1 126	30-Apr-24	(4)
EUR 1 004	USD 1 090	30-Apr-24	(4)
GBP 29 749 311	USD 37 801 647	30-Apr-24	(215 891)
GBP 9 622 908	USD 12 227 569	30-Apr-24	(69 833)
GBP 872 818	USD 1 117 536	30-Apr-24	(14 804)
GBP 682 764	USD 862 273	30-Apr-24	342
GBP 57 829	USD 73 482	30-Apr-24	(420)
GBP 2 333	USD 2 944	30-Apr-24	4
GBP 1 095	USD 1 391	30-Apr-24	(8)
JPY 21 666 608	USD 148 638	30-Apr-24	(4 952)
USD 40 075 768	EUR 37 065 665	30-Apr-24	1 547
USD 12 985 082	EUR 11 867 030	30-Apr-24	154 826
USD 6 386 541	EUR 5 858 513	30-Apr-24	52 502
USD 957 992	EUR 874 327	30-Apr-24	12 697
USD 941 759	EUR 866 036	30-Apr-24	5 428
USD 120 860	EUR 110 531	30-Apr-24	1 358
USD 49 552	EUR 45 895	30-Apr-24	(68)
USD 22 947	EUR 21 113	30-Apr-24	120
USD 1 423 333	GBP 1 119 774	30-Apr-24	8 593
USD 948 826	GBP 741 790	30-Apr-24	11 637
USD 277 144	GBP 219 671	30-Apr-24	(392)
USD 253 276	GBP 200 128	30-Apr-24	431
USD 247 940	GBP 197 519	30-Apr-24	(1 609)
USD 222 989	GBP 174 098	30-Apr-24	3 031
USD 205 640	GBP 162 913	30-Apr-24	(187)
USD 204 170	GBP 159 904	30-Apr-24	2 145
USD 6 221	JPY 898 078	30-Apr-24	265
USD 5 528	JPY 832 803	30-Apr-24	5
USD 2 823	JPY 418 571	30-Apr-24	47
			(1 570 665)

TCW Funds - TCW Income Fund

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
AUD 25 000	USD 16 197	12-Apr-24	117
EUR 84 000	USD 91 287	12-Apr-24	(536)
EUR 41 000	USD 44 617	12-Apr-24	(321)
EUR 18 000	USD 19 588	12-Apr-24	(141)
EUR 16 000	USD 17 411	12-Apr-24	(125)
USD 346 258	AUD 514 623	12-Apr-24	10 439
USD 1 850 036	EUR 1 684 500	12-Apr-24	30 141
USD 647 374	EUR 594 000	12-Apr-24	5 629
USD 646 565	EUR 593 000	12-Apr-24	5 900
USD 586 197	EUR 538 000	12-Apr-24	4 953
USD 408 362	EUR 373 000	12-Apr-24	5 381
USD 317 492	EUR 292 000	12-Apr-24	2 022



Notes to the financial statements (continued)

TCW Funds - TCW Income Fund (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation/ USD
USD 310 534	EUR 285 000	12-Apr-24	2 627
USD 214 976	EUR 197 000	12-Apr-24	2 141
USD 195 827	EUR 180 000	12-Apr-24	1 359
USD 189 616	EUR 174 000	12-Apr-24	1 630
USD 187 468	EUR 172 000	12-Apr-24	1 643
USD 162 997	EUR 150 000	12-Apr-24	941
USD 118 603	EUR 109 000	12-Apr-24	842
USD 109 247	EUR 100 000	12-Apr-24	1 209
USD 109 641	EUR 100 000	12-Apr-24	1 603
USD 108 993	EUR 100 000	12-Apr-24	955
USD 108 998	EUR 100 000	12-Apr-24	960
USD 108 098	EUR 100 000	12-Apr-24	60
USD 108 004	EUR 99 000	12-Apr-24	1 047
USD 107 628	EUR 99 000	12-Apr-24	670
USD 107 705	EUR 99 000	12-Apr-24	748
USD 49 049	EUR 45 000	12-Apr-24	432
USD 19 614	EUR 18 000	12-Apr-24	167
USD 17 606	EUR 16 000	12-Apr-24	320
USD 110 765	GBP 87 000	12-Apr-24	858
USD 100 683	GBP 79 000	12-Apr-24	883
CHF 401 112	USD 469 635	30-Apr-24	(22 965)
CHF 390 501	USD 457 211	30-Apr-24	(22 357)
EUR 10 174 789	USD 11 043 767	30-Apr-24	(43 109)
EUR 6 404 788	USD 6 951 789	30-Apr-24	(27 135)
EUR 3 719 401	USD 4 037 056	30-Apr-24	(15 758)
EUR 3 428 300	USD 3 721 094	30-Apr-24	(14 525)
EUR 1 948 896	USD 2 133 291	30-Apr-24	(26 206)
EUR 1 206 747	USD 1 309 809	30-Apr-24	(5 113)
EUR 28 139	USD 30 907	30-Apr-24	(484)
EUR 25 588	USD 27 905	30-Apr-24	(241)
EUR 1 813	USD 1 968	30-Apr-24	(8)
GBP 5 981	USD 7 600	30-Apr-24	(43)
GBP 1 698	USD 2 157	30-Apr-24	(12)
USD 346 523	EUR 318 740	30-Apr-24	1 911
USD 196 644	EUR 179 100	30-Apr-24	3 007
USD 144 157	EUR 133 469	30-Apr-24	(145)
USD 90 918	EUR 84 665	30-Apr-24	(618)
USD 84 715	EUR 77 270	30-Apr-24	1 173
USD 80 730	EUR 74 257	30-Apr-24	445
USD 69 203	EUR 63 420	30-Apr-24	636
EUR 100 000	USD 108 187	02-May-24	(61)
EUR 150 000	USD 163 176	09-May-24	(941)

(87 995)

TCW Funds - TCW Global Securitized Fund

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation/ USD
EUR 163 000	USD 176 778	12-Apr-24	(676)
USD 1 537 578	EUR 1 400 000	12-Apr-24	25 049
USD 160 220	EUR 147 000	12-Apr-24	1 404

Notes to the financial statements (continued)

TCW Funds - TCW Global Securitized Fund (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation/ USD
USD 146 008	EUR 133 000	12-Apr-24	2 318
USD 135 831	EUR 125 000	12-Apr-24	784
USD 108 098	EUR 100 000	12-Apr-24	60
USD 107 628	EUR 99 000	12-Apr-24	670
USD 106 472	EUR 99 000	12-Apr-24	(486)
USD 106 462	EUR 99 000	12-Apr-24	(495)
USD 107 330	EUR 99 000	12-Apr-24	372
USD 107 180	EUR 99 000	12-Apr-24	223
USD 245 077	GBP 192 000	12-Apr-24	2 526
EUR 17 645 253	USD 19 152 246	30-Apr-24	(74 759)
EUR 3 134 878	USD 3 407 660	30-Apr-24	(18 329)
EUR 1 748	USD 1 897	30-Apr-24	(7)
EUR 100 000	USD 108 187	02-May-24	(61)
EUR 125 000	USD 135 980	09-May-24	(784)
			(62 191)

TCW Funds - TCW High Yield Sustainable Bond Fund

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation/ USD
EUR 411 509	USD 446 653	30-Apr-24	(1 743)
EUR 407 763	USD 442 588	30-Apr-24	(1 728)
EUR 359 021	USD 389 683	30-Apr-24	(1 521)
EUR 1 848	USD 2 006	30-Apr-24	(8)
GBP 1 854	USD 2 355	30-Apr-24	(13)
USD 67 417	EUR 62 126	30-Apr-24	248
USD 12 845	EUR 11 904	30-Apr-24	(25)
USD 12 045	EUR 11 073	30-Apr-24	73
			(4 717)

TCW Funds - TCW Emerging Markets Sustainable Income Fund

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation/ USD
EUR 1 464 937	USD 1 590 050	30-Apr-24	(6 206)
EUR 394 181	USD 427 846	30-Apr-24	(1 670)
GBP 21 632	USD 27 487	30-Apr-24	(157)
GBP 498	USD 632	30-Apr-24	(3)
			(8 036)

TCW Funds - TCW Relative Value Sustainable U.S. Equities Fund

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation/ USD
EUR 132 186	USD 143 476	30-Apr-24	(560)
EUR 47 843	USD 51 929	30-Apr-24	(203)

Notes to the financial statements (continued)

TCW Funds - TCW Relative Value Sustainable U.S. Equities Fund (continued)

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 3 242	USD 3 503	30-Apr-24	2
EUR 3 073	USD 3 367	30-Apr-24	(45)
EUR 2 843	USD 3 072	30-Apr-24	2
EUR 2 804	USD 3 049	30-Apr-24	(17)
EUR 1 185	USD 1 280	30-Apr-24	1
EUR 1 112	USD 1 218	30-Apr-24	(16)
EUR 1 080	USD 1 175	30-Apr-24	(7)
			<b>(843)</b>

TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund

Purchase	Sale	Maturity date	Unrealised appreciation/ depreciation USD
EUR 6 139 663	USD 6 664 021	30-Apr-24	(26 012)
EUR 1 583 698	USD 1 718 954	30-Apr-24	(6 709)
EUR 1 398 536	USD 1 517 978	30-Apr-24	(5 925)
EUR 380 816	USD 416 301	30-Apr-24	(4 574)
EUR 356 669	USD 386 483	30-Apr-24	(864)
EUR 352 073	USD 380 232	30-Apr-24	418
EUR 300 000	USD 326 105	30-Apr-24	(1 754)
EUR 287 128	USD 311 626	30-Apr-24	(1 192)
EUR 249 369	USD 273 227	30-Apr-24	(3 618)
EUR 203 437	USD 219 813	30-Apr-24	137
EUR 182 311	USD 199 421	30-Apr-24	(2 312)
EUR 168 401	USD 183 261	30-Apr-24	(1 192)
EUR 151 230	USD 164 457	30-Apr-24	(952)
EUR 140 425	USD 151 677	30-Apr-24	146
EUR 61 740	USD 67 188	30-Apr-24	(437)
EUR 58 461	USD 63 449	30-Apr-24	(243)
EUR 56 436	USD 61 835	30-Apr-24	(819)
EUR 56 814	USD 61 662	30-Apr-24	(236)
EUR 54 501	USD 59 616	30-Apr-24	(691)
EUR 52 850	USD 57 419	30-Apr-24	(279)
EUR 43 954	USD 47 503	30-Apr-24	19
EUR 41 882	USD 45 579	30-Apr-24	(297)
EUR 41 892	USD 45 265	30-Apr-24	28
EUR 38 080	USD 41 130	30-Apr-24	41
EUR 35 813	USD 38 974	30-Apr-24	(253)
EUR 33 723	USD 36 425	30-Apr-24	35
EUR 32 829	USD 35 910	30-Apr-24	(416)
EUR 31 368	USD 33 858	30-Apr-24	56
GBP 268 299	USD 340 921	30-Apr-24	(1 947)
GBP 11 022	USD 13 969	30-Apr-24	(44)
GBP 10 608	USD 13 383	30-Apr-24	18
GBP 9 722	USD 12 484	30-Apr-24	(201)
GBP 7 140	USD 9 058	30-Apr-24	(38)
GBP 6 640	USD 8 359	30-Apr-24	30
GBP 5 813	USD 7 335	30-Apr-24	9
USD 304 520	EUR 279 953	30-Apr-24	1 844
USD 209 643	EUR 195 223	30-Apr-24	(1 426)
USD 203 059	EUR 186 090	30-Apr-24	1 865

Notes to the financial statements (continued)

TCW Funds - TCW Global Artificial Intelligence Sustainable Equity Fund (continued)

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation USD
USD	193 638	EUR	178 707	30-Apr-24	426
USD	173 419	EUR	159 156	30-Apr-24	1 344
USD	165 530	EUR	150 983	30-Apr-24	2 294
USD	61 122	EUR	56 095	30-Apr-24	474
USD	58 637	EUR	53 906	30-Apr-24	355
USD	43 223	EUR	40 250	30-Apr-24	(294)
USD	43 620	EUR	39 865	30-Apr-24	520
USD	40 699	EUR	37 122	30-Apr-24	564
USD	33 527	EUR	30 581	30-Apr-24	464
USD	31 026	EUR	28 433	30-Apr-24	285
USD	11 605	GBP	9 155	30-Apr-24	38
USD	8 846	GBP	7 040	30-Apr-24	(48)
USD	7 445	GBP	5 793	30-Apr-24	125
USD	7 314	GBP	5 746	30-Apr-24	55
					(51 184)

TCW Funds - TCW Global Premier Sustainable Equities Fund

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation USD
EUR	862 457	USD	936 115	30-Apr-24	(3 656)
EUR	564 736	USD	612 968	30-Apr-24	(2 392)
EUR	301 313	USD	327 046	30-Apr-24	(1 276)
EUR	19 767	USD	21 421	30-Apr-24	(50)
EUR	19 542	USD	21 250	30-Apr-24	(122)
EUR	18 537	USD	20 030	30-Apr-24	12
EUR	14 519	USD	15 734	30-Apr-24	(37)
EUR	12 654	USD	13 668	30-Apr-24	13
EUR	11 892	USD	12 932	30-Apr-24	(74)
EUR	6 896	USD	7 499	30-Apr-24	(43)
EUR	6 828	USD	7 375	30-Apr-24	7
GBP	282 667	USD	359 177	30-Apr-24	(2 050)
GBP	6 690	USD	8 492	30-Apr-24	(39)
GBP	6 487	USD	8 185	30-Apr-24	10
USD	38 199	EUR	35 117	30-Apr-24	233
USD	34 765	EUR	32 199	30-Apr-24	(48)
USD	18 380	EUR	16 868	30-Apr-24	142
USD	17 710	EUR	16 393	30-Apr-24	(14)
USD	13 841	EUR	12 702	30-Apr-24	107
USD	13 226	EUR	12 210	30-Apr-24	24
					(9 253)

TCW Funds - TCW Global Multi Asset Opportunities Fund

Purchase		Sale		Maturity date	Unrealised appreciation/depreciation USD
USD	320 695	EUR	292 000	12-Apr-24	5 226
USD	108 004	EUR	99 000	12-Apr-24	1 047
USD	8 519 331	EUR	7 807 000	19-Apr-24	82 420

Notes to the financial statements (continued)

TCW Funds - TCW Global Multi Asset Opportunities Fund (continued)

Purchase		Sale		Maturity date	Unrealised appreciation/ depreciation USD
USD	465 827	EUR	427 000	19-Apr-24	4 374
EUR	2 045	USD	2 220	30-Apr-24	(9)
EUR	2 035	USD	2 209	30-Apr-24	(8)
EUR	2 033	USD	2 206	30-Apr-24	(8)
EUR	45	USD	49	30-Apr-24	(1)
EUR	43	USD	47	30-Apr-24	-
EUR	42	USD	46	30-Apr-24	(1)
					93 040

## Notes to the financial statements (continued)

### 10 - Futures contracts

As at March 31, 2024, the Fund holds the following open future contracts:

#### TCW Funds - TCW Core Plus Bond Fund

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/depreciation USD
EUR	EURO BOBL	Jun-24	-	5	(2 862)
EUR	EURO BUND	Jun-24	-	7	(8 392)
EUR	EURO BUXL	Jun-24	-	2	(5 918)
EUR	EURO SCHATZ	Jun-24	-	1	(20)
USD	US 10YR ULTRA T NOTE	Jun-24	-	7	(4 912)
USD	US 2 YR NOTE FUTURE	Jun-24	172	-	(23 443)
USD	US 5 YR NOTE FUTURE	Jun-24	182	-	19 037
					(26 510)

#### TCW Funds - TCW Unconstrained Bond Fund

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/depreciation USD
EUR	EURO BOBL	Jun-24	-	16	(9 158)
EUR	EURO BUND	Jun-24	-	28	(28 611)
EUR	EURO BUXL	Jun-24	-	5	(14 796)
EUR	EURO SCHATZ	Jun-24	-	3	(60)
USD	US ULTRA BOND CBT	Jun-24	-	141	(179 449)
USD	US 10YR ULTRA T NOTE	Jun-24	-	250	(180 901)
USD	US 2 YR NOTE FUTURE	Jun-24	490	-	(75 576)
USD	US 5 YR NOTE FUTURE	Jun-24	1 335	-	91 712
					(396 839)

#### TCW Funds - TCW Income Fund

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/depreciation USD
EUR	EURO BUND	Jun-24	-	22	(31 363)
GBP	LONG GILT	Jun-24	-	1	(2 249)
USD	US ULTRA BOND CBT	Jun-24	-	14	(17 818)
USD	US 10 YR NOTE FUTURE	Jun-24	43	-	21 836
USD	US 10YR ULTRA T NOTE	Jun-24	-	27	(19 084)
USD	US 2 YR NOTE FUTURE	Jun-24	23	-	(3 601)
USD	US 5 YR NOTE FUTURE	Jun-24	104	-	12 956
					(39 323)

#### TCW Funds - TCW Global Securitized Fund

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/depreciation USD
USD	US 10YR ULTRA T NOTE	Jun-24	-	2	(1 375)
USD	US 2 YR NOTE FUTURE	Jun-24	15	-	(2 281)

Notes to the financial statements (continued)

TCW Funds - TCW Global Securitized Fund (continued)

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Commitment USD	Unrealised appreciation/depreciation USD
USD	US 5 YR NOTE FUTURE	Jun-24		24	-	1 101
						(2 555)

TCW Funds - TCW High Yield Sustainable Bond Fund

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/depreciation USD	
USD	US 10YR ULTRA T NOTE	Jun-24	-	5	117	
USD	US 2 YR NOTE FUTURE	Jun-24	14	-	(7 711)	
						(7 594)

TCW Funds - TCW Global Multi Asset Opportunities Fund

Currency contract	Details	Maturity	Number of contracts bought	Number of contracts sold	Unrealised appreciation/depreciation USD	
USD	US ULTRA BOND CBT	Jun-24	-	1	(1 273)	
USD	US 10YR ULTRA T NOTE	Jun-24	4	-	2 656	
USD	US 2 YR NOTE FUTURE	Jun-24	36	-	(5 648)	
USD	US 5 YR NOTE FUTURE	Jun-24	92	-	7 919	
						3 654

## Notes to the financial statements (continued)

### 11 - Options

As at March 31, 2024, the Fund holds the following options contracts:

#### TCW Funds - TCW Global Multi Asset Opportunities Fund

Short/ Long	Currency	Description	Put/ Call	Strike Price	Maturity	Quantity	Market value USD
LONG	USD	ARBOR REALTY TRUST REIT	PUT	12.50	Apr-24	11	957
SHORT	USD	BLACKSTONE MORTGAGE TRUST INC REIT	PUT	18	Apr-24	(8)	(80)
LONG	USD	BLACKSTONE MORTGAGE TRUST INC REIT	PUT	20	Apr-24	8	464
							1 341

### 12 - Swaps

As at March 31, 2024, the Fund holds the following swaps:

#### TCW Funds - TCW Core Plus Bond Fund

Maturity date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(loss)
20-Dec-53	Interest Rate Swap	-	SOFRRAT	3.5200	USD	1 359 000	22 837
							22 837

#### TCW Funds - TCW Unconstrained Bond Fund

Maturity date	Contract	Underlying	Received Rate	Paid Rate	Currency	Nominal	Unrealised Gain/(loss)
20-Dec-53	Interest Rate Swap	-	SOFRRAT	3.5200	USD	2 956 000	49 674
							49 674



## Notes to the financial statements (continued)

### 13 - Dividend distribution

During the period ended March 31, 2024, the following dividends have been distributed:

#### TCW Funds - TCW Core Plus Bond Fund

Class name	Dividend ex-date	Currency	Dividend per unit
Class IGHG-QD	29/12/2023	GBP	8.97
Class IGHG-QD	28/03/2024	GBP	8.88
Class RGHG-QD	29/12/2023	GBP	0.87
Class RGHG-QD	28/03/2024	GBP	0.86

#### TCW Funds - TCW Unconstrained Bond Fund

Class name	Dividend ex-date	Currency	Dividend per unit
Class AEHE-QD	29/12/2023	EUR	1.08
Class AEHE-QD	28/03/2024	EUR	1.07
Class FU-QD	29/12/2023	USD	1.40
Class FU-QD	28/03/2024	USD	1.35
Class IEHE-QD	29/12/2023	EUR	12.84
Class IEHE-QD	28/03/2024	EUR	12.78
Class IGHG-QD	29/12/2023	GBP	11.76
Class IGHG-QD	28/03/2024	GBP	11.69
Class RGHG-QD	29/12/2023	GBP	1.25
Class RGHG-QD	28/03/2024	GBP	1.24
Class XAHA-QD	29/12/2023	AUD	13.28
Class XAHA-QD	28/03/2024	AUD	13.55
Class XEHE-QD	29/12/2023	EUR	12.41
Class XEHE-QD	28/03/2024	EUR	12.37
Class XGHG-QD	29/12/2023	GBP	12.18
Class XGHG-QD	28/03/2024	GBP	12.12
Class XJ	31/10/2023	JPY	30.00
Class XJ	30/11/2023	JPY	30.00
Class XJ	29/12/2023	JPY	30.00
Class XJ	31/01/2024	JPY	30.00
Class XJ	29/02/2024	JPY	30.00
Class XJ	28/03/2024	JPY	30.00
Class XJHJ	31/10/2023	JPY	25.00
Class XJHJ	30/11/2023	JPY	25.00
Class XJHJ	29/12/2023	JPY	25.00
Class XJHJ	31/01/2024	JPY	25.00
Class XJHJ	29/02/2024	JPY	25.00
Class XJHJ	28/03/2024	JPY	25.00
Class XXEHE-QD	29/12/2023	EUR	12.68
Class XXEHE-QD	28/03/2024	EUR	12.73
Class XXGHG-QD	29/12/2023	GBP	13.24
Class XXGHG-QD	28/03/2024	GBP	12.86
Class XXU-QD	29/12/2023	USD	14.63

Notes to the financial statements (continued)

TCW Funds - TCW Unconstrained Bond Fund (continued)

Class name	Dividend ex-date	Currency	Dividend per unit
Class XXU-QD	28/03/2024	USD	13.97

TCW Funds - TCW Income Fund

Class name	Dividend ex-date	Currency	Dividend per unit
Class AEHE-QD	29/12/2023	EUR	0.59
Class AEHE-QD	28/03/2024	EUR	0.59
Class AU-QD	29/12/2023	USD	1.04
Class AU-QD	28/03/2024	USD	1.04
Class IEHE-QD	29/12/2023	EUR	6.67
Class IEHE-QD	28/03/2024	EUR	6.67
Class IGHG-QD	29/12/2023	GBP	9.48
Class IGHG-QD	28/03/2024	GBP	9.48
Class IU-QD	29/12/2023	USD	9.75
Class IU-QD	28/03/2024	USD	9.75

TCW Funds - TCW Global Securitized Fund

Class name	Dividend ex-date	Currency	Dividend per unit
Class OU-QD	29/12/2023	USD	1.63
Class OU-QD	28/03/2024	USD	1.47

TCW Funds - TCW High Yield Sustainable Bond Fund

Class name	Dividend ex-date	Currency	Dividend per unit
Class IEHE-QD	29/12/2023	EUR	12.91
Class IEHE-QD	28/03/2024	EUR	12.35
Class IGHG-QD	29/12/2023	GBP	14.37
Class IGHG-QD	28/03/2024	GBP	13.86
Class XJ	31/10/2023	JPY	75.00
Class XJ	30/11/2023	JPY	75.00
Class XJ	29/12/2023	JPY	75.00
Class XJ	31/01/2024	JPY	75.00
Class XJ	29/02/2024	JPY	75.00
Class XJ	28/03/2024	JPY	75.00

TCW Funds - TCW Emerging Markets Sustainable Income Fund

Class name	Dividend ex-date	Currency	Dividend per unit
Class IGHG-QD	29/12/2023	GBP	11.72
Class IGHG-QD	28/03/2024	GBP	12.37

TCW Funds - TCW Global Premier Sustainable Equities Fund

Class name	Dividend ex-date	Currency	Dividend per unit
Class IGHG-QD	29/12/2023	GBP	1.81

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## Notes to the financial statements (continued)

### 14 - Statement of Portfolio Movements

The list of changes in the portfolio is available at the registered office of the Fund, free of charge.

### 15 - Subsequent event

As at April 30, 2024, Jonathan Paul Griffin has been appointed to the Board of Directors of the Fund.

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## Other Informations

### 1 - SFTR Regulation

As at March 31, 2024, the Fund does not invest in instruments in the scope of the requirements of the Regulation (EU) 2015/2365 on transparency of Securities Financing Transactions and of Reuse ("SFTR"). Furthermore, no corresponding transactions were carried out during the period referring to the financial statements.

**TCW Funds**

Semi-annual report including the unaudited financial statements